



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

## QUARTERLY STATEMENT

AS OF JUNE 30, 2012  
OF THE CONDITION AND AFFAIRS OF THE

### Nationwide Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

Primary Location of Books and Records One West Nationwide Blvd., 1-04-701  
(Street and Number)  
Columbus, OH 43215-2220, 800-882-2822  
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.nationwide.com

Statutory Statement Contact Arlene E. Swanson, 614-249-1545  
(Name) (Area Code) (Telephone Number)  
statacct@nationwide.com, 877-669-5908  
(E-mail Address) (FAX Number)

#### OFFICERS

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

#### OTHER

|                                                     |                                                        |                                                       |
|-----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------|
| Anne Louise 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    | David William Berson # Sr VP - Chief Economist         | 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

Kirt Alan Walker  
President & COO

Robert William Horner III

Robert William Horner, III  
VP - Corp Governance & Secretary

David Patrick LaPaul

David Patrick LaPaul  
Sr VP & Treasurer

Subscribed and sworn to before me this 18 day of JULY, 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 JUNE 30, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

ASSETS

|                                                                                                                                                             | Current Statement Date |                         |                                           | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|-------------------------|-------------------------------------------|-------------------------------------------------------|
|                                                                                                                                                             | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |                                                       |
| 1. Bonds .....                                                                                                                                              | 22,771,671,633         |                         | 22,771,671,633                            | 22,687,854,094                                        |
| 2. Stocks:                                                                                                                                                  |                        |                         |                                           |                                                       |
| 2.1 Preferred stocks .....                                                                                                                                  |                        |                         |                                           |                                                       |
| 2.2 Common stocks .....                                                                                                                                     | 313,452,535            |                         | 313,452,535                               | 309,123,316                                           |
| 3. Mortgage loans on real estate:                                                                                                                           |                        |                         |                                           |                                                       |
| 3.1 First liens .....                                                                                                                                       | 5,158,318,596          |                         | 5,158,318,596                             | 5,122,186,499                                         |
| 3.2 Other than first liens.....                                                                                                                             |                        |                         |                                           |                                                       |
| 4. Real estate:                                                                                                                                             |                        |                         |                                           |                                                       |
| 4.1 Properties occupied by the company (less \$ .....<br>encumbrances) .....                                                                                |                        |                         |                                           |                                                       |
| 4.2 Properties held for the production of income (less<br>\$ ..... encumbrances) .....                                                                      |                        |                         |                                           |                                                       |
| 4.3 Properties held for sale (less \$ .....<br>encumbrances) .....                                                                                          |                        |                         |                                           |                                                       |
| 5. Cash (\$ .....(71,231,385) ), cash equivalents<br>(\$ ..... ) and short-term<br>investments (\$ .....945,260,214 ) .....                                 | 874,028,829            |                         | 874,028,829                               | 824,380,645                                           |
| 6. Contract loans (including \$ ..... premium notes) .....                                                                                                  | 967,719,505            | 369,984                 | 967,349,521                               | 981,035,982                                           |
| 7. Derivatives .....                                                                                                                                        | 3,643,791,999          |                         | 3,643,791,999                             | 3,206,080,712                                         |
| 8. Other invested assets .....                                                                                                                              | 226,682,406            | 140,784                 | 226,541,622                               | 210,510,120                                           |
| 9. Receivables for securities .....                                                                                                                         | 150,568,522            |                         | 150,568,522                               | 51,699,811                                            |
| 10. Securities lending reinvested collateral assets .....                                                                                                   | 90,735,503             |                         | 90,735,503                                | 85,610,723                                            |
| 11. Aggregate write-ins for invested assets .....                                                                                                           |                        |                         |                                           |                                                       |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....                                                                                               | 34,196,969,528         | 510,768                 | 34,196,458,760                            | 33,478,481,902                                        |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....                                                                               |                        |                         |                                           |                                                       |
| 14. Investment income due and accrued .....                                                                                                                 | 517,575,920            | 461,343                 | 517,114,577                               | 499,033,551                                           |
| 15. Premiums and considerations:                                                                                                                            |                        |                         |                                           |                                                       |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....                                                                            | 8,679,156              | 488,203                 | 8,190,953                                 | 40,443,907                                            |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) ..... | 38,406,077             |                         | 38,406,077                                | 44,881,436                                            |
| 15.3 Accrued retrospective premiums .....                                                                                                                   |                        |                         |                                           |                                                       |
| 16. Reinsurance:                                                                                                                                            |                        |                         |                                           |                                                       |
| 16.1 Amounts recoverable from reinsurers .....                                                                                                              | 13,681,341             |                         | 13,681,341                                | 8,728,097                                             |
| 16.2 Funds held by or deposited with reinsured companies .....                                                                                              |                        |                         |                                           |                                                       |
| 16.3 Other amounts receivable under reinsurance contracts .....                                                                                             | 17,989,479             |                         | 17,989,479                                | 6,296,903                                             |
| 17. Amounts receivable relating to uninsured plans .....                                                                                                    |                        |                         |                                           |                                                       |
| 18.1 Current federal and foreign income tax recoverable and interest thereon .....                                                                          |                        |                         |                                           | 62,964,419                                            |
| 18.2 Net deferred tax asset .....                                                                                                                           | 790,258,162            | 321,558,733             | 468,699,429                               | 468,275,204                                           |
| 19. Guaranty funds receivable or on deposit .....                                                                                                           | 1,785,359              |                         | 1,785,359                                 | 1,547,707                                             |
| 20. Electronic data processing equipment and software .....                                                                                                 |                        |                         |                                           |                                                       |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....                                                                     |                        |                         |                                           |                                                       |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....                                                                            |                        |                         |                                           |                                                       |
| 23. Receivables from parent, subsidiaries and affiliates .....                                                                                              | 3,289,561              |                         | 3,289,561                                 | 3,066,906                                             |
| 24. Health care (\$ ..... ) and other amounts receivable .....                                                                                              |                        |                         |                                           |                                                       |
| 25. Aggregate write-ins for other than invested assets .....                                                                                                | 345,688,857            | 120,081,078             | 225,607,779                               | 157,741,974                                           |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 35,934,323,440         | 443,100,125             | 35,491,223,315                            | 34,771,462,006                                        |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....                                                                        | 68,582,350,911         |                         | 68,582,350,911                            | 65,169,334,698                                        |
| 28. Total (Lines 26 and 27)                                                                                                                                 | 104,516,674,351        | 443,100,125             | 104,073,574,226                           | 99,940,796,704                                        |
| <b>DETAILS OF WRITE-INS</b>                                                                                                                                 |                        |                         |                                           |                                                       |
| 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 .....                                                                                                                   | 221,364,133            | 400                     | 221,363,733                               | 153,692,485                                           |
| 2502. Cash value of corporate owned insurance .....                                                                                                         | 2,163,951              |                         | 2,163,951                                 | 2,069,127                                             |
| 2503. Deferred software costs .....                                                                                                                         | 45,474,643             | 45,474,643              |                                           |                                                       |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                   | 76,686,130             | 74,606,035              | 2,080,095                                 | 1,980,362                                             |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)                                                                                             | 345,688,857            | 120,081,078             | 225,607,779                               | 157,741,974                                           |

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                           | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ ..... 26,718,355,514 less \$ ..... included in Line 6.3<br>(including \$ ..... 67,162,914 Modco Reserve) .....                                                                                 | 26,718,355,514                 | 26,570,233,617                 |
| 2. Aggregate reserve for accident and health contracts (including \$ ..... 21,711,319 Modco Reserve) .....                                                                                                                                | 34,706,353                     | 69,026,492                     |
| 3. Liability for deposit-type contracts (including \$ ..... 46,566 Modco Reserve) .....                                                                                                                                                   | 1,311,016,813                  | 1,378,823,675                  |
| 4. Contract claims:                                                                                                                                                                                                                       |                                |                                |
| 4.1 Life .....                                                                                                                                                                                                                            | 54,449,058                     | 50,715,634                     |
| 4.2 Accident and health .....                                                                                                                                                                                                             | 30,134,292                     | 31,820,302                     |
| 5. Policyholders' dividends \$ ..... and coupons \$ ..... due and unpaid .....                                                                                                                                                            |                                | 380,133                        |
| 6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:                                                                                                                             |                                |                                |
| 6.1 Dividends apportioned for payment (including \$ ..... 547,783 Modco) .....                                                                                                                                                            | 70,120,959                     | 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<br>\$ ..... discount; including \$ ..... (11,325) accident and health premiums .....                                           | 4,838,294                      | 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 \$ ..... 3,593,041 accident and health<br>experience rating refunds of which \$ ..... is for medical loss ratio rebate per the Public Health<br>Service Act ..... | 3,593,041                      | 4,489,564                      |
| 9.3 Other amounts payable on reinsurance, including \$ ..... 10,063,853 assumed and \$ ..... 14,083,657<br>ceded .....                                                                                                                    | 24,147,510                     | 12,585,594                     |
| 9.4 Interest Maintenance Reserve .....                                                                                                                                                                                                    | 62,998,474                     | 69,188,433                     |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 12,646,736 , accident and health<br>\$ ..... 3,898,424 and deposit-type contract funds \$ ..... 7,064,480 .....                                              | 23,609,640                     | 32,499,482                     |
| 11. Commissions and expense allowances payable on reinsurance assumed .....                                                                                                                                                               | 13,832,691                     | 9,183,903                      |
| 12. General expenses due or accrued .....                                                                                                                                                                                                 | 39,569,137                     | 41,968,453                     |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... (1,432,154,530) accrued for expense<br>allowances recognized in reserves, net of reinsured allowances) .....                                                  | (1,799,751,921)                | (1,761,550,929)                |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....                                                                                                                                                         | 16,827,643                     | 15,385,941                     |
| 15.1 Current federal and foreign income taxes, including \$ ..... 63,878,513 on realized capital gains (losses) .....                                                                                                                     | 12,562,466                     |                                |
| 15.2 Net deferred tax liability .....                                                                                                                                                                                                     |                                |                                |
| 16. Unearned investment income .....                                                                                                                                                                                                      | 7,304,216                      | 7,531,498                      |
| 17. Amounts withheld or retained by company as agent or trustee .....                                                                                                                                                                     | 9,686,412                      | 5,932,488                      |
| 18. Amounts held for agents' account, including \$ ..... agents' credit balances .....                                                                                                                                                    |                                |                                |
| 19. Remittances and items not allocated .....                                                                                                                                                                                             | 75,821,438                     | 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 \$ ..... 300,000,000 and interest thereon \$ ..... 13,714 .....                                                                                                                                                        | 300,013,714                    | 780,255,030                    |
| 23. Dividends to stockholders declared and unpaid .....                                                                                                                                                                                   |                                |                                |
| 24. Miscellaneous liabilities:                                                                                                                                                                                                            |                                |                                |
| 24.01 Asset valuation reserve .....                                                                                                                                                                                                       | 115,387,088                    | 115,994,700                    |
| 24.02 Reinsurance in unauthorized companies .....                                                                                                                                                                                         | 71,119                         | 419,262                        |
| 24.03 Funds held under reinsurance treaties with unauthorized reinsurers .....                                                                                                                                                            |                                |                                |
| 24.04 Payable to parent, subsidiaries and affiliates .....                                                                                                                                                                                | 40,926,977                     | 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 .....                                                                                                                                                                                                                   | 2,877,795,246                  | 2,376,544,119                  |
| 24.09 Payable for securities .....                                                                                                                                                                                                        | 1,312,860,953                  | 1,027,873,118                  |
| 24.10 Payable for securities lending .....                                                                                                                                                                                                | 92,004,935                     | 86,964,254                     |
| 24.11 Capital notes \$ ..... and interest thereon \$ ..... .....                                                                                                                                                                          |                                |                                |
| 25. Aggregate write-ins for liabilities .....                                                                                                                                                                                             | 67,265,208                     | 55,135,494                     |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....                                                                                                                                                          | 31,520,147,270                 | 31,180,548,889                 |
| 27. From Separate Accounts Statement .....                                                                                                                                                                                                | 68,582,350,911                 | 65,169,334,698                 |
| 28. Total liabilities (Lines 26 and 27) .....                                                                                                                                                                                             | 100,102,498,181                | 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 .....                                                                                                                                                                                   |                                | 287,729,071                    |
| 35. Unassigned funds (surplus) .....                                                                                                                                                                                                      | 2,313,174,749                  | 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) .....                                                                                                                                     | 3,967,261,266                  | 3,587,098,338                  |
| 38. Totals of Lines 29, 30 and 37 .....                                                                                                                                                                                                   | 3,971,076,045                  | 3,590,913,117                  |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....                                                                                                                                                                             | 104,073,574,226                | 99,940,796,704                 |
| <b>DETAILS OF WRITE-INS</b>                                                                                                                                                                                                               |                                |                                |
| 2501. Deferred gain liability .....                                                                                                                                                                                                       |                                | 2,494,572                      |
| 2502. Loss recognition reserve .....                                                                                                                                                                                                      | 885,000                        | 940,000                        |
| 2503. Reserve for escheat funds .....                                                                                                                                                                                                     | 15,762,177                     | 19,400,234                     |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                                                                                                 | 50,618,031                     | 32,300,688                     |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....                                                                                                                                                                     | 67,265,208                     | 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 JUNE 30, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

|                                                                                                                                                                                                                 | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts .....                                                                                                                         | 5,260,737,292                | 5,990,148,706              | 12,670,933,937                       |
| 2. Considerations for supplementary contracts with life contingencies .....                                                                                                                                     | 327,600                      | 194,250                    | 739,566                              |
| 3. Net investment income .....                                                                                                                                                                                  | 770,752,724                  | 774,196,644                | 1,526,897,063                        |
| 4. Amortization of Interest Maintenance Reserve (IMR) .....                                                                                                                                                     | 8,184,317                    | 12,479,416                 | 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 .....                                                                                                                                                | 25,628,609                   | 24,307,870                 | 61,664,851                           |
| 7. Reserve adjustments on reinsurance ceded .....                                                                                                                                                               | (35,040,547)                 | (67,881,327)               | (50,449,134)                         |
| 8. Miscellaneous Income:                                                                                                                                                                                        |                              |                            |                                      |
| 8.1 Income from fees associated with investment management, administration and contract<br>guarantees from Separate Accounts .....                                                                              | 671,147,181                  | 459,796,778                | 1,222,156,444                        |
| 8.2 Charges and fees for deposit-type contracts .....                                                                                                                                                           |                              | (84,810)                   | 272,565                              |
| 8.3 Aggregate write-ins for miscellaneous income .....                                                                                                                                                          | 283,876,790                  | 261,531,271                | 456,867,196                          |
| 9. Totals (Lines 1 to 8.3) .....                                                                                                                                                                                | 6,985,613,966                | 7,454,965,728              | 15,912,548,998                       |
| 10. Death benefits .....                                                                                                                                                                                        | 200,773,176                  | 205,678,231                | 395,326,274                          |
| 11. Matured endowments (excluding guaranteed annual pure endowments) .....                                                                                                                                      | 1,190,684                    | 1,476,510                  | 3,185,477                            |
| 12. Annuity benefits .....                                                                                                                                                                                      | 4,485,652,850                | 5,403,079,747              | 9,756,139,310                        |
| 13. Disability benefits and benefits under accident and health contracts .....                                                                                                                                  | 2,693,498                    | 3,220,892                  | 5,362,720                            |
| 14. Coupons, guaranteed annual pure endowments and similar benefits .....                                                                                                                                       |                              |                            |                                      |
| 15. Surrender benefits and withdrawals for life contracts .....                                                                                                                                                 | 291,731,638                  | 373,739,959                | 742,514,641                          |
| 16. Group conversions .....                                                                                                                                                                                     |                              |                            |                                      |
| 17. Interest and adjustments on contract or deposit-type contract funds .....                                                                                                                                   | 28,123,570                   | 45,498,778                 | 53,538,482                           |
| 18. Payments on supplementary contracts with life contingencies .....                                                                                                                                           | 1,982,239                    | 2,043,726                  | 4,101,484                            |
| 19. Increase in aggregate reserves for life and accident and health contracts .....                                                                                                                             | 142,808,433                  | 149,368,800                | 1,686,416,814                        |
| 20. Totals (Lines 10 to 19) .....                                                                                                                                                                               | 5,154,956,088                | 6,184,106,643              | 12,646,585,202                       |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct<br>business only) .....                                                                                            | 295,760,437                  | 351,052,024                | 731,874,229                          |
| 22. Commissions and expense allowances on reinsurance assumed .....                                                                                                                                             | 16,305,776                   | 6,355,367                  | 15,709,026                           |
| 23. General insurance expenses .....                                                                                                                                                                            | 211,543,024                  | 219,252,754                | 422,297,077                          |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes .....                                                                                                                                    | 20,649,382                   | 23,881,233                 | 47,491,383                           |
| 25. Increase in loading on deferred and uncollected premiums .....                                                                                                                                              | 903,271                      | 1,184,265                  | 880,344                              |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance .....                                                                                                                                       | 234,561,818                  | 255,996,843                | 1,890,013,667                        |
| 27. Aggregate write-ins for deductions .....                                                                                                                                                                    | 88,078,238                   | (137,754,284)              | (205,309,608)                        |
| 28. Totals (Lines 20 to 27) .....                                                                                                                                                                               | 6,022,758,034                | 6,904,074,845              | 15,549,541,320                       |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus<br>Line 28) .....                                                                                         | 962,855,932                  | 550,890,883                | 363,007,678                          |
| 30. Dividends to policyholders .....                                                                                                                                                                            | 32,330,133                   | 36,108,806                 | 70,933,871                           |
| 31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29<br>minus Line 30) .....                                                                                  | 930,525,799                  | 514,782,077                | 292,073,807                          |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....                                                                                                                            | 15,525,413                   | (17,233,930)               | (837,453)                            |
| 33. Net gain from operations after dividends to policyholders and federal income taxes and before<br>realized capital gains or (losses) (Line 31 minus Line 32) .....                                           | 915,000,386                  | 532,016,007                | 292,911,260                          |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital<br>gains tax of \$ .....1,318,593 (excluding taxes of \$ .....1,073,885<br>transferred to the IMR) ..... | (341,770,250)                | (168,321,937)              | (274,470,128)                        |
| 35. Net income (Line 33 plus Line 34) .....                                                                                                                                                                     | 573,230,136                  | 363,694,070                | 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) .....                                                                                                                                                                                  | 573,230,136                  | 363,694,070                | 18,441,132                           |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....(47,561,507)                                                                                                              | (108,321,329)                | (201,318,002)              | (107,200,513)                        |
| 39. Change in net unrealized foreign exchange capital gain (loss) .....                                                                                                                                         | (440)                        | 14,218,718                 | (555,831)                            |
| 40. Change in net deferred income tax .....                                                                                                                                                                     | (115,398,687)                | (11,701,866)               | 164,877,749                          |
| 41. Change in nonadmitted assets .....                                                                                                                                                                          | 357,940,064                  | (172,590,560)              | (271,508,286)                        |
| 42. Change in liability for reinsurance in unauthorized companies .....                                                                                                                                         | 348,143                      | 87,820                     | (179,492)                            |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease .....                                                                                                                     |                              |                            |                                      |
| 44. Change in asset valuation reserve .....                                                                                                                                                                     | 607,612                      | (1,830,293)                | (12,241,862)                         |
| 45. Change in treasury stock .....                                                                                                                                                                              |                              |                            |                                      |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period .....                                                                                                                               |                              | 19,331,590                 | 19,331,591                           |
| 47. Other changes in surplus in Separate Accounts Statement .....                                                                                                                                               |                              | (19,344,160)               | (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 .....                                                                                                                                                                             | (40,000,000)                 |                            |                                      |
| 53. Aggregate write-ins for gains and losses in surplus .....                                                                                                                                                   | (288,242,571)                | 132,173,106                | 113,774,914                          |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) .....                                                                                                                                  | 380,162,928                  | 122,720,423                | (94,604,758)                         |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) .....                                                                                                                                             | 3,971,076,045                | 3,808,238,299              | 3,590,913,117                        |
| DETAILS OF WRITE-INS                                                                                                                                                                                            |                              |                            |                                      |
| 08.301. Miscellaneous income .....                                                                                                                                                                              | 283,876,790                  | 261,531,271                | 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) .....                                                                                                                                 | 283,876,790                  | 261,531,271                | 456,867,196                          |
| 2701. Increase in loss recognition reserve .....                                                                                                                                                                | (55,000)                     | (207,000)                  | (379,000)                            |
| 2702. Increase in reserves for rate stabilizations .....                                                                                                                                                        | 293,981                      | (1,580,005)                | (561,325)                            |
| 2703. Reserve adjustments on reinsurance assumed .....                                                                                                                                                          | 87,839,257                   | (135,967,279)              | (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) .....                                                                                                                                           | 88,078,238                   | (137,754,284)              | (205,309,608)                        |
| 5301. Adjustment to initial commission and expense allowance .....                                                                                                                                              | (513,500)                    | (544,500)                  | (1,089,000)                          |
| 5302. Expanded SSAP 10R deferred tax assets .....                                                                                                                                                               | (287,729,071)                | 132,717,606                | 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) .....                                                                                                                                           | (288,242,571)                | 132,173,106                | 113,774,914                          |

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

CASH FLOW

|                                                                                                                             | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|-----------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>                                                                                                 |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....                                                                              | 5,298,254,093                | 6,064,312,555              | 12,713,579,436                       |
| 2. Net investment income .....                                                                                              | 774,794,685                  | 744,199,322                | 1,429,739,272                        |
| 3. Miscellaneous income .....                                                                                               | 968,931,194                  | 749,745,635                | 1,753,608,161                        |
| 4. Total (Lines 1 to 3) .....                                                                                               | 7,041,979,972                | 7,558,257,512              | 15,896,926,869                       |
| 5. Benefit and loss related payments .....                                                                                  | 5,067,538,791                | 6,156,328,194              | 11,096,011,840                       |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                | 272,762,810                  | 356,964,429                | 2,109,734,747                        |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....                                                  | 637,744,367                  | 480,947,792                | 1,018,949,320                        |
| 8. Dividends paid to policyholders .....                                                                                    | 34,409,384                   | 37,289,323                 | 75,750,284                           |
| 9. Federal and foreign income taxes paid (recovered) net of \$ ..... 2,392,478 tax on capital<br>gains (losses) .....       | (57,608,994)                 | 12,756,091                 | 163,234,159                          |
| 10. Total (Lines 5 through 9) .....                                                                                         | 5,954,846,358                | 7,044,285,829              | 14,463,680,350                       |
| 11. Net cash from operations (Line 4 minus Line 10) .....                                                                   | 1,087,133,614                | 513,971,683                | 1,433,246,518                        |
| <b>Cash from Investments</b>                                                                                                |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                                      |                              |                            |                                      |
| 12.1 Bonds .....                                                                                                            | 1,466,734,221                | 2,106,945,031              | 3,296,502,591                        |
| 12.2 Stocks .....                                                                                                           | 537,606                      | 17,955,288                 | 8,506,730                            |
| 12.3 Mortgage loans .....                                                                                                   | 402,276,192                  | 373,908,714                | 959,090,555                          |
| 12.4 Real estate .....                                                                                                      |                              |                            |                                      |
| 12.5 Other invested assets .....                                                                                            | 1,663,155                    | 1,340,985                  | 6,448,705                            |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       |                              |                            |                                      |
| 12.7 Miscellaneous proceeds .....                                                                                           | 284,987,835                  | 318,988,536                | 942,535,773                          |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....                                                                   | 2,156,199,009                | 2,819,138,554              | 5,213,084,354                        |
| 13. Cost of investments acquired (long-term only):                                                                          |                              |                            |                                      |
| 13.1 Bonds .....                                                                                                            | 1,541,643,060                | 2,544,065,890              | 4,594,559,402                        |
| 13.2 Stocks .....                                                                                                           | 25,163,300                   | 55,290                     | 105,588,448                          |
| 13.3 Mortgage loans .....                                                                                                   | 436,426,260                  | 243,679,640                | 684,533,665                          |
| 13.4 Real estate .....                                                                                                      |                              |                            |                                      |
| 13.5 Other invested assets .....                                                                                            | 44,271,879                   | 23,849,831                 | 45,458,236                           |
| 13.6 Miscellaneous applications .....                                                                                       | 1,021,800,111                | 458,401,287                | 2,606,165,786                        |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....                                                                  | 3,069,304,610                | 3,270,051,938              | 8,036,305,537                        |
| 14. Net increase (or decrease) in contract loans and premium notes .....                                                    | (13,720,135)                 | (70,663,361)               | (82,889,824)                         |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....                                                 | (899,385,466)                | (380,250,023)              | (2,740,331,359)                      |
| <b>Cash from Financing and Miscellaneous Sources</b>                                                                        |                              |                            |                                      |
| 16. Cash provided (applied):                                                                                                |                              |                            |                                      |
| 16.1 Surplus notes, capital notes .....                                                                                     |                              |                            |                                      |
| 16.2 Capital and paid in surplus, less treasury stock .....                                                                 |                              |                            |                                      |
| 16.3 Borrowed funds .....                                                                                                   | (480,241,316)                | 501,453,888                | 476,867,299                          |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....                                           | (67,806,862)                 | (526,734,587)              | (505,188,646)                        |
| 16.5 Dividends to stockholders .....                                                                                        | 40,000,000                   |                            |                                      |
| 16.6 Other cash provided (applied) .....                                                                                    | 449,948,215                  | (58,250,667)               | 1,640,451,662                        |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | (138,099,963)                | (83,531,366)               | 1,612,130,315                        |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>                                                  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..                      | 49,648,185                   | 50,190,294                 | 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) .....                                                                           | 874,028,829                  | 569,525,464                | 824,380,644                          |

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

|  |  |  |  |
|--|--|--|--|
|  |  |  |  |
|--|--|--|--|

EXHIBIT 1

| DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS                                |                              |                            |                                      |
|---------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
|                                                                           | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
| 1. Industrial life .....                                                  |                              |                            |                                      |
| 2. Ordinary life insurance .....                                          | 360,399,856                  | 367,661,384                | 760,915,514                          |
| 3. Ordinary individual annuities .....                                    | 2,831,492,507                | 3,905,801,094              | 8,084,169,536                        |
| 4. Credit life (group and individual) .....                               |                              |                            |                                      |
| 5. Group life insurance .....                                             | 252,162,146                  | 140,157,909                | 536,860,620                          |
| 6. Group annuities .....                                                  | 1,630,776,845                | 1,609,867,448              | 3,280,857,384                        |
| 7. A & H - group .....                                                    | 49,694,074                   | 51,242,050                 | 172,889,071                          |
| 8. A & H - credit (group and individual) .....                            |                              |                            |                                      |
| 9. A & H - other .....                                                    | 6,693,491                    | 10,644,011                 | 15,157,932                           |
| 10. Aggregate of all other lines of business .....                        |                              |                            |                                      |
| 11. Subtotal .....                                                        | 5,131,218,919                | 6,085,373,896              | 12,850,850,057                       |
| 12. Deposit-type contracts .....                                          |                              |                            |                                      |
| 13. Total                                                                 | 5,131,218,919                | 6,085,373,896              | 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)           |                              |                            |                                      |

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies

A. Accounting Practices

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

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

The 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 June 30, 2012                                   |                                                              |            |
|---------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------|--------------------------------------------------------------|------------|
|                                                                                                                                                   | Amortized cost basis<br>before other-than-<br>temporary<br>impairment | Other-than-<br>temporary<br>impairment<br>recognized in loss | Fair value |
| OTTI recognized 1st Quarter                                                                                                                       |                                                                       |                                                              |            |
| a. Intent to sell                                                                                                                                 | \$ -                                                                  | \$ -                                                         | \$ -       |
| b. Inability or lack of intent to retain the investment<br>in the security for a period of time sufficient to<br>recover the amortized cost basis | -                                                                     | -                                                            | -          |
| c. Total 1st Quarter                                                                                                                              | \$ -                                                                  | \$ -                                                         | \$ -       |
| OTTI recognized 2nd Quarter                                                                                                                       |                                                                       |                                                              |            |
| d. Intent to sell                                                                                                                                 | \$ -                                                                  | \$ -                                                         | \$ -       |
| e. Inability or lack of intent to retain the investment<br>in the security for a period of time sufficient to<br>recover the amortized cost basis | -                                                                     | -                                                            | -          |
| f. Total 2nd Quarter                                                                                                                              | \$ -                                                                  | \$ -                                                         | \$ -       |

STATEMENT AS OF JUNE 30, 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 June 30, 2012 |                                                    |                                             |                                                      |                                                                |                               |                                                  |
|---------------------|----------------------------------------------------|---------------------------------------------|------------------------------------------------------|----------------------------------------------------------------|-------------------------------|--------------------------------------------------|
| CUSIP               | Amortized<br>Cost Before<br>Current Period<br>OTTI | Present value<br>of projected<br>cash flows | Recognized<br>other-than-<br>temporary<br>impairment | Amortized cost<br>after other-than-<br>temporary<br>impairment | Fair value at<br>time of OTTI | Date of Financial<br>Staetment where<br>reported |
| 02147JAE8           | \$ 10,400,997                                      | \$ 9,925,427                                | \$ 475,570                                           | \$ 9,925,427                                                   | \$ 8,189,397                  | Q2'12                                            |
| 12667GH71           | 13,632,511                                         | 12,772,161                                  | 860,350                                              | 12,772,161                                                     | 10,538,579                    | Q2'12                                            |
| 39539MAA7           | 15,406,039                                         | 15,216,304                                  | 189,735                                              | 15,216,304                                                     | 9,953,846                     | Q2'12                                            |
| 74042EAD6           | 102,216                                            | -                                           | 102,216                                              | -                                                              | -                             | Q2'12                                            |
| 74042WAD6           | 4,912,828                                          | 3,308,596                                   | 1,604,232                                            | 3,308,596                                                      | -                             | Q2'12                                            |
| 7609855D9           | 1,485,829                                          | 1,259,161                                   | 226,668                                              | 1,259,161                                                      | 558,625                       | Q2'12                                            |
| 761143AD8           | 9,938,003                                          | 9,379,723                                   | 558,280                                              | 9,379,723                                                      | 7,289,185                     | Q2'12                                            |
| 93363PAA8           | 1,904,700                                          | 1,815,412                                   | 89,289                                               | 1,815,412                                                      | 1,365,747                     | Q2'12                                            |
| 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                                            |

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

(continued)

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

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

(continued)

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

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(continued)

| CUSIP     | Amortized<br>Cost Before<br>Current Period<br>OTTI | Present value<br>of projected<br>cash flows | Recognized<br>other-than-<br>temporary<br>impairment | Amortized cost<br>after other-than-<br>temporary<br>impairment | Fair value at<br>time of OTTI | Date of Financial<br>Staetment where<br>reported |
|-----------|----------------------------------------------------|---------------------------------------------|------------------------------------------------------|----------------------------------------------------------------|-------------------------------|--------------------------------------------------|
| 933634AJ6 | 9,891,145                                          | 9,399,979                                   | 491,166                                              | 9,399,979                                                      | 7,788,405                     | Q3 '09                                           |
| 93363PAA8 | 5,632,751                                          | 5,590,611                                   | 42,140                                               | 5,590,611                                                      | 4,479,702                     | Q3 '09                                           |
| 9393362H5 | 20,721,331                                         | 20,586,126                                  | 135,204                                              | 20,586,126                                                     | 15,887,854                    | Q3 '09                                           |
| 9393363H4 | 31,279,423                                         | 31,098,546                                  | 180,877                                              | 31,098,546                                                     | 23,557,922                    | Q3 '09                                           |
| 9393364Y6 | 30,732,724                                         | 30,504,426                                  | 228,298                                              | 30,504,426                                                     | 22,074,266                    | Q3 '09                                           |
| 9393366F5 | 25,309,589                                         | 25,085,637                                  | 223,952                                              | 25,085,637                                                     | 18,403,478                    | Q3 '09                                           |
| 93934FKZ4 | 22,728,902                                         | 21,477,559                                  | 1,251,343                                            | 21,477,559                                                     | 16,811,113                    | Q3 '09                                           |
| 93935HAJ6 | 19,100,286                                         | 17,532,065                                  | 1,568,221                                            | 17,532,065                                                     | 12,650,827                    | Q3 '09                                           |
| 01448TAD6 | 4,525,870                                          | 8,416,224                                   | (3,890,355)                                          | 8,416,224                                                      | 1,889,221                     | Q3 '09                                           |
| 02149HAW0 | 9,891,716                                          | 17,723,311                                  | (7,831,595)                                          | 17,723,311                                                     | 14,162,290                    | Q3 '09                                           |
| 126673DQ2 | 1,094,668                                          | 2,088,333                                   | (993,666)                                            | 2,088,333                                                      | 947,455                       | Q3 '09                                           |
| 152314DS6 | 850,701                                            | 1,649,063                                   | (798,362)                                            | 1,649,063                                                      | 530,907                       | Q3 '09                                           |
| 251510FX6 | 2,796,609                                          | 3,760,539                                   | (963,930)                                            | 3,760,539                                                      | 2,684,761                     | Q3 '09                                           |
| 36228FXK7 | 2,610,039                                          | 2,302,578                                   | 307,461                                              | 2,302,578                                                      | 2,394,569                     | Q3 '09                                           |
| 45660LPE3 | 2,536,817                                          | 2,651,458                                   | (114,640)                                            | 2,651,458                                                      | 2,741,308                     | Q3 '09                                           |
| 74041AAG8 | 3,374,614                                          | 5,039,000                                   | (1,664,386)                                          | 5,039,000                                                      | 1,436,460                     | Q3 '09                                           |
| 74042WAD6 | 7,072,541                                          | 7,477,551                                   | (405,010)                                            | 7,477,551                                                      | 1,167,893                     | Q3 '09                                           |
| 76114HAK1 | 7,706,596                                          | 12,669,456                                  | (4,962,859)                                          | 12,669,456                                                     | 10,335,545                    | Q3 '09                                           |
| 84751PLP2 | 1,307,407                                          | 4,257,838                                   | (2,950,431)                                          | 4,257,838                                                      | 2,366,971                     | Q3 '09                                           |
| Total     |                                                    |                                             | <u>\$ 101,624,882</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 June 30, 2012                                                       |    |               |
|---------------------------------------------------------------------------|----|---------------|
| a. The aggregate amount of unrealized losses:                             |    |               |
| 1. Less than 12 Months                                                    | \$ | (4,420,375)   |
| 2. 12 Months or Longer                                                    | \$ | (341,757,214) |
| b. The aggregate related fair value of securities with unrealized losses: |    |               |
| 1. Less than 12 Months                                                    | \$ | 117,348,118   |
| 2. 12 Months or Longer                                                    | \$ | 1,508,622,676 |

- (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.

## STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

(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.

(11) Debt

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

A. As specified in the agreement, the Company's \$600,000,000 unsecured revolving promissory note and line of credit agreement with its parent company, Nationwide Financial Services, Inc (NFS), was automatically renewed on April 15, 2012 for another one year period with the same terms. Additionally, during second quarter 2012, the Company repaid \$475,000,000 in principal to NFS and as of the report date, there were no principal amounts outstanding.

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 June 30, 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

A. Contingent Commitments

No significant change from prior year end.

B. Assessments

No significant change from prior year end.

C. Gain Contingencies

Not Applicable.

D. Claims Related Extra Contractual Obligation on Bad Faith Losses Stemming from Lawsuits

None.

E. All Other Contingencies

*Legal and Regulatory Matters*

The Company is a subject to legal and regulatory proceedings in the ordinary course of its business. The Company's legal and regulatory matters include proceedings specific to the Company and other proceedings generally applicable to business practices in the industries in which the Company operates. These matters are subject to many uncertainties, and given their complexity and scope, their outcomes cannot be predicted. Regulatory proceedings also could affect the outcome of one or more of the Company's litigations matters. Furthermore, it is often not possible to determine the ultimate outcomes of the pending regulatory investigations and legal proceedings or to provide reasonable ranges of potential losses with any degree of certainty. Some matters, including certain of those referred to below, are in very preliminary stages, and the Company does not have sufficient information to make an assessment of the plaintiffs' claims for liability or damages. In some of the cases seeking to be certified as class actions, the court has not yet decided whether a class will be certified or (in the event of certification) the size of the class and class period. In many of the cases, the plaintiffs are seeking undefined amounts of damages or other relief, including punitive damages and equitable remedies, which are difficult to quantify and cannot be defined based on the information currently available. The Company believes, however, that based on currently known information, the ultimate outcome of all pending legal and regulatory matters is not likely to have a material adverse effect on the Company's financial position. Nonetheless, given the large or indeterminate amounts sought in certain of these matters and the inherent unpredictability of litigation, it is possible that such outcomes could materially affect the Company's financial position or results of operations in a particular quarter or annual period.

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The various businesses conducted by the Company are subject to oversight by numerous federal and state regulatory entities, including but not limited to the Securities and Exchange Commission, the Financial Industry Regulatory Authority, the department of Labor, the Internal Revenue Service (IRS) and state insurance authorities. Such regulatory entities may, in the normal course, be engaged in general or targeted inquiries, examinations and investigations of the Company and/or its affiliates. The financial services industry has been the subject of increasing scrutiny in connection with a broad spectrum of regulatory issues; with respect to all such scrutiny directed at the Company and/or its affiliates, the Company is cooperating with regulators. The Company will cooperate with nationwide Mutual Insurance Company (NMIC) insofar as any inquiry, examination or investigation encompasses NMIC's operations.

Several jurisdictions are auditing NLIC for compliance with unclaimed property laws. Additionally, NLIC has received regulatory inquiries and is involved in a multi-state market conduct exam related to the claims-payment practices and compliance with unclaimed property laws. On July 5, 2011, NLIC, and 172 other insurers, received an information request from the New York Department of Financial Services, requiring insurers to use the Death Master File database to determine if payments were owed; to locate beneficiaries; to make payments; and to provide the New York Department of Financial Services with results of these searches. The Minnesota Department of Commerce and Minnesota Attorney General have also inquired about NLIC's compliance with its unclaimed property law. Other jurisdictions may pursue similar investigations, examinations or inquiries. The results of these investigations, examinations or inquiries could result in the payment or escheatment of unclaimed death benefits, and/or changes in the Company's practices and procedures to its claims handling and escheat processes, all of which could impact claim payments and reserves and/or result in payment of investigation costs, fines or penalties.

On November 20, 2007, Nationwide Retirement Solutions, Inc. (NRS) and NLIC were named in a lawsuit filed in the Circuit Court of Jefferson County, Alabama entitled *Ruth A. Gwin and Sandra H. Turner, and a class of similarly situated individuals v. Nationwide Life Insurance Company, Nationwide Retirement Solutions, Inc., Alabama State Employees Association, PEBCO, Inc. and Fictitious Defendants A to Z*. On March 12, 2010, NRS and NLIC were named in a Second Amended Class Action Complaint filed in the Circuit Court of Jefferson County, Alabama entitled *Steven E. Coker, Sandra H. Turner, David N. Lichtenstein and a class of similarly situated individuals v. Nationwide Life Insurance Company, Nationwide Retirement Solutions, Inc, Alabama State Employees Association, Inc., PEBCO, Inc. and Fictitious Defendants A to Z* claiming to represent a class of all participants in the Alabama State Employees Association, Inc. (ASEA) Plan, excluding members of the Deferred Compensation Committee, ASEA's directors, officers and board members, and PEBCO's directors, officers and board members. On October 22, 2010, the parties to this action executed a stipulation of settlement that agrees to certify a class for settlement purposes only, that provides for payments to the settlement class, and that provides for releases, certain bar orders, and dismissal of the case, subject to the Circuit Courts' approval. The Courts have approved the settlement and the settlement amounts have been paid, but have not yet been distributed to class members. On February 28, 2011, the Court in the Gwin case entered its Order permitting ASEA/PEBCO to assert indemnification claims for attorneys' fees and costs, but barring them from asserting any other claims for indemnification. On April 22, 2011, ASEA and PEBCO filed a second amended cross claim complaint in the Gwin case against NLIC and NRS seeking indemnification. These claims seeking indemnification remain severed. On April 29, 2011, the Companies filed a motion to dismiss ASEA's and PEBCO's amended cross complaint or alternatively for summary judgment. On December 6, 2011 the Court entered an Order that NRS owes indemnification to ASEA and PEBCO for the Coker (Gwin) class action, that NRS does not have a duty to indemnify ASEA and PEBCO for fees associated with the Interpleader action that NRS filed in Montgomery County and dismissing NLIC. On December 31, 2011, the Court denied NRS's motion to certify this order for an interlocutory appeal. The Company has resolved the indemnification claims of ASEA. On June 19 and 20, 2012, the court held an evidentiary hearing on the amount of indemnification owed to PEBCO. The Court has taken the matter under advisement. NRS continues to defend this case vigorously.

On August 15, 2001, NFS and NLIC were named in a lawsuit filed in the United States District Court for the District of Connecticut entitled *Lou Haddock, as trustee of the Flyte Tool & Die, Incorporated Deferred Compensation Plan, et al v. Nationwide Financial Services, Inc. and Nationwide Life Insurance Company*. In the plaintiffs' sixth amended complaint, filed November 18, 2009, they amended the list of named plaintiffs and claim to represent a class of qualified retirement plan trustees under Employee Retirement Income Security Act of 1974 (ERISA) that purchased variable annuities from NLIC. The plaintiffs allege that they invested ERISA plan assets in their variable annuity contracts and that NLIC and NFS breached ERISA fiduciary duties by allegedly accepting service payments from certain mutual funds. The complaint seeks disgorgement of some or all of the payments allegedly received by NFS and NLIC, other unspecified relief for restitution, declaratory and injunctive relief, and attorneys' fees. On November 6, 2009, the Court granted the plaintiff's motion for class certification and certified a class of "All trustees of all employee pension benefit plans covered by ERISA which had variable annuity contracts with NFS and NLIC or whose participants had individual variable annuity contracts with NFS and NLIC at any time from January 1, 1996, or the first date NFS and NLIC began receiving payments from mutual funds based on a percentage of assets invested in the funds by NFS and NLIC, whichever came first, to the date of November 6, 2009". On October 20, 2010, the Second Circuit Court of Appeals granted NLIC's 23(f) petition agreeing to hear an appeal of the District Court's order granting class certification. On October 21, 2010, the District Court dismissed NFS from the lawsuit. On October 27, 2010, the District Court stayed the underlying action pending a decision from the Second Circuit Court of Appeals. On February 6, 2012, the Second Circuit Court of Appeals vacated the class certification order that was issued on November 6, 2009 and remanded the case back to the District Court for further consideration. The plaintiffs have renewed their motion for class certification. The motion for class certification is fully briefed. NLIC continues to defend this lawsuit vigorously.

On June 8, 2011, NMIC and NLIC were named in a lawsuit filed in Court of Common Pleas, Cuyahoga County, Ohio entitled *Stanley Andrews and Donald Clark, on their behalf and on behalf of the class defined herein v. Nationwide Mutual Insurance Company and Nationwide Life Insurance Company*. The complaint alleges that NMIC and NLIC have an obligation to review the Social Security Administration Death Master File database for all life insurance policyholders who have at least a 70% probability of being deceased according to actuarial tables. The complaint further alleges that NMIC and NLIC are not conducting such a review. The complaint seeks injunctive relief and declaratory judgment requiring NMIC and NLIC to conduct such a review, and alleges NMIC and NLIC have violated the covenant of good faith and fair dealing and have been unjustly enriched by not having conducted such reviews. The complaint seeks certification as a class action. On July 13, 2011, NMIC and NLIC filed a motion to dismiss the case. Plaintiffs filed their opposition to NMIC and NLIC's motion to dismiss on December 19, 2011. By order dated January 18, 2012, the State Court issued an order dismissing the lawsuit. The State Court issued its opinion on January 23, 2012. Plaintiffs filed a Notice of Appeal to the Eighth District Court of Appeals on January 30, 2012. Plaintiffs filed their brief on April 12, 2012. The Association of Ohio Life Insurance Companies filed an amicus brief in support of NMIC and NLIC's position on May 24, 2012. NMIC and NLIC's reply was filed May 25, 2012. Appellants' reply brief was filed on June 7, 2012. Currently, no date has yet been set for oral argument. NMIC and NLIC continue to defend their lawsuit vigorously.

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*Tax Matters*

The Company's federal income tax returns are routinely audited by the IRS. The Company provides for federal income taxes based on amounts the Company believes it ultimately will owe. Inherent in the provision for federal income taxes are estimates regarding the deductibility of certain items and the realization of certain tax credits. In the event the ultimate deductibility of certain items or the realization of certain tax credits differs from estimates, the Company may be required to change the provision for federal income taxes recorded in the statutory financial statements, which could be significant. Management has used best estimates to establish reserves for uncertain tax positions based on current facts and circumstances regarding tax exposure items where the ultimate deductibility is open to interpretation. Management believes its tax reserves reasonably provide for potential assessments that may result from IRS examinations and other tax-related matters for all open tax years.

*Indemnifications*

In the normal course of business, the Company provides standard indemnifications to contractual counterparties in connection with numerous transactions, including acquisitions, divestitures and leases. The types of indemnifications typically provided include indemnifications for breaches of representations and warranties, taxes and certain other liabilities, such as third party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the maximum amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

- (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.

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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 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 summarizes assets and liabilities reported at fair value:

|                                      | As of June 30, 2012      |                         |                         |                          |
|--------------------------------------|--------------------------|-------------------------|-------------------------|--------------------------|
|                                      | Level 1                  | Level 2                 | Level 3                 | Total                    |
| Assets at fair value                 |                          |                         |                         |                          |
| Bonds:                               |                          |                         |                         |                          |
| Industrial & miscellaneous           | \$ -                     | \$ 17,210,096           | \$ 15,808,451           | \$ 33,018,547            |
| Total bonds                          | \$ -                     | \$ 17,210,096           | \$ 15,808,451           | \$ 33,018,547            |
| Assets at fair value:                |                          |                         |                         |                          |
| Securities lending collateral assets | \$ -                     | \$ 578,411              | \$ -                    | \$ 578,411               |
| Common stocks                        | 41,741                   | 72,607                  | 30,680,625              | 30,794,973               |
| Derivative assets                    | 1,250                    | 2,648,991,350           | 987,435,343             | 3,636,427,943            |
| Separate account assets <sup>1</sup> | 64,340,794,012           | 1,981,669,029           | 2,010,765,114           | 68,333,228,154           |
| Total assets at fair value           | <u>\$ 64,340,837,003</u> | <u>\$ 4,648,521,493</u> | <u>\$ 3,044,689,533</u> | <u>\$ 72,034,048,028</u> |
| Liabilities at fair value            |                          |                         |                         |                          |
| Derivative liabilities               | \$ 30,935,728            | \$ 2,675,441,795        | \$ -                    | \$ 2,706,377,523         |
| Total liabilities at fair value      | <u>\$ 30,935,728</u>     | <u>\$ 2,675,441,795</u> | <u>\$ -</u>             | <u>\$ 2,706,377,523</u>  |

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

The following table summarizes changes in fair value measurements for which the Company used significant unobservable inputs (Level 3) to determine fair value for the six months ended June 30, 2012:

|                                      | Balance<br>as of<br>December 31, 2011 | Net Investment Gain/Loss |                          | Activity during the period |           |                  |             | Transfers into<br>Level 3 | Transfers Out<br>of Level 3 | Balance<br>as of<br>June 30, 2012 |
|--------------------------------------|---------------------------------------|--------------------------|--------------------------|----------------------------|-----------|------------------|-------------|---------------------------|-----------------------------|-----------------------------------|
|                                      |                                       | In Earnings              | Unrealized in<br>Surplus | Purchases                  | Issuances | Sales            | Settlements |                           |                             |                                   |
| Assets at fair value                 |                                       |                          |                          |                            |           |                  |             |                           |                             |                                   |
| Bonds:                               |                                       |                          |                          |                            |           |                  |             |                           |                             |                                   |
| Industrial & miscellaneous           | \$ 15,589,975                         | \$ (1,765,021)           | \$ 1,823,475             | \$ 757,160                 | \$ -      | \$ (295,933)     | \$ 132,208  | \$ -                      | \$ (433,413)                | \$ 15,808,451                     |
| Total bonds                          | \$ 15,589,975                         | \$ (1,765,021)           | \$ 1,823,475             | \$ 757,160                 | \$ -      | \$ (295,933)     | \$ 132,208  | \$ -                      | \$ (433,413)                | \$ 15,808,451                     |
| Assets at fair value:                |                                       |                          |                          |                            |           |                  |             |                           |                             |                                   |
| Common stocks                        | \$ 4,676,739                          | \$ -                     | \$ 840,586               | \$ 25,163,300              | \$ -      | \$ -             | \$ -        | \$ -                      | \$ -                        | \$ 30,680,625                     |
| Derivative assets                    | 1,003,962,926                         | (71,246,776)             | (91,527,695)             | 258,920,358                | -         | (112,673,470)    | -           | -                         | -                           | 987,435,343                       |
| Separate account assets <sup>1</sup> | 1,967,866,725                         | 29,514                   | 45,370,359               | -                          | -         | (2,258,195)      | (1,047)     | 1,002,306                 | (1,244,548)                 | 2,010,765,114                     |
| Total assets at fair value           | \$ 2,992,096,365                      | \$ (72,982,283)          | \$ (43,493,275)          | \$ 284,840,818             | \$ -      | \$ (115,227,598) | \$ 131,161  | \$ 1,002,306              | \$ (1,677,961)              | \$ 3,044,689,533                  |

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

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

The following table summarizes changes in fair value measurements for which the Company used significant unobservable inputs (Level 3) to determine fair value for the three months ended June 30, 2012:

|                                      | Balance<br>as of<br>March 31, 2012 | Net Investment Gain/Loss |                          | Activity during the period |           |                 |             |                           |                             | Balance<br>as of<br>June 30, 2012 |
|--------------------------------------|------------------------------------|--------------------------|--------------------------|----------------------------|-----------|-----------------|-------------|---------------------------|-----------------------------|-----------------------------------|
|                                      |                                    | In Earnings              | Unrealized in<br>Surplus | Purchases                  | Issuances | Sales           | Settlements | Transfers into<br>Level 3 | Transfers Out<br>of Level 3 |                                   |
| Assets at fair value                 |                                    |                          |                          |                            |           |                 |             |                           |                             |                                   |
| Bonds:                               |                                    |                          |                          |                            |           |                 |             |                           |                             |                                   |
| Industrial & miscellaneous           | \$ 14,555,811                      | \$ -                     | \$ 1,579,991             | \$ 278,298                 | \$ -      | \$ (295,933)    | \$ -        | \$ -                      | \$ (309,716)                | \$ 15,808,451                     |
| Total bonds                          | \$ 14,555,811                      | \$ -                     | \$ 1,579,991             | \$ 278,298                 | \$ -      | \$ (295,933)    | \$ -        | \$ -                      | \$ (309,716)                | \$ 15,808,451                     |
| Assets at fair value:                |                                    |                          |                          |                            |           |                 |             |                           |                             |                                   |
| Common stocks                        | \$ 5,745,203                       | \$ -                     | \$ (159,078)             | \$ 25,163,300              | \$ -      | \$ -            | \$ -        | \$ -                      | \$ (68,800)                 | \$ 30,680,625                     |
| Derivative assets                    | 934,196,666                        | (61,997,455)             | 187,011,981              | 1,197,941                  | -         | (72,973,790)    | -           | -                         | -                           | 987,435,343                       |
| Separate account assets <sup>1</sup> | 1,990,312,398                      | 29,514                   | 24,108,224               | -                          | -         | (2,114,202)     | 1,241       | -                         | \$ (1,572,061)              | 2,010,765,114                     |
| Total assets at fair value           | \$ 2,944,810,078                   | \$ (61,967,941)          | \$ 212,541,118           | \$ 26,639,539              | \$ -      | \$ (75,383,925) | \$ 1,241    | \$ -                      | \$ (1,950,577)              | \$ 3,044,689,533                  |

<sup>1</sup>The value of separate account liabilities is set to equal the fair value of separate acocunt 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 June 30, 2012:

|                                      | Carrying Value    | Aggregate Fair<br>Value | Level 1          | Level 2           | Level 3          |
|--------------------------------------|-------------------|-------------------------|------------------|-------------------|------------------|
| Assets:                              |                   |                         |                  |                   |                  |
| Bonds                                | \$ 22,738,653,086 | \$ 24,727,636,158       | \$ 1,185,018,667 | \$ 22,278,156,708 | \$ 1,264,460,783 |
| Common stocks                        | 282,657,563       | 282,657,562             | -                | -                 | 282,657,562      |
| Mortgage loans                       | 5,158,318,596     | 5,316,129,048           | -                | -                 | 5,316,129,048    |
| Short-term investments               | 945,260,214       | 945,260,214             | -                | 945,260,214       | -                |
| Derivative assets                    | 7,365,317         | 13,603,600              | -                | 13,603,600        | -                |
| Policy loans                         | 967,349,521       | 967,349,521             | -                | -                 | 967,349,521      |
| Securities lending collateral assets | 90,157,092        | 90,157,092              | -                | 90,157,092        | -                |
| Total assets                         | \$ 30,189,761,389 | \$ 32,342,793,195       | \$ 1,185,018,667 | \$ 23,327,177,614 | \$ 7,830,596,914 |
| Liabilities:                         |                   |                         |                  |                   |                  |
| Derivative liabilities               | \$ 10,861,726     | \$ 18,665,905           | \$ -             | \$ 18,665,905     | \$ -             |
| Total Liabilities                    | \$ 10,861,726     | \$ 18,665,905           | \$ -             | \$ 18,665,905     | \$ -             |

(21) Other Items

No significant change from prior year end.

(22) Events Subsequent

Subsequent events have been considered through August 8, 2012 for these statutory financial statements which are to be issued August 10, 2012. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

(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.

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

- (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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes ☐ No ☒
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes ☐ No ☐
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes ☐ No ☒
- 2.2

If yes, date of change:
3.

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

Yes ☒ No ☐
- 4.1

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

Yes ☐ No ☒
- 4.2

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---------------------|------------------------|------------------------|
|                     |                        |                        |

5.

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

Yes ☐ No ☒ N/A ☐
- 6.1

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

12/31/2011
- 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<br>Affiliate Name                        | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|--------------------------------------------|-----------------------------|----------|----------|-----------|----------|
| Nationwide Asset Management, LLC           | Columbus, OH                | NO       | NO       | NO        | YES      |
| Nationwide Bank                            | Columbus, OH                | NO       | YES      | NO        | NO       |
| Nationwide Financial Services, Inc         | Columbus, OH                | NO       | NO       | NO        | YES      |
| Nationwide Fund Advisors                   | King of Prussia, PA         | NO       | NO       | NO        | YES      |
| Nationwide Fund Distributors, LLC          | King of Prussia, PA         | NO       | NO       | NO        | YES      |
| Nationwide Investment Advisors, LLC        | Columbus, OH                | NO       | NO       | NO        | YES      |
| Nationwide Investment Services Corporation | Columbus, OH                | NO       | NO       | NO        | YES      |
| Nationwide Securities, LLC                 | Dublin, OH                  | NO       | NO       | NO        | YES      |

GENERAL INTERROGATORIES

- 9.1

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

Yes [ X ]    No [   ]
- 9.11

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

Has the code of ethics for senior managers been amended? .....

Yes [   ]    No [ X ]
- 9.21

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

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

Yes [   ]    No [ X ]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [ 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: .....

\$ .....23,604,956
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<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....                                                                                   | \$ .....21,428,571                                | \$ .....21,428,571                                 |
| 14.22 Preferred Stock .....                                                                         | \$ .....                                          | \$ .....                                           |
| 14.23 Common Stock .....                                                                            | \$ .....303,779,127                               | \$ .....282,657,562                                |
| 14.24 Short-Term Investments .....                                                                  | \$ .....                                          | \$ .....                                           |
| 14.25 Mortgage Loans on Real Estate .....                                                           | \$ .....115,629,176                               | \$ .....117,467,848                                |
| 14.26 All Other .....                                                                               | \$ .....5,445,007                                 | \$ .....2,326,186                                  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....446,281,881                               | \$ .....423,880,167                                |
| 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 JUNE 30, 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<br>Name of Custodian(s)         | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Central Registration Depository | 2<br>Name(s)                                                                                                             | 3<br>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

\$

5,156,005,624

1.14

Total Mortgages in Good Standing

\$

5,156,005,624

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

2,312,971

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)

\$

5,158,318,595

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

[illegible]

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

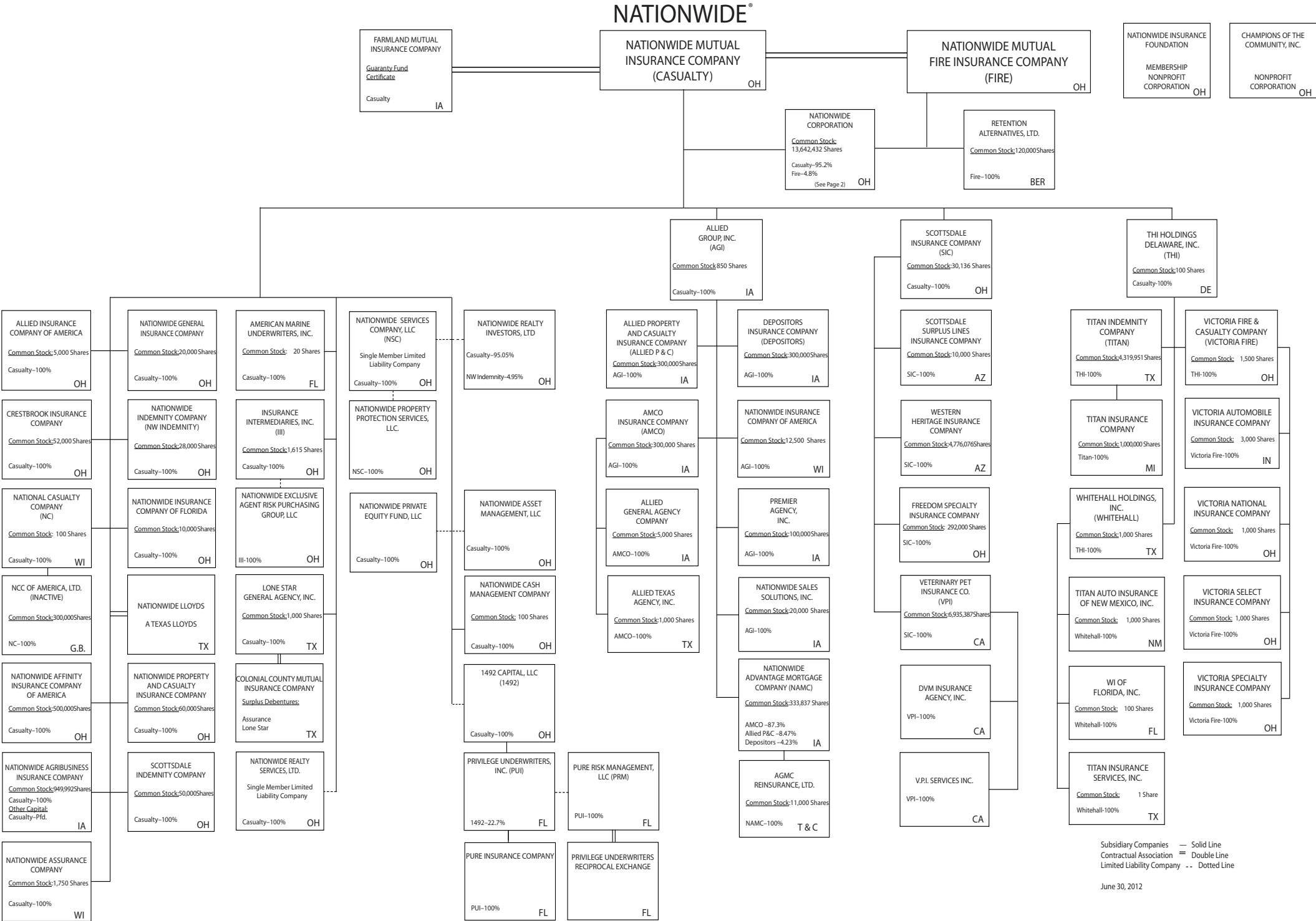
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

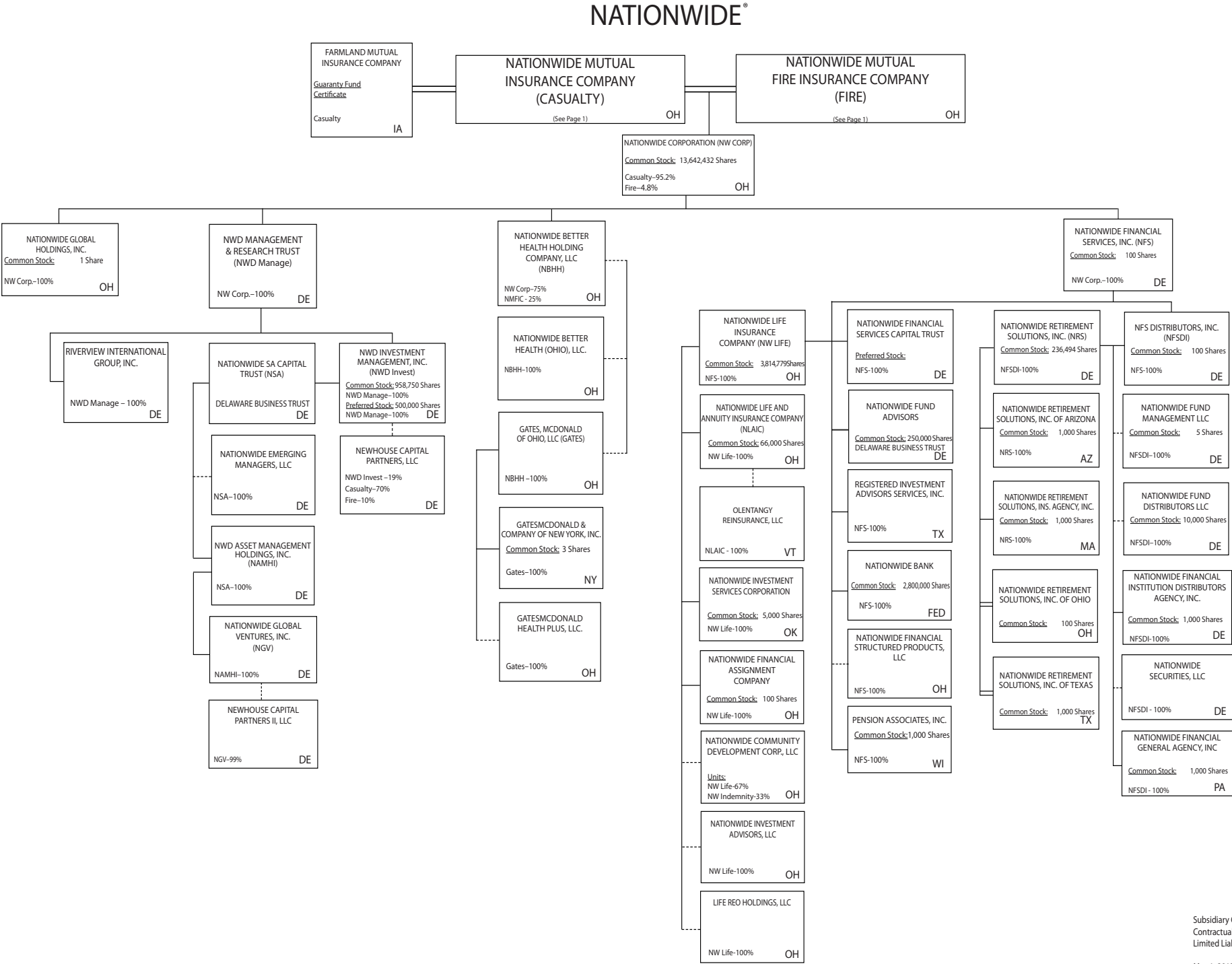
Current Year To Date - Allocated by States and Territories

| States, Etc.                                                                                     |                         |                        | 1           | Life Contracts |            | Direct Business Only                                                                     |                           |                                |                             |
|--------------------------------------------------------------------------------------------------|-------------------------|------------------------|-------------|----------------|------------|------------------------------------------------------------------------------------------|---------------------------|--------------------------------|-----------------------------|
|                                                                                                  |                         |                        |             | 2              | 3          | 4<br>Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | 5<br>Other Considerations | 6<br>Total Columns 2 Through 5 | 7<br>Deposit-Type Contracts |
|                                                                                                  |                         |                        |             |                |            |                                                                                          |                           |                                |                             |
| Active Status                                                                                    | Life Insurance Premiums | Annuity Considerations |             |                |            |                                                                                          |                           |                                |                             |
| 1. Alabama .....                                                                                 | AL                      | L                      | 2,645,639   | 2,773,293      | 174,740    | 45,685,018                                                                               | 51,278,690                |                                |                             |
| 2. Alaska .....                                                                                  | AK                      | L                      | 1,992,877   | 131,815        | 326,924    | 3,682,341                                                                                | 6,133,957                 |                                |                             |
| 3. Arizona .....                                                                                 | AZ                      | L                      | 14,808,168  | 5,527,520      | 835,542    | 121,193,978                                                                              | 142,365,208               |                                |                             |
| 4. Arkansas .....                                                                                | AR                      | L                      | 1,011,620   | 1,547,774      | 373,398    | 37,909,952                                                                               | 40,842,744                |                                |                             |
| 5. California .....                                                                              | CA                      | L                      | 69,161,409  | 21,937,284     | 633,051    | 437,932,750                                                                              | 529,664,494               |                                |                             |
| 6. Colorado .....                                                                                | CO                      | L                      | 12,398,020  | 2,179,719      | 509,143    | 51,033,866                                                                               | 66,120,748                |                                |                             |
| 7. Connecticut .....                                                                             | CT                      | L                      | 4,000,049   | 3,802,123      | 549,160    | 77,546,134                                                                               | 85,897,466                |                                |                             |
| 8. Delaware .....                                                                                | DE                      | L                      | 91,123,076  | 594,495        | 209,998    | 19,152,597                                                                               | 111,080,166               |                                |                             |
| 9. District of Columbia .....                                                                    | DC                      | L                      | 401,202     | 781,004        | 59,858     | 4,961,125                                                                                | 6,203,189                 |                                |                             |
| 10. Florida .....                                                                                | FL                      | L                      | 17,894,072  | 17,646,813     | 3,686,096  | 389,382,232                                                                              | 428,609,213               |                                |                             |
| 11. Georgia .....                                                                                | GA                      | L                      | 35,503,503  | 3,438,191      | 1,105,127  | 72,667,004                                                                               | 112,713,825               |                                |                             |
| 12. Hawaii .....                                                                                 | HI                      | L                      | 737,695     | 1,013,753      | 4,687      | 38,560,473                                                                               | 40,316,608                |                                |                             |
| 13. Idaho .....                                                                                  | ID                      | L                      | 369,725     | 950,255        | (983,796)  | 20,944,423                                                                               | 21,280,607                |                                |                             |
| 14. Illinois .....                                                                               | IL                      | L                      | 26,222,665  | 6,531,966      | 1,428,395  | 172,557,702                                                                              | 206,740,728               |                                |                             |
| 15. Indiana .....                                                                                | IN                      | L                      | 6,741,434   | 3,471,570      | 1,896,260  | 70,428,096                                                                               | 82,537,360                |                                |                             |
| 16. Iowa .....                                                                                   | IA                      | L                      | 1,641,821   | 1,610,969      | 791,212    | 23,033,374                                                                               | 27,077,376                |                                |                             |
| 17. Kansas .....                                                                                 | KS                      | L                      | 2,662,206   | 2,307,997      | 665,865    | 26,974,827                                                                               | 32,610,895                |                                |                             |
| 18. Kentucky .....                                                                               | KY                      | L                      | 7,039,697   | 1,034,355      | 1,148,643  | 39,602,689                                                                               | 48,825,384                |                                |                             |
| 19. Louisiana .....                                                                              | LA                      | L                      | 2,238,769   | 1,333,773      | 1,919,296  | 55,298,766                                                                               | 60,790,604                |                                |                             |
| 20. Maine .....                                                                                  | ME                      | L                      | 919,255     | 1,341,496      | (234,373)  | 10,631,433                                                                               | 12,657,811                |                                |                             |
| 21. Maryland .....                                                                               | MD                      | L                      | 13,101,730  | 5,589,179      | 821,775    | 109,475,043                                                                              | 128,987,727               |                                |                             |
| 22. Massachusetts .....                                                                          | MA                      | L                      | 5,800,781   | 18,762,643     | 768,634    | 128,353,386                                                                              | 153,685,444               |                                |                             |
| 23. Michigan .....                                                                               | MI                      | L                      | 15,924,014  | 5,613,452      | 1,837,695  | 107,104,756                                                                              | 130,479,917               |                                |                             |
| 24. Minnesota .....                                                                              | MN                      | L                      | 5,761,382   | 2,192,498      | 319,256    | 69,286,387                                                                               | 77,559,523                |                                |                             |
| 25. Mississippi .....                                                                            | MS                      | L                      | 1,109,551   | 998,776        | 794,528    | 5,948,007                                                                                | 8,850,862                 |                                |                             |
| 26. Missouri .....                                                                               | MO                      | L                      | 4,042,720   | 2,100,792      | 2,204,729  | 48,760,871                                                                               | 57,109,112                |                                |                             |
| 27. Montana .....                                                                                | MT                      | L                      | 220,945     | 611,837        | 18,665     | 6,030,560                                                                                | 6,882,007                 |                                |                             |
| 28. Nebraska .....                                                                               | NE                      | L                      | 454,802     | 168,448        | 149,778    | 15,125,788                                                                               | 15,898,816                |                                |                             |
| 29. Nevada .....                                                                                 | NV                      | L                      | 991,173     | 240,690        | 176,027    | 17,187,487                                                                               | 18,595,377                |                                |                             |
| 30. New Hampshire .....                                                                          | NH                      | L                      | 1,164,169   | 1,752,792      | 17,917     | 11,909,428                                                                               | 14,844,306                |                                |                             |
| 31. New Jersey .....                                                                             | NJ                      | L                      | 21,324,836  | 8,969,395      | 2,943,998  | 164,663,211                                                                              | 197,901,440               |                                |                             |
| 32. New Mexico .....                                                                             | NM                      | L                      | 347,852     | 1,715,445      | 155,702    | 21,206,298                                                                               | 23,425,297                |                                |                             |
| 33. New York .....                                                                               | NY                      | L                      | 51,001,882  | 22,569,263     | 873,724    | 554,951,900                                                                              | 629,396,769               |                                |                             |
| 34. North Carolina .....                                                                         | NC                      | L                      | 30,092,715  | 4,302,015      | 5,367,924  | 58,536,854                                                                               | 98,299,508                |                                |                             |
| 35. North Dakota .....                                                                           | ND                      | L                      | 7,138,967   | 226,953        | 33,143     | 6,046,157                                                                                | 13,445,220                |                                |                             |
| 36. Ohio .....                                                                                   | OH                      | L                      | 48,652,248  | 12,339,845     | 8,225,961  | 289,808,233                                                                              | 359,026,287               |                                |                             |
| 37. Oklahoma .....                                                                               | OK                      | L                      | 973,423     | 1,982,086      | 354,192    | 34,608,670                                                                               | 37,918,371                |                                |                             |
| 38. Oregon .....                                                                                 | OR                      | L                      | 920,887     | 1,961,730      | 300,928    | 37,924,862                                                                               | 41,108,407                |                                |                             |
| 39. Pennsylvania .....                                                                           | PA                      | L                      | 39,604,838  | 22,371,016     | 3,375,219  | 195,724,312                                                                              | 261,075,385               |                                |                             |
| 40. Rhode Island .....                                                                           | RI                      | L                      | 2,051,737   | 1,418,314      | 1,285,067  | 13,559,128                                                                               | 18,314,246                |                                |                             |
| 41. South Carolina .....                                                                         | SC                      | L                      | 4,040,635   | 2,792,342      | 1,549,133  | 23,392,615                                                                               | 31,774,725                |                                |                             |
| 42. South Dakota .....                                                                           | SD                      | L                      | 307,161     | 358,789        | 20,446     | 3,805,650                                                                                | 4,492,046                 |                                |                             |
| 43. Tennessee .....                                                                              | TN                      | L                      | 5,079,906   | 3,064,596      | 996,183    | 71,893,118                                                                               | 81,033,803                |                                |                             |
| 44. Texas .....                                                                                  | TX                      | L                      | 16,943,905  | 8,576,852      | 3,706,695  | 234,737,868                                                                              | 263,965,320               |                                |                             |
| 45. Utah .....                                                                                   | UT                      | L                      | 1,027,439   | 1,086,508      | 127,134    | 13,197,245                                                                               | 15,438,326                |                                |                             |
| 46. Vermont .....                                                                                | VT                      | L                      | 844,374     | 162,614        | 110,315    | 8,533,371                                                                                | 9,650,674                 |                                |                             |
| 47. Virginia .....                                                                               | VA                      | L                      | 12,169,236  | 4,856,745      | 2,108,969  | 65,790,109                                                                               | 84,925,059                |                                |                             |
| 48. Washington .....                                                                             | WA                      | L                      | 2,059,369   | 3,859,207      | 894,753    | 65,565,168                                                                               | 72,378,497                |                                |                             |
| 49. West Virginia .....                                                                          | WV                      | L                      | 2,966,975   | 2,213,323      | 929,766    | 19,466,495                                                                               | 25,576,559                |                                |                             |
| 50. Wisconsin .....                                                                              | WI                      | L                      | 1,089,444   | 2,338,035      | 593,309    | 83,246,093                                                                               | 87,266,881                |                                |                             |
| 51. Wyoming .....                                                                                | WY                      | L                      | 1,129,625   |                | 125,952    | 1,067,031                                                                                | 2,322,608                 |                                |                             |
| 52. American Samoa .....                                                                         | AS                      | N                      | 39,624      |                |            |                                                                                          | 39,624                    |                                |                             |
| 53. Guam .....                                                                                   | GU                      | L                      | 587         |                |            | 5,032,373                                                                                | 5,032,960                 |                                |                             |
| 54. Puerto Rico .....                                                                            | PR                      | L                      | 161,103     | (2,858)        | 225        | 12,475,467                                                                               | 12,633,937                |                                |                             |
| 55. U.S. Virgin Islands .....                                                                    | VI                      | L                      | 6,859       |                | 2,227      | 1,142,911                                                                                | 1,151,997                 |                                |                             |
| 56. Northern Mariana Islands .....                                                               | MP                      | N                      |             |                |            |                                                                                          |                           |                                |                             |
| 57. Canada .....                                                                                 | CN                      | N                      | 37,887      |                | (1,298)    |                                                                                          | 36,589                    |                                |                             |
| 58. Aggregate Other Aliens .....                                                                 | OT                      | XXX                    | 459,024     | (262,623)      | 1,032      | 36,123                                                                                   | 233,556                   |                                |                             |
| 59. Subtotal .....                                                                               | (a) 54                  |                        | 598,556,707 | 224,886,864    | 56,288,929 | 4,224,771,755                                                                            | 5,104,504,255             |                                |                             |
| 90. Reporting entity contributions for employee benefits plans .....                             | XXX                     |                        |             |                |            |                                                                                          |                           |                                |                             |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities .....               | XXX                     |                        | 15,981,985  |                |            | 9                                                                                        | 15,981,994                |                                |                             |
| 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                     |                        | 2,135,857   |                | 49,348     |                                                                                          | 2,185,205                 |                                |                             |
| 94. Aggregate or other amounts not allocable by State .....                                      | XXX                     |                        |             |                |            |                                                                                          |                           |                                |                             |
| 95. Totals (Direct Business) .....                                                               | XXX                     |                        | 616,674,549 | 224,886,864    | 56,338,277 | 4,224,771,764                                                                            | 5,122,671,454             |                                |                             |
| 96. Plus Reinsurance Assumed .....                                                               | XXX                     |                        | 2,635,795   | 7,045          | 21         | 255,543,807                                                                              | 258,186,668               |                                |                             |
| 97. Totals (All Business) .....                                                                  | XXX                     |                        | 619,310,344 | 224,893,909    | 56,338,298 | 4,480,315,571                                                                            | 5,380,858,122             |                                |                             |
| 98. Less Reinsurance Ceded .....                                                                 | XXX                     |                        | 58,524,176  |                | 55,924,331 | 5,807,994                                                                                | 120,256,501               |                                |                             |
| 99. Totals (All Business) less Reinsurance Ceded .....                                           | XXX                     |                        | 560,786,168 | 224,893,909    | 413,967    | 4,474,507,577                                                                            | 5,260,601,621             |                                |                             |
| DETAILS OF WRITE-INS                                                                             |                         |                        |             |                |            |                                                                                          |                           |                                |                             |
| 5801. Other Alien .....                                                                          | XXX                     |                        | 459,024     | (262,623)      | 1,032      | 36,123                                                                                   | 233,556                   |                                |                             |
| 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                     |                        | 459,024     | (262,623)      | 1,032      | 36,123                                                                                   | 233,556                   |                                |                             |
| 9401. ....                                                                                       | XXX                     |                        |             |                |            |                                                                                          |                           |                                |                             |
| 9402. ....                                                                                       | XXX                     |                        |             |                |            |                                                                                          |                           |                                |                             |
| 9403. ....                                                                                       | XXX                     |                        |             |                |            |                                                                                          |                           |                                |                             |
| 9498. Summary of remaining write-ins for Line 94 from overflow page .....                        | XXX                     |                        |             |                |            |                                                                                          |                           |                                |                             |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) .....                            | XXX                     |                        |             |                |            |                                                                                          |                           |                                |                             |

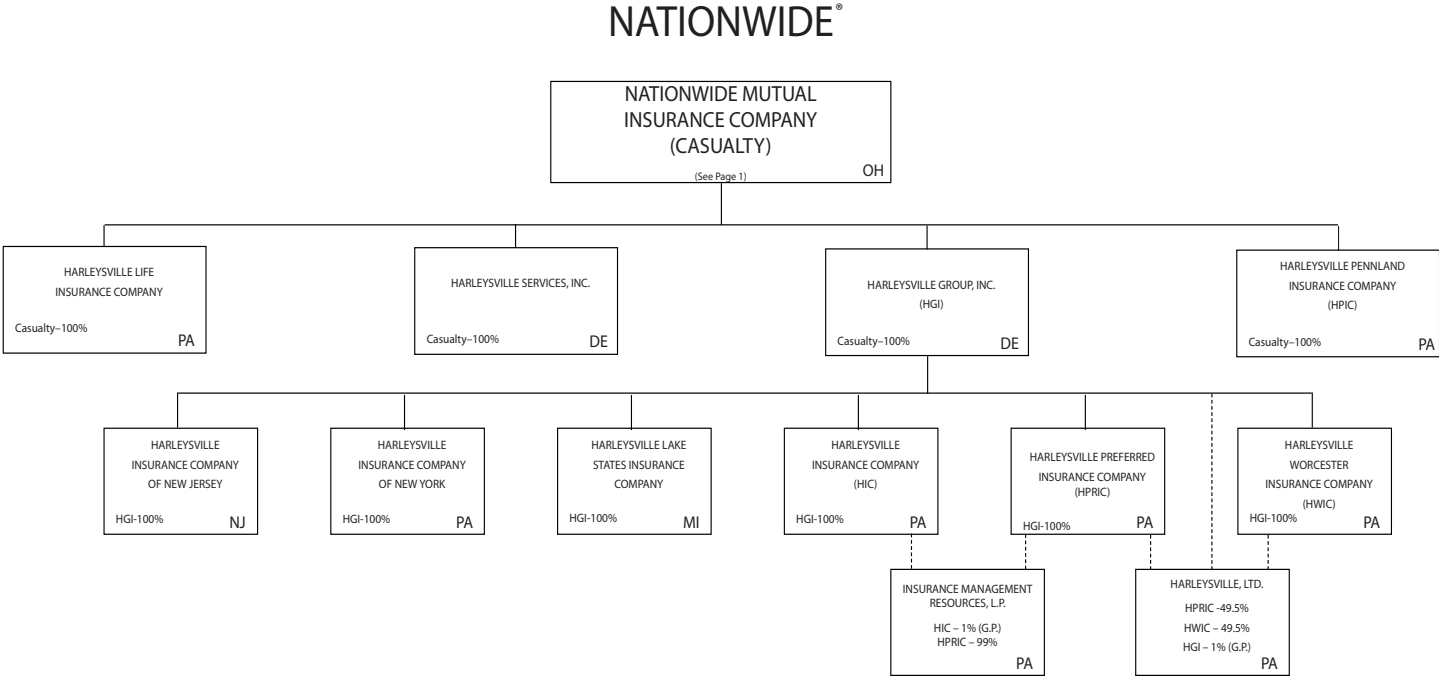
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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





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



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

NATIONWIDE INSURANCE COMPANIES

| NAIC<br>Group<br>Code | Group Name             | NAIC<br>Company<br>Code | State of<br>Domicile | Federal ID<br>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       |
| 0253                  | Harleysville Insurance | 23582                   | PA                   | 41-0417250           | Harleysville Insurance Company                   |
| 0253                  | Harleysville Insurance | 42900                   | NJ                   | 23-2253669           | Harleysville Insurance Company of New Jersey     |
| 0253                  | Harleysville Insurance | 10674                   | PA                   | 23-2864924           | Harleysville Insurance Company of New York       |
| 0253                  | Harleysville Insurance | 40983                   | PA                   | 23-2612951           | Harleysville Pennland Insurance Company          |
| 0253                  | Harleysville Insurance | 35696                   | PA                   | 23-2384978           | Harleysville Preferred Insurance Company         |
| 0253                  | Harleysville Insurance | 14516                   | MI                   | 38-3198542           | Harleysville Lake States Insurance Company       |
| 0253                  | Harleysville Insurance | 26182                   | PA                   | 04-1989660           | Harleysville Worcester Insurance Company         |
| 0253                  | Harleysville Insurance | 64327                   | PA                   | 23-1580983           | Harleysville Life Insurance Company              |

STATEMENT AS OF JUNE 30, 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 |                   | 31-1486309        | 2059226      |     |                                                                        | 10 W. Nationwide, LLC                                                          | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1486309        | 1992319      |     |                                                                        | 101 N. Twentieth St, LLC                                                       | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1733036        | 3298210      |     |                                                                        | 120 Acre Partners, LLC                                                         | DE                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 95.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 26-2451988        | 1774032      |     |                                                                        | 1492 Capital, LLC                                                              | OH                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 20-1347603        | 1467890      |     |                                                                        | 180 E. Broad Partners, LLC                                                     | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 33.330                                       | Nationwide Mutual Insurance Company        | 1  |
| ...0140 ... | Nationwide |                   |                   | 4186374      |     |                                                                        | 3Stone Inflection Fund, LLC                                                    | DE                    | OTH                              | Other non-Nationwide                           | n/a                                                                                |                                              | Other non-Nationwide                       |    |
| ...0140 ... | Nationwide |                   | 31-1580283        | 2030884      |     |                                                                        | 400 West Nationwide Boulevard, LLC                                             | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1580283        | 2012588      |     |                                                                        | 425 West Nationwide Boulevard, LLC                                             | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1486309        | 2052244      |     |                                                                        | 44 Chestnut, LLC                                                               | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 20-4939866        | 1953275      |     |                                                                        | 775 Yard Street Restaurant, LLC                                                | OH                    | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 20-4939866        | 1881987      |     |                                                                        | 775 Yard Street, LLC                                                           | OH                    | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 20-4939866        | 1880839      |     |                                                                        | 800 Bobcat Avenue, LLC                                                         | OH                    | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 20-4939866        | 2051266      |     |                                                                        | 805 Bobcat Avenue, LLC                                                         | OH                    | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 20-4939866        | 1881988      |     |                                                                        | 850 Goodale Blvd., LLC                                                         | OH                    | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 20-4939866        | 2116496      |     |                                                                        | 925 Burrell Avenue Acquisitions, LLC                                           | OH                    | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1680808        | 1107195      |     |                                                                        | AD Investments, LLC                                                            | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 60.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1580283        | 1203104      |     |                                                                        | ADTV, LLC                                                                      | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 52-2227314        |              |     |                                                                        | AGMC Reinsurance, Ltd.                                                         | Turk/Caic             | JA                               | Nationwide Advantage Mortgage Company          | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 42-1011300        | 1573         |     |                                                                        | ALLIED General Agency Company                                                  | JA                    | JA                               | AMCO Insurance Company                         | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 42-0958655        | 1575         |     |                                                                        | ALLIED Group, Inc.                                                             | JA                    | JA                               | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide | ...10127          | 27-0114983        | 1519361      |     |                                                                        | ALLIED Insurance Company of America (fka Atlantic Floridian Insurance Company) | OH                    | JA                               | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide | ...45279          | 42-1201931        | 89532        |     |                                                                        | ALLIED Property and Casualty Insurance Company                                 | JA                    | JA                               | ALLIED Group, Inc.                             | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 42-1527863        |              |     |                                                                        | ALLIED Texas Agency, Inc.                                                      | TX                    | JA                               | AMCO Insurance Company                         | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide | ...19100          | 42-6054959        | 69720        |     |                                                                        | AMCO Insurance Company                                                         | JA                    | JA                               | ALLIED Group, Inc.                             | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 59-1031596        | 248504       |     |                                                                        | American Marine Underwriters, Inc.                                             | FL                    | JA                               | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1580283        | 1419007      |     |                                                                        | Arena District CA I, LLC                                                       | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1580283        | 1144891      |     |                                                                        | Arena Theatres, LLC                                                            | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   |                   |              |     |                                                                        | Artessa at Quarry Village, LLC                                                 | TX                    | OTH                              | Other non-Nationwide                           | n/a                                                                                |                                              | Other non-Nationwide                       |    |
| ...0140 ... | Nationwide |                   | 31-1486309        | 1691018      |     |                                                                        | Atkins Circle I, LLC                                                           | OH                    | NIA                              | NRI Communities, Ltd.                          | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1486309        | 1386677      |     |                                                                        | Atkins Circle II, LLC                                                          | OH                    | NIA                              | NRI Communities, Ltd.                          | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   |                   | 4508087      |     |                                                                        | BCCS Investment Fund LLC                                                       | DE                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1486309        | 1022546      |     |                                                                        | Beckett Ridge Communities, LLC                                                 | OH                    | OTH                              | NRI Communities, Ltd.                          | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1184438        | 1007292      |     |                                                                        | Boulevard Inn Limited Liability Company                                        | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 94.800                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1555487        | 2782835      |     |                                                                        | Broad Street Retail, LLC                                                       | DE                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 60.000                                       | Nationwide Mutual Insurance Company        |    |

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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 Per-cent-age | Ultimate Controlling Entity(ies)/Person(s) | *  |
| ...0140 ... | Nationwide |                   |                   | 4061319      |     |                                                                        | Brooke School Investment Fund, LLC                                   | DE                    | OTH                              | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   |                   |              |     |                                                                        | CHP New Market Investment Fund, LLC                                  | OH                    | OTH                              | Nationwide Mutual Insurance Company            | Limited partner /no control                                                        | 50.000                                        | other non-Nationwide                       |    |
| ...0140 ... | Nationwide |                   | 20-1618232        | 1619986      |     |                                                                        | CNRI-Cannonsport Condominium, LLC                                    | OH                    | NIA                              | CNRI-Cannonsport, LLC                          | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 20-1618232        | 1486898      |     |                                                                        | CNRI-Cannonsport, LLC                                                | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   |                   | 3218126      |     |                                                                        | Co-Investment Fund, L.P.                                             | DE                    | OTH                              | Other non-Nationwide                           | n/a                                                                                |                                               | Other non-Nationwide                       |    |
| ...0140 ... | Nationwide |                   |                   |              |     |                                                                        | COLHOC Limited Partnership                                           | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 31.000                                        | Other non-Nationwide                       |    |
| ...0140 ... | Nationwide | 29262             | 74-1061659        | 36000        |     |                                                                        | Colonial County Mutual Insurance Company                             | TX                    | OTH                              | Other non-Nationwide                           | contract                                                                           |                                               | Other non-Nationwide                       |    |
| ...0140 ... | Nationwide |                   | 04-3750770        | 1379969      |     |                                                                        | Continental/North Shore I, L.P.                                      | OH                    | NIA                              | Continental/NRI North Shore Investments, LLC   | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        | 1  |
| ...0140 ... | Nationwide |                   | 20-0366090        | 1421903      |     |                                                                        | Continental/North Shore II, L.P.                                     | OH                    | NIA                              | Continental/NRI North Shore Investments, LLC   | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        | 1  |
| ...0140 ... | Nationwide |                   | 20-0142724        | 1405651      |     |                                                                        | Continental/NRI North Shore Investments, LLC                         | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 50.500                                        | Nationwide Mutual Insurance Company        | 1  |
| ...0140 ... | Nationwide |                   |                   |              |     |                                                                        | Cotton Mill Partners, LLC                                            | VA                    | NIA                              | Nationwide Mutual Insurance Company            | Limited partner /no control                                                        | 2.000                                         | other non-Nationwide                       |    |
| ...0140 ... | Nationwide | 18961             | 68-0066866        | 1425788      |     |                                                                        | Crestbrook Insurance Company                                         | OH                    | JA                               | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1486309        | 1080734      |     |                                                                        | Crewville, Ltd.                                                      | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide | 42587             | 42-1207150        | 89535        |     |                                                                        | Depositors Insurance Company                                         | JA                    | JA                               | ALLIED Group, Inc.                             | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 33-0096671        |              |     |                                                                        | DVM Insurance Agency, Inc.                                           | CA                    | NIA                              | Veterinary Pet Insurance Company               | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 20-1945276        | 3869407      |     |                                                                        | East of Madison, LLC                                                 | DE                    | NIA                              | 120 Acre Partners, Ltd.                        | Ownership                                                                          | 24.910                                        | Nationwide Mutual Insurance Company        | 1  |
| ...0140 ... | Nationwide |                   | 31-1486309        | 1374333      |     |                                                                        | Easton Communities II, LLC                                           | OH                    | NIA                              | NRI Communities, Ltd.                          | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1486309        | 1008298      |     |                                                                        | Easton Communities, LLC                                              | OH                    | NIA                              | NRI Communities, Ltd.                          | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   |                   |              |     |                                                                        | ELH Investment LLC                                                   | DE                    | NIA                              | Nationwide Mutual Insurance Company            | Other                                                                              |                                               | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide | 13838             | 42-0618271        | 69573        |     |                                                                        | Farmland Mutual Insurance Company                                    | JA                    | OTH                              | Other non-Nationwide                           | debt                                                                               |                                               | Other non-Nationwide                       |    |
| ...0140 ... | Nationwide | 22209             | 75-6013587        | 1874832      |     |                                                                        | Freedom Specialty Insurance Company (fka Atlantic Insurance Company) | OH                    | JA                               | Scottsdale Insurance Company                   | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-4187660        | 144612       |     |                                                                        | Gates McDonald of Ohio, LLC                                          | OH                    | NIA                              | Nationwide Better Health Holding Company, LLC  | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 13-4933584        |              |     |                                                                        | Gates, McDonald & Company of New York, Inc.                          | NY                    | NIA                              | Gates McDonald of Ohio, LLC                    | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 76-0810957        | 1588883      |     |                                                                        | GatesMcDonald DTA0, LLC                                              | OH                    | NIA                              | Gates McDonald of Ohio, LLC                    | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 76-0810958        | 1588884      |     |                                                                        | GatesMcDonald DTC, LLC                                               | OH                    | NIA                              | Gates McDonald of Ohio, LLC                    | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1478706        | 950745       |     |                                                                        | GatesMcDonald Health Plus, LLC                                       | OH                    | NIA                              | Gates McDonald of Ohio, LLC                    | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 20-4939866        | 1809307      |     |                                                                        | Grandview Yard Hotel Holdings, LLC                                   | OH                    | NIA                              | NRI Equity Land Investments, LLC               | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 20-4939866        | 1808094      |     |                                                                        | Grandview Yard Hotel, LLC                                            | OH                    | NIA                              | Grandview Yard Hotel Holdings, LLC             | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 51-0241172        | 876834       |     |                                                                        | Harleysville Group, Inc.                                             | DE                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide | 23582             | 41-0417250        | 3691381      |     |                                                                        | Harleysville Insurance Company                                       | PA                    | JA                               | Harleysville Group, Inc.                       | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide | 33235             | 16-1075588        |              |     |                                                                        | Harleysville Insurance Company of New Jersey                         | NJ                    | JA                               | Harleysville Group, Inc.                       | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide | 10674             | 23-2864924        | 2719450      |     |                                                                        | Harleysville Insurance Company of New York                           | PA                    | JA                               | Harleysville Group, Inc.                       | Ownership                                                                          | 100.000                                       | Nationwide Mutual Insurance Company        |    |

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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 ..... | ...14516 ...      | 38-3198542 .....  | .....          | ..... | .....                                                                  | Harleysville Lake States Insurance Company .....                  | ...MI....             | ...JA....                        | Harleysville Group, Inc. ....                      | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | ...64327 ...      | 23-1580983 .....  | 153756 .....   | ..... | .....                                                                  | Harleysville Life Insurance Company .....                         | ...PA....             | ...JA....                        | Nationwide Mutual Insurance Company .....          | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | ...40983 ...      | 23-2612951 .....  | 1596290 .....  | ..... | .....                                                                  | Harleysville Pennland Insurance Company .....                     | ...PA....             | ...JA....                        | Nationwide Mutual Insurance Company .....          | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | ...35896 ...      | 23-2384978 .....  | 890691 .....   | ..... | .....                                                                  | Harleysville Preferred Insurance Company .....                    | ...PA....             | ...JA....                        | Harleysville Group, Inc. ....                      | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 51-0259283 .....  | 90768 .....    | ..... | .....                                                                  | Harleysville Services, Inc. ....                                  | ...DE....             | ...NIA...                        | Nationwide Mutual Insurance Company .....          | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | ...26182 ...      | 04-1989660 .....  | 3696747 .....  | ..... | .....                                                                  | Harleysville Worcester Insurance Company .....                    | ...PA....             | ...JA....                        | Harleysville Group, Inc. ....                      | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 23-2403000 .....  | 887472 .....   | ..... | .....                                                                  | Harleysville, Ltd. ....                                           | ...PA....             | ...NIA...                        | Harleysville Preferred Insurance Company .....     | Ownership.....                                                                     | ...49.500 ...                                | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 23-2403000 .....  | 887472 .....   | ..... | .....                                                                  | Harleysville, Ltd. ....                                           | ...PA....             | ...NIA...                        | Harleysville Worcester Insurance Company .....     | Ownership.....                                                                     | ...49.500 ...                                | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 23-2403000 .....  | 887472 .....   | ..... | .....                                                                  | Harleysville, Ltd. ....                                           | ...PA....             | ...NIA...                        | Harleysville Group, Inc. ....                      | Ownership.....                                                                     | ...1.000 ...                                 | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 31-1486309 .....  | 1569099 .....  | ..... | .....                                                                  | Harris Blvd. Communities I, LLC .....                             | ...OH....             | ...NIA...                        | NRI Communities, Ltd. ....                         | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 32-0051216 .....  | .....          | ..... | .....                                                                  | Hideaway Properties Corp. ....                                    | ...CA....             | ...OTH...                        | Nationwide Realty Investors, Ltd. ....             | Ownership.....                                                                     | ...50.000 ...                                | Nationwide Mutual Insurance Company .....  | ...1 ..... |
| ...0140 ... | Nationwide ..... | .....             | 31-0871532 .....  | 474143 .....   | ..... | .....                                                                  | Insurance Intermediaries, Inc. ....                               | ...OH....             | ...JA....                        | Nationwide Mutual Insurance Company .....          | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 23-2882311 .....  | 2738642 .....  | ..... | .....                                                                  | Insurance Management Services, L.P. ....                          | ...PA....             | ...JA....                        | Harleysville Insurance Company ....                | Ownership.....                                                                     | ...1.000 ...                                 | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 23-2882311 .....  | 2738642 .....  | ..... | .....                                                                  | Insurance Management Services, L.P. ....                          | ...PA....             | ...JA....                        | Harleysville Preferred Insurance Company .....     | Ownership.....                                                                     | ...99.000 ...                                | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 31-1486309 .....  | 1592475 .....  | ..... | .....                                                                  | Jerome Village Company, LLC .....                                 | ...OH....             | ...NIA...                        | Nationwide Realty Investors, Ltd. ....             | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 31-1486309 .....  | 2004939 .....  | ..... | .....                                                                  | Jerome Village Master Property Owners Association .....           | ...OH....             | ...NIA...                        | Jerome Village Company, LLC .....                  | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 31-1486309 .....  | 2004980 .....  | ..... | .....                                                                  | Jerome Village Residential Property Owners Association, Inc. .... | ...OH....             | ...NIA...                        | Jerome Village Company, LLC .....                  | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | .....             | 4475300 .....  | ..... | .....                                                                  | Leaguers Investment Fund LLC .....                                | ...DE....             | ...OTH...                        | Nationwide Mutual Insurance Company .....          | Other.....                                                                         | .....                                        | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 56-3789189 .....  | 1500255 .....  | ..... | .....                                                                  | Life REO Holdings, LLC .....                                      | ...OH....             | ...NIA...                        | Nationwide Life Insurance Company .....            | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 56-3789187 .....  | 1500255 .....  | ..... | .....                                                                  | Life REO Holdings, LLC .....                                      | ...OH....             | ...NIA...                        | Nationwide Life Insurance Company .....            | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 74-1395229 .....  | 17243100 ..... | ..... | .....                                                                  | Lone Star General Agency, Inc. ....                               | ...TX....             | ...JA....                        | Nationwide Mutual Insurance Company .....          | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | .....             | 4006322 .....  | ..... | .....                                                                  | Match School Investment Fund, LLC .....                           | ...DE....             | ...OTH...                        | Nationwide Mutual Insurance Company .....          | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 31-1486309 .....  | 2813559 .....  | ..... | .....                                                                  | Maxtown Communities, LLC .....                                    | ...DE....             | ...NIA...                        | NRI Communities, Ltd. ....                         | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 31-1486309 .....  | 1001932 .....  | ..... | .....                                                                  | Maxtown Retail, LLC .....                                         | ...OH....             | ...NIA...                        | NRI Communities, Ltd. ....                         | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | ...11991 ...      | 38-0865250 .....  | .....          | ..... | .....                                                                  | National Casualty Company .....                                   | ...WI....             | ...JA....                        | Nationwide Mutual Insurance Company .....          | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | .....            | .....             | .....             | 837003 .....   | ..... | .....                                                                  | National Casualty Company of America, Ltd. ....                   | ...GB....             | ...JA....                        | National Casualty Company .....                    | Ownership.....                                                                     | ...100.000 ...                               | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 42-1154244 .....  | 1577 .....     | ..... | .....                                                                  | Nationwide Advantage Mortgage Company .....                       | ...IA....             | ...NIA...                        | AMCO Insurance Company .....                       | Ownership.....                                                                     | ...87.300 ...                                | Nationwide Mutual Insurance Company .....  | .....      |
| ...0140 ... | Nationwide ..... | .....             | 42-1154244 .....  | 1577 .....     | ..... | .....                                                                  | Nationwide Advantage Mortgage Company .....                       | ...IA....             | ...NIA...                        | ALLIED Property & Casualty Insurance Company ..... | Ownership.....                                                                     | ...8.470 ...                                 | Nationwide Mutual 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 |
|-------------|------------------|-------------------|-------------------|---------------|-----|------------------------------------------------------------------------|-----------------------------------------------------------------|-----------------------|----------------------------------|-----------------------------------------------------|------------------------------------------------------------------------------------|----------------------------------------------|--------------------------------------------|----|
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| ...0140 ... | Nationwide ..... |                   | 42-1154244 .....  | 1577 .....    |     |                                                                        | Nationwide Advantage Mortgage Company .....                     | IA .....              | NIA .....                        | Depositors Insurance Company .....                  | Ownership.....                                                                     | ..4.230 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... | ..26093 .....     | 48-0470690 .....  | 1590224 ..... |     |                                                                        | Nationwide Affinity Insurance Company of America .....          | OH .....              | JA .....                         | Nationwide Mutual Insurance Company .....           | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... | ..28223 .....     | 42-1015537 .....  | 69693 .....   |     |                                                                        | Nationwide Agribusiness Insurance Company .....                 | IA .....              | JA .....                         | Nationwide Mutual Insurance Company .....           | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 20-5976272 .....  | 1662083 ..... |     |                                                                        | Nationwide Alternative Investments, LLC .....                   | OH .....              | NIA .....                        | Nationwide Mutual Insurance Company .....           | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 31-1578869 .....  | 993794 .....  |     |                                                                        | Nationwide Arena, LLC .....                                     | OH .....              | NIA .....                        | Nationwide Realty Investors, LLC .....              | Ownership.....                                                                     | ..90.000 .....                               | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 20-8670712 .....  | 1685468 ..... |     |                                                                        | Nationwide Asset Management, LLC .....                          | OH .....              | NIA .....                        | Nationwide Mutual Insurance Company .....           | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 20-8670712 .....  | 1685468 ..... |     |                                                                        | Nationwide Asset Management, LLC .....                          | OH .....              | NIA .....                        | Nationwide Mutual Insurance Company .....           | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... | ..10723 .....     | 95-0639970 .....  |               |     |                                                                        | Nationwide Assurance Company .....                              | WI .....              | JA .....                         | Nationwide Mutual Insurance Company .....           | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 31-1592130 .....  | 2729677 ..... |     |                                                                        | Nationwide Bank .....                                           | FED .....             | OTH .....                        | Nationwide Financial Services, Inc. ....            | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 52-1776258 .....  | 1994715 ..... |     |                                                                        | Nationwide Better Health (Ohio), LLC .....                      | OH .....              | NIA .....                        | Nationwide Better Health Holding Company, LLC ..... | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 11-3766032 .....  | 1573772 ..... |     |                                                                        | Nationwide Better Health Holding Company, LLC .....             | OH .....              | NIA .....                        | Nationwide Corporation .....                        | Ownership.....                                                                     | ..75.000 .....                               | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 11-3766032 .....  | 1573772 ..... |     |                                                                        | Nationwide Better Health Holding Company, LLC .....             | OH .....              | NIA .....                        | Nationwide Mutual Fire Insurance Company .....      | Ownership.....                                                                     | ..25.000 .....                               | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 31-1036287 .....  | 594869 .....  |     |                                                                        | Nationwide Cash Management Company ...                          | OH .....              | NIA .....                        | Nationwide Mutual Insurance Company .....           | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 31-1752320 .....  | 1189453 ..... |     |                                                                        | Nationwide Community Development Corporation, LLC .....         | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....             | Ownership.....                                                                     | ..67.000 .....                               | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 31-1752320 .....  | 1189453 ..... |     |                                                                        | Nationwide Community Development Corporation, LLC .....         | OH .....              | NIA .....                        | Nationwide Indemnity Company .....                  | Ownership.....                                                                     | ..33.000 .....                               | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   |                   | 1189453 ..... |     |                                                                        | Nationwide Community Development Corporation, LLC .....         | OH .....              | NIA .....                        | Nationwide Life Insurance Company, .....            | Ownership.....                                                                     | ..67.000 .....                               | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   |                   | 1189453 ..... |     |                                                                        | Nationwide Community Development Corporation, LLC .....         | OH .....              | NIA .....                        | Nationwide Indemnity Company .....                  | Ownership.....                                                                     | ..33.000 .....                               | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 31-4416546 .....  | 199852 .....  |     |                                                                        | Nationwide Corporation .....                                    | OH .....              | NIA .....                        | Nationwide Mutual Insurance Company .....           | Ownership.....                                                                     | ..95.200 .....                               | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 31-4416546 .....  | 199852 .....  |     |                                                                        | Nationwide Corporation .....                                    | OH .....              | NIA .....                        | Nationwide Mutual Fire Insurance Company .....      | Ownership.....                                                                     | ..4.800 .....                                | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 04-3679407 .....  | 3526499 ..... |     |                                                                        | Nationwide Emerging Managers, LLC .....                         | DE .....              | NIA .....                        | Nationwide SA Capital Trust .....                   | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 05-0630007 .....  | 1586317 ..... |     |                                                                        | Nationwide Exclusive Agent Risk Purchasing Group, LLC .....     | OH .....              | NIA .....                        | Insurance Intermediaries, Inc. ....                 | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 31-1667326 .....  | 1096699 ..... |     |                                                                        | Nationwide Financial Assignment Company .....                   | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....             | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 23-2412039 .....  | 917471 .....  |     |                                                                        | Nationwide Financial General Agency, Inc. ....                  | PA .....              | NIA .....                        | NFS Distributors, Inc. ....                         | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 31-1316276 .....  | 2248294 ..... |     |                                                                        | Nationwide Financial Institution Distributors Agency, Inc. .... | DE .....              | NIA .....                        | NFS Distributors, Inc. ....                         | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 31-6554353 .....  | 2697294 ..... |     |                                                                        | Nationwide Financial Services Capital Trust .....               | DE .....              | NIA .....                        | Nationwide Financial Services, Inc. ....            | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 31-1486870 .....  | 2685530 ..... |     |                                                                        | Nationwide Financial Services, Inc. ....                        | DE .....              | UDP .....                        | Nationwide Corporation .....                        | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |
| ...0140 ... | Nationwide ..... |                   | 52-6969857 .....  | 2999617 ..... |     |                                                                        | Nationwide Fund Advisors .....                                  | DE .....              | NIA .....                        | Nationwide Financial Services, Inc. ....            | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  |    |

STATEMENT AS OF JUNE 30, 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 ..... |                   | 31-1748721 .....  | 3314331 ..... |     |                                                                        | Nationwide Fund Distributors LLC .....      | DE .....              | NIA .....                        | NFS Distributors, Inc. ....                    | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 31-0900518 .....  | 4334484 ..... |     |                                                                        | Nationwide Fund Management LLC .....        | DE .....              | NIA .....                        | NFS Distributors, Inc. ....                    | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... | 23760 .....       | 31-4425763 .....  | 265684 .....  |     |                                                                        | Nationwide General Insurance Company .....  |                       |                                  | Nationwide Mutual Insurance .....              |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 31-1570938 .....  | 985417 .....  |     |                                                                        | Nationwide Global Holdings, Inc. ....       | OH .....              | JA .....                         | Company .....                                  | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 04-3732385 .....  | 3608565 ..... |     |                                                                        | Nationwide Global Ventures, Inc. ....       | OH .....              | NIA .....                        | Nationwide Corporation .....                   | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | Nationwide Asset Management .....           |                       |                                  | Holdings, Inc. ....                            |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 31-1399201 .....  | 864164 .....  |     |                                                                        | Nationwide Indemnity Company .....          | DE .....              | NIA .....                        | Nationwide Mutual Insurance .....              | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... | 25453 .....       |                   |               |     |                                                                        | Nationwide Mutual Insurance .....           | OH .....              | JA .....                         | Company .....                                  | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... | 10948 .....       | 95-2130882 .....  |               |     |                                                                        | ALLIED Group, Inc. ....                     | WI .....              | JA .....                         | Nationwide Mutual Insurance .....              | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 31-1613686 .....  | 1024751 ..... |     |                                                                        | Nationwide Insurance Company of .....       |                       |                                  | Florida .....                                  |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 31-6022301 .....  | 281027 .....  |     |                                                                        | Nationwide Insurance Company of .....       | OH .....              | JA .....                         | Company .....                                  | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 41-2206199 .....  | 162578 .....  |     |                                                                        | Nationwide Insurance Foundation .....       | OH .....              | OTH .....                        | Other non-Nationwide .....                     | n/a .....                                                                          |                                              | Other non-Nationwide .....                 | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | Nationwide Life Insurance Company .....     |                       |                                  | Nationwide Life Insurance Company .....        |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 73-0988442 .....  |               |     |                                                                        | Nationwide Investment Advisors, LLC .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....        | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... | 92657 .....       |                   |               |     |                                                                        | Nationwide Investment Services .....        |                       |                                  | Nationwide Life Insurance Company .....        |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 31-1000740 .....  | 569000 .....  |     |                                                                        | Corporation .....                           | OK .....              | NIA .....                        | Nationwide Life Insurance Company .....        | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... | 66869 .....       | 31-4156830 .....  | 135635 .....  |     |                                                                        | Nationwide Life and Annuity Insurance ..... | OH .....              | JA .....                         | Nationwide Life Insurance Company .....        | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | Nationwide Life Insurance Company .....     |                       |                                  | Nationwide Financial Services, .....           |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 13-4212969 .....  | 1341354 ..... |     |                                                                        | Inc. ....                                   | OH .....              |                                  | Nationwide Life Insurance Company .....        | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 01-0749754 .....  | 1348020 ..... |     |                                                                        | Nationwide Life Tax Credit Partners .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....        | Other.....                                                                         |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | 2002-A, LLC .....                           |                       |                                  | Nationwide Life Insurance Company .....        |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 03-0498148 .....  | 1358198 ..... |     |                                                                        | Nationwide Life Tax Credit Partners .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....        | Other.....                                                                         |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | 2002-B, LLC .....                           |                       |                                  | Nationwide Life Insurance Company .....        |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 03-0498148 .....  | 1358198 ..... |     |                                                                        | Nationwide Life Tax Credit Partners .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....        | Other.....                                                                         |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | 2002-C, LLC .....                           |                       |                                  | Nationwide Life Insurance Company .....        |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 54-2113175 .....  | 1392627 ..... |     |                                                                        | Nationwide Life Tax Credit Partners .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....        | Other.....                                                                         |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | 2003-A, LLC .....                           |                       |                                  | Nationwide Life Insurance Company .....        |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 58-2672725 .....  | 1392628 ..... |     |                                                                        | Nationwide Life Tax Credit Partners .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....        | Other.....                                                                         |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | 2003-B, LLC .....                           |                       |                                  | Nationwide Life Insurance Company .....        |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 20-0357951 .....  | 1420220 ..... |     |                                                                        | Nationwide Life Tax Credit Partners .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....        | Other.....                                                                         |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | 2003-C, LLC .....                           |                       |                                  | Nationwide Life Insurance Company .....        |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 20-0382144 .....  | 1421592 ..... |     |                                                                        | Nationwide Life Tax Credit Partners .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....        | Other.....                                                                         |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | 2004-A, LLC .....                           |                       |                                  | Nationwide Life Insurance Company .....        |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 20-0745944 .....  | 1440822 ..... |     |                                                                        | Nationwide Life Tax Credit Partners .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....        | Other.....                                                                         |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | 2004-B, LLC .....                           |                       |                                  | Nationwide Life Insurance Company .....        |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 20-0745965 .....  | 1440823 ..... |     |                                                                        | Nationwide Life Tax Credit Partners .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....        | Other.....                                                                         |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | 2004-C, LLC .....                           |                       |                                  | Nationwide Life Insurance Company .....        |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 20-1128408 .....  | 1457085 ..... |     |                                                                        | Nationwide Life Tax Credit Partners .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....        | Other.....                                                                         |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | 2004-D, LLC .....                           |                       |                                  | Nationwide Life Insurance Company .....        |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 20-1128472 .....  | 1457086 ..... |     |                                                                        | Nationwide Life Tax Credit Partners .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....        | Other.....                                                                         |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | 2004-E, LLC .....                           |                       |                                  | Nationwide Life Insurance Company .....        |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 20-1918935 .....  | 1502552 ..... |     |                                                                        | Nationwide Life Tax Credit Partners .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....        | Other.....                                                                         |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | 2004-F, LLC .....                           |                       |                                  | Nationwide Life Insurance Company .....        |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 20-2303694 .....  | 1516155 ..... |     |                                                                        | Nationwide Life Tax Credit Partners .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....        | Other.....                                                                         |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | 2005-A, LLC .....                           |                       |                                  | Nationwide Life Insurance Company .....        |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   | 20-2303602 .....  | 1516156 ..... |     |                                                                        | Nationwide Life Tax Credit Partners .....   | OH .....              | NIA .....                        | Nationwide Life Insurance Company .....        | Other.....                                                                         |                                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... |                   |                   |               |     |                                                                        | 2005-B, LLC .....                           |                       |                                  | Nationwide Life Insurance Company .....        |                                                                                    |                                              | Nationwide Mutual Insurance Company .....  | ..... |

STATEMENT AS OF JUNE 30, 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 |                   | 20-2450960        | 1523496      |     |                                                                        | Nationwide Life Tax Credit Partners 2005-C, LLC        | OH                    | NIA                              | Nationwide Life Insurance Company              | Other                                                                              |                                              | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 20-2451052        | 1523497      |     |                                                                        | Nationwide Life Tax Credit Partners 2005-D, LLC        | OH                    | NIA                              | Nationwide Life Insurance Company              | Other                                                                              |                                              | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 20-2774223        | 1531819      |     |                                                                        | Nationwide Life Tax Credit Partners 2005-E, LLC        | OH                    | NIA                              | Nationwide Life Insurance Company              | Other                                                                              |                                              | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 21-1288836        | 1735030      |     |                                                                        | Nationwide Life Tax Credit Partners 2007-A, LLC        | OH                    | NIA                              | Nationwide Life Insurance Company              | Other                                                                              |                                              | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 26-3427373        | 1807374      |     |                                                                        | Nationwide Life Tax Credit Partners 2009-A, LLC        | OH                    | NIA                              | Nationwide Life Insurance Company              | Other                                                                              |                                              | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 26-3427435        | 1807375      |     |                                                                        | Nationwide Life Tax Credit Partners 2009-B, LLC        | OH                    | NIA                              | Nationwide Life Insurance Company              | Other                                                                              |                                              | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 26-3427479        | 1807376      |     |                                                                        | Nationwide Life Tax Credit Partners 2009-C, LLC        | OH                    | NIA                              | Nationwide Life Insurance Company              | Other                                                                              |                                              | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 26-3427525        | 1807377      |     |                                                                        | Nationwide Life Tax Credit Partners 2009-D, LLC        | OH                    | NIA                              | Nationwide Life Insurance Company              | Other                                                                              |                                              | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 26-4737055        | 1852582      |     |                                                                        | Nationwide Life Tax Credit Partners 2009-E, LLC        | OH                    | NIA                              | Nationwide Life Insurance Company              | Other                                                                              |                                              | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 26-4737157        | 1852583      |     |                                                                        | Nationwide Life Tax Credit Partners 2009-F, LLC        | OH                    | NIA                              | Nationwide Life Insurance Company              | Other                                                                              |                                              | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 27-1362364        | 1896597      |     |                                                                        | Nationwide Life Tax Credit Partners 2009-I, LLC        | OH                    | NIA                              | Nationwide Life Insurance Company              | Other                                                                              |                                              | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   |                   | 1302988      |     |                                                                        | Nationwide Life Tax Credit Partners No. 1, LLC         | OH                    | NIA                              | Nationwide Life Insurance Company              | Other                                                                              |                                              | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide | ..42110           | 75-1780981        | 93707        |     |                                                                        | Nationwide Lloyds                                      | TX                    | JA                               | n/a                                            | contract                                                                           |                                              | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   |                   | 3943056      |     |                                                                        | Nationwide Mutual Capital I, LLC                       | DE                    | NIA                              | Nationwide Mutual Capital, LLC                 | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 75-3191025        | 1319580      |     |                                                                        | Nationwide Mutual Capital, LLC                         | OH                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide | ..23779           | 82-0549218        | 157635       |     |                                                                        | Nationwide Mutual Fire Insurance Company               | OH                    | OTH                              | Other non-Nationwide                           | n/a                                                                                |                                              | Other non-Nationwide                       |    |
| ...0140 ... | Nationwide | ..23787           | 31-4177100        | 119343       |     |                                                                        | Nationwide Mutual Insurance Company                    | OH                    | UIP                              | Other non-Nationwide                           | n/a                                                                                |                                              | Other non-Nationwide                       |    |
| ...0140 ... | Nationwide |                   | 34-2012765        | 1484247      |     |                                                                        | Nationwide Private Equity Fund, LLC                    | OH                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 34-2012765        | 1484247      |     |                                                                        | Nationwide Private Equity Fund, LLC                    | OH                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide | ..37877           | 31-0970750        | 544821       |     |                                                                        | Nationwide Property and Casualty Insurance Company     | OH                    | JA                               | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 01-0852763        | 1580214      |     |                                                                        | Nationwide Property Protection Services, LLC           | OH                    | NIA                              | Nationwide Services Company, LLC               | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1486309        | 961715       |     |                                                                        | Nationwide Realty Investors, Ltd.                      | OH                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership                                                                          | 95.790                                       | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1486309        | 961715       |     |                                                                        | Nationwide Realty Investors, Ltd.                      | OH                    | NIA                              | Nationwide Indemnity Company                   | Ownership                                                                          | 4.210                                        | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 31-1486309        | 1172972      |     |                                                                        | Nationwide Realty Management, LLC                      | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 04-3833929        | 1172972      |     |                                                                        | Nationwide Realty Management, LLC                      | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... |            |                   |                   |              |     |                                                                        | Nationwide Realty Services, Ltd.                       | OH                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| ...0140 ... | Nationwide |                   | 06-0987812        | 60987812     |     |                                                                        | Nationwide Retirement Solutions Insurance Agency, Inc. | MA                    | NIA                              | Nationwide Retirement Solutions, Inc.          | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |

STATEMENT AS OF JUNE 30, 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 ..... |                   | 73-0948330 .....  | 789729 .....   |     |                                                                        | Nationwide Retirement Solutions, Inc.                  |                       |                                  | NFS Distributors, Inc. ....                    |                                                                                    |                                              | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 86-0924069 .....  |                |     |                                                                        | Nationwide Retirement Solutions, Inc. of Arizona ..... | DE                    | NIA                              | Nationwide Retirement Solutions, Inc. ....     | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 31-1331479 .....  | 800935 .....   |     |                                                                        | Nationwide Retirement Solutions, Inc. of Ohio .....    | AZ                    | NIA                              | Nationwide Retirement Solutions, Inc. ....     | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 74-2200854 .....  | 58122300 ..... |     |                                                                        | Nationwide Retirement Solutions, Inc. of Texas .....   | OH                    | NIA                              | Nationwide Retirement Solutions, Inc. ....     | contract .....                                                                     |                                              | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 52-6969856 .....  | 3006934 .....  |     |                                                                        | Nationwide SA Capital Trust .....                      | TX                    | NIA                              | Nationwide Retirement Solutions, Inc. ....     | contract .....                                                                     |                                              | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 42-1373380 .....  | 152408 .....   |     |                                                                        | Nationwide Sales Solutions, Inc. ....                  | DE                    | NIA                              | NWD Investment Management, Inc. ...            | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 36-2434406 .....  | 4436858 .....  |     |                                                                        | Nationwide Securities, LLC .....                       | IA                    | NIA                              | ALLIED Group, Inc. ....                        | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 31-4177100 .....  |                |     |                                                                        | Nationwide Services Company, LLC .....                 | OH                    | NIA                              | NFS Distributors, Inc. ....                    | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 27-0743545 .....  | 1876581 .....  |     |                                                                        | Nationwide Tax Credit Partners 2009-G, LLC .....       | OH                    | NIA                              | Nationwide Mutual Insurance Company .....      | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 27-0768791 .....  | 1876582 .....  |     |                                                                        | Nationwide Tax Credit Partners 2009-H, LLC .....       | OH                    | NIA                              | Nationwide Mutual Insurance Company .....      | Other.....                                                                         |                                              | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 11-3651828 .....  | 3546936 .....  |     |                                                                        | ND La Quinta Partners, LLC .....                       | OH                    | NIA                              | Nationwide Mutual Insurance Company .....      | Other.....                                                                         |                                              | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   |                   | 3726748 .....  |     |                                                                        | Newhouse Capital Partners II, LLC .....                | DE                    | NIA                              | Nationwide Realty Investors, Ltd. ....         | Ownership.....                                                                     | 95.000 .....                                 | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   |                   | 3726748 .....  |     |                                                                        | Newhouse Capital Partners II, LLC .....                | DE                    | NIA                              | Nationwide Global Ventures, Inc. ...           | Ownership.....                                                                     | 80.000 .....                                 | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   |                   | 3183115 .....  |     |                                                                        | Newhouse Capital Partners, LLC .....                   | DE                    | NIA                              | Nationwide Global Ventures, Inc. ...           | Ownership.....                                                                     | 99.000 .....                                 | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   |                   | 3183115 .....  |     |                                                                        | Newhouse Capital Partners, LLC .....                   | DE                    | NIA                              | NWD Investment Management, Inc. ...            | Ownership.....                                                                     | 19.000 .....                                 | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   |                   | 3183115 .....  |     |                                                                        | Newhouse Capital Partners, LLC .....                   | DE                    | NIA                              | Nationwide Mutual Insurance Company .....      | Ownership.....                                                                     | 70.000 .....                                 | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   |                   |                |     |                                                                        | Newhouse Capital Partners, LLC .....                   | DE                    | NIA                              | Nationwide Mutual Fire Insurance Company ..... | Ownership.....                                                                     | 10.000 .....                                 | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 31-1630871 .....  | 2985416 .....  |     |                                                                        | NFS Distributors, Inc. ....                            | DE                    | NIA                              | Nationwide Financial Services, Inc. ....       | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 14-1892640 .....  |                |     |                                                                        | NHT XII Tax Credit Fund, LLC .....                     | DC                    | NIA                              | Nationwide Life Insurance Company .....        | Ownership.....                                                                     | 49.990 .....                                 | Nationwide Mutual Insurance Company .      | 1  |
| ...0140 ... | Nationwide ..... |                   | 14-1892640 .....  |                |     |                                                                        | NHT XII Tax Credit Fund, LLC .....                     | DC                    | NIA                              | Nationwide Assurance Company .....             | Ownership.....                                                                     | 25.000 .....                                 | Nationwide Mutual Insurance Company .      | 1  |
| ...0140 ... | Nationwide ..... |                   | 14-1892640 .....  |                |     |                                                                        | NHT XII Tax Credit Fund, LLC .....                     | DC                    | NIA                              | Nationwide Mutual Insurance Company .....      | Ownership.....                                                                     | 25.000 .....                                 | Nationwide Mutual Insurance Company .      | 1  |
| ...0140 ... | Nationwide ..... |                   | 20-4939866 .....  | 2055239 .....  |     |                                                                        | North of Third, LLC .....                              | OH                    | NIA                              | NRI Equity Land Investments, LLC .....         | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 26-4083207 .....  | 1830221 .....  |     |                                                                        | Northstar Commercial Development, LLC .....            | OH                    | NIA                              | Nationwide Realty Investors, Ltd. ....         | Ownership.....                                                                     | 50.000 .....                                 | Nationwide Mutual Insurance Company .      | 1  |
| ...0140 ... | Nationwide ..... |                   | 26-4083354 .....  | 1830220 .....  |     |                                                                        | Northstar Residential Development, LLC .....           | OH                    | NIA                              | Nationwide Realty Investors, Ltd. ....         | Ownership.....                                                                     | 50.000 .....                                 | Nationwide Mutual Insurance Company .      | 1  |
| ...0140 ... | Nationwide ..... |                   | 31-1486309 .....  | 1858630 .....  |     |                                                                        | NRI 12325 Copper Way, LLC .....                        | OH                    | NIA                              | Nationwide Realty Investors, Ltd. ....         | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 31-1486309 .....  | 1597892 .....  |     |                                                                        | NRI 220 Schrock, LLC .....                             | OH                    | NIA                              | Nationwide Realty Investors, Ltd. ....         | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 31-1486309 .....  | 2055238 .....  |     |                                                                        | NRI Arena, LLC .....                                   | OH                    | NIA                              | Nationwide Realty Investors, Ltd. ....         | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 31-1486309 .....  | 1592013 .....  |     |                                                                        | NRI Brookledge, LLC .....                              | OH                    | NIA                              | Nationwide Realty Investors, Ltd. ....         | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 31-1486309 .....  | 1867758 .....  |     |                                                                        | NRI Builders, LLC .....                                | OH                    | NIA                              | Nationwide Realty Investors, Ltd. ....         | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 31-1486309 .....  | 971741 .....   |     |                                                                        | NRI Communities, Ltd. ....                             | OH                    | NIA                              | Nationwide Realty Investors, Ltd. ....         | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .      |    |
| ...0140 ... | Nationwide ..... |                   | 31-1486309 .....  | 1238758 .....  |     |                                                                        | NRI Communities/Charlotte, LLC .....                   | OH                    | NIA                              | NRI Communities, Ltd. ....                     | Ownership.....                                                                     | 100.000 .....                                | Nationwide Mutual Insurance Company .      |    |

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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| 0140       | Nationwide |                   | 31-1486309        | 1352285      |     |                                                                        | NRI Communities/Harris Blvd., LLC           | OH                    | NIA                              | NRI Communities, Ltd.                          | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        | 1593046      |     |                                                                        | NRI Cramer Creek, LLC                       |                       |                                  | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 20-4939866        | 1625434      |     |                                                                        | NRI Equity Land Investments, LLC            | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 80.000                                       | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   |                   | 1694382      |     |                                                                        | NRI Equity Tampa, LLC                       | OH                    | OTH                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 50.000                                       | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        | 2089836      |     |                                                                        | NRI Maxtown, LLC                            | OH                    | OTH                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 30-4939866        | 1019147      |     |                                                                        | NRI Office Ventures, Ltd                    | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        | 1073212      |     |                                                                        | NRI Telecom, LLC                            | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-3123274        | 2044085      |     |                                                                        | NTCIF-2011 Georgia State Investor, LLC      | OH                    | NIA                              | Nationwide Property and Casualty Company       | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 90-0729552        | 2023000      |     |                                                                        | NTCIF-2011, LLC                             | OH                    | NIA                              | Nationwide Life Insurance Company              |                                                                                    | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4700627        | 1984016      |     |                                                                        | NTCP 2011-A, LLC                            | OH                    | NIA                              | Nationwide Life Insurance Company              | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-2724980        | 2033323      |     |                                                                        | NW - Cameron, LLC                           | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-2076516        | 4793269      |     |                                                                        | NW-2100 Latham, LLC                         | DE                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 36-4702264        | 2021396      |     |                                                                        | NW-Arvada, LLC                              | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-5159092        | 2099231      |     |                                                                        | NW-Bayshore, LLC                            | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 26-0901660        | 4421180      |     |                                                                        | NW-CNC Coppell, LLC                         | DE                    | NIA                              | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4431267        | 4920564      |     |                                                                        | NW-Collection, LLC                          | DE                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-2764819        | 4831231      |     |                                                                        | NW-Commerce Center, LLC                     | DE                    | NIA                              | NW REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   |                   | 2057662      |     |                                                                        | NW-Corvallis, LLC                           | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 1891773      |     |                                                                        | NWD 205 Vine, LLC                           | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 1405488      |     |                                                                        | NWD 225 Nationwide, LLC                     | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 1681262      |     |                                                                        | NWD 230 West, LLC                           | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 1694896      |     |                                                                        | NWD 265 Neil, LLC                           | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 1563474      |     |                                                                        | NWD 275 Marconi, LLC                        | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 1459199      |     |                                                                        | NWD 295 McConnell, LLC                      | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 1407725      |     |                                                                        | NWD 300 Neil, LLC                           | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 1557704      |     |                                                                        | NWD 300 Spring, LLC                         | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 2061126      |     |                                                                        | NWD 355 McConnell, LLC                      | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 2044467      |     |                                                                        | NWD 425 Nationwide, LLC                     | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 2041938      |     |                                                                        | NWD 500 Nationwide, LLC                     | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 1340700      |     |                                                                        | NWD Arena Crossing, LLC                     | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 1146303      |     |                                                                        | NWD Arena District I, LLC                   | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 1172974      |     |                                                                        | NWD Arena District II, LLC                  | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 1278786      |     |                                                                        | NWD Arena District MM, LLC                  | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 1278788      |     |                                                                        | NWD Arena District PW, LLC                  | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 1195624      |     |                                                                        | NWD Arena District V, LLC                   | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 04-3679396        | 3531320      |     |                                                                        | NWD Asset Management Holdings, Inc.         | DE                    | NIA                              | Nationwide SA Capital Trust                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 1448370      |     |                                                                        | NWD Athletic Club, LLC                      | OH                    | NIA                              | NWD Investments, LLC                           | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1636299        | 3003214      |     |                                                                        | NWD Investment Management, Inc.             | DE                    | NIA                              | NWD Management & Research Trust                | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1580283        | 994899       |     |                                                                        | NWD Investments, LLC                        | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 80.000                                       | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 25-6711069        | 3227468      |     |                                                                        | NWD Management & Research Trust             | DE                    | NIA                              | Nationwide Corporation                         | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 90-0732898        | 2021397      |     |                                                                        | NW-Duiles, LLC                              | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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| 0140       | Nationwide |                   |                   | 2117501      |     |                                                                        | NW-Eastpark, LLC                              | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-2647960        | 2029200      |     |                                                                        | NW-Grapevine, LLC                             | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4750498        | 1990538      |     |                                                                        | NW-Harvard Row, LLC                           | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 26-3336778        | 4598125      |     |                                                                        | NW-Highland Park, LLC                         | DE                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4387718        | 4918214      |     |                                                                        | NW-Highmeadow, LLC                            | DE                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-5408178        | 2110505      |     |                                                                        | NW-Kentwood Towne Center, LLC                 | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4749640        | 1990535      |     |                                                                        | NW-Kohls Market, LLC                          | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-5314607        | 2106446      |     |                                                                        | NW-Lovers Lane, LLC                           | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-4630497        | 2084158      |     |                                                                        | NW-Mueller II, LLC                            | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4749848        | 1994254      |     |                                                                        | NW-Northridge, LLC                            | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-5388656        | 1990540      |     |                                                                        | NW-Park Memorial, LLC                         | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4749937        | 1990540      |     |                                                                        | NW-Park Village, LLC                          | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 26-1903919        | 4500117      |     |                                                                        | NW-REI, LLC                                   |                       |                                  | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4387647        | 4918706      |     |                                                                        | NW-Ross Hall, LLC                             | DE                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-4439608        | 2078682      |     |                                                                        | NW-Sanibel Beach Place, LLC                   | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 45-5159117        | 2099232      |     |                                                                        | NW-South Park, LLC                            | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   |                   | 2057663      |     |                                                                        | NW-Southline, LLC                             | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4749587        | 1990537      |     |                                                                        | NW-Taylor Farmer Jack, LLC                    | OH                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 27-4387563        | 4918360      |     |                                                                        | NW-University, LLC                            | DE                    | NIA                              | NW-REI, LLC                                    | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-0947092        |              |     |                                                                        | OCH Company, LLC                              |                       |                                  | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-0947092        | 908127       |     |                                                                        | Ohio Center Hotel Company, Ltd.               | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 26-0263012        | 1702560      |     |                                                                        | Old Track Street Owners Association           | OH                    | OTH                              | Other non-Nationwide                           | n/a                                                                                |                                              | Other non-Nationwide                       |    |
| 0140       | Nationwide | 13999             | 27-1712056        |              |     |                                                                        | Olentangy Reinsurance, LLC                    |                       |                                  | Nationwide Life and Annuity Insurance Company  | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   |                   | 3971381      |     |                                                                        | OYS Fund, LLC                                 | VT                    | JA                               | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   |                   |              |     |                                                                        | Park 288 Industrial, LLC                      | DE                    | OTH                              | Nationwide Mutual Insurance Company            | Ownership                                                                          | 100.000                                      | other non-Nationwide                       |    |
| 0140       | Nationwide |                   | 39-1805904        |              |     |                                                                        | Pension Associates, Inc.                      | TX                    | OTH                              | Nationwide Financial Services, Inc.            | Investor member / no control                                                       | 95.000                                       | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        | 1030050      |     |                                                                        | Perimeter A, Ltd                              | WI                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        | 2807109      |     |                                                                        | Pine Communities, LLC                         | OH                    | NIA                              | NRI Communities, Ltd.                          | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1677602        | 1113742      |     |                                                                        | Pizzuti Properties, LLC                       | DE                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 31-1486309        | 1069902      |     |                                                                        | Polaris A, Ltd.                               | OH                    | NIA                              | Nationwide Realty Investors, Ltd.              | Ownership                                                                          | 65.000                                       | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 39-1907217        | 209310       |     |                                                                        | Premier Agency, Inc.                          | OH                    | NIA                              | ALLIED Group, Inc.                             | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 4664       | Pure       | 12873             | 20-8287105        | 12873        |     |                                                                        | Privilege Underwriters Reciprocal Exchange    | JA                    | NIA                              | Other non-Nationwide                           | Ownership                                                                          | 100.000                                      | Other non-Nationwide                       |    |
| 4664       | Pure       |                   |                   | 4089944      |     |                                                                        | 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        | 159615800    |     |                                                                        | Registered Investment Advisors Services, Inc. | TX                    | NIA                              | Nationwide Financial Services, Inc.            | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |
| 0140       | Nationwide |                   | 82-0549218        | 32219        |     |                                                                        | Retention Alternatives, Ltd.                  | Bermuda               | JA                               | Nationwide Mutual Fire Insurance Company       | Ownership                                                                          | 100.000                                      | Nationwide Mutual Insurance Company        |    |

STATEMENT AS OF JUNE 30, 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 ..... |                   |                   | 3922674      |     |                                                                        | Riverview Diversified Opportunities Fund, LLC .....                | DE .....              | OTH .....                        | Nationwide Mutual Insurance Company .....        | Ownership .....                                                                    |                                              | Nationwide Mutual Insurance Company .....  | 1 ..... |
| ..0140 ..... | Nationwide ..... |                   |                   | 3922674      |     |                                                                        | Riverview Diversified Opportunities Fund, LLC .....                | DE .....              | OTH .....                        | Nationwide Mutual Fire Insurance Company .....   | Ownership .....                                                                    |                                              | Nationwide Mutual Insurance Company .....  | 1 ..... |
| ..0140 ..... | Nationwide ..... |                   |                   | 3922674      |     |                                                                        | Riverview Diversified Opportunities Fund, LLC .....                | DE .....              | OTH .....                        | Nationwide Life Insurance Company .....          | Ownership .....                                                                    |                                              | Nationwide Mutual Insurance Company .....  | 1 ..... |
| ..0140 ..... | Nationwide ..... |                   | 22-3655264        | 3043824      |     |                                                                        | Riverview International Group, Inc. .....                          | DE .....              | NIA .....                        | NWD Management & Research Trust .....            | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... |                   |                   | 3394557      |     |                                                                        | Riverview Multi Series Fund, LL - Class Event .....                | DE .....              | OTH .....                        | Nationwide Mutual Insurance Company .....        | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... |                   |                   | 3394557      |     |                                                                        | Riverview Multi Series Fund, LL - Class N .....                    | DE .....              | OTH .....                        | Nationwide Mutual Insurance Company .....        | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... |                   |                   | 3394557      |     |                                                                        | Riverview Polyphony Fund, LLC .....                                | DE .....              | OTH .....                        | Nationwide Mutual Insurance Company .....        | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... | 15580             | 31-1117969        | 643981       |     |                                                                        | Scottsdale Indemnity Company .....                                 | OH .....              | JA .....                         | Nationwide Mutual Insurance Company .....        | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... | 41297             | 31-1024978        | 704061       |     |                                                                        | Scottsdale Insurance Company .....                                 | OH .....              | JA .....                         | Nationwide Mutual Insurance Company .....        | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... | 10672             | 86-0835870        |              |     |                                                                        | Scottsdale Surplus Lines Insurance Company .....                   | AZ .....              | JA .....                         | Scottsdale Insurance Company .....               | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... |                   | 31-1486309        | 1032440      |     |                                                                        | South Pittsburgh, LLC .....                                        | OH .....              | NIA .....                        | NRI Communities, Ltd. .....                      | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... |                   | 31-1486309        | 1822953      |     |                                                                        | Streets of Toringdon, LLC .....                                    | OH .....              | NIA .....                        | Nationwide Realty Investors, Ltd. .....          | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... |                   |                   |              |     |                                                                        | The Association for Theater Based Community Development, LLC ..... | OTH .....             |                                  | Nationwide Mutual Insurance Company .....        | Limited partner /no control .....                                                  | 50.000 .....                                 | 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        | 1017852      |     |                                                                        | The Waterfront Partners, LLC .....                                 | OH .....              | NIA .....                        | Nationwide Realty Investors, Ltd. .....          | Ownership .....                                                                    | 50.000 .....                                 | Nationwide Mutual Insurance Company .....  | 1 ..... |
| ..0140 ..... | Nationwide ..... |                   | 52-2031677        | 2735015      |     |                                                                        | THI Holdings (Delaware), Inc. ....                                 | DE .....              | NIA .....                        | Nationwide Mutual Insurance Company .....        | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... |                   | 74-2825853        | 1855329      |     |                                                                        | Titan Auto Insurance of New Mexico, Inc. ....                      | NM .....              | JA .....                         | Whitehall Holdings, Inc. ....                    | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... | 13242             | 74-2286759        |              |     |                                                                        | Titan Indemnity Company .....                                      | TX .....              | JA .....                         | THI Holdings (Delaware), Inc. ....               | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... | 36269             | 86-0619597        |              |     |                                                                        | Titan Insurance Company .....                                      | MI .....              | JA .....                         | Titan Indemnity Company .....                    | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... |                   | 75-1284530        | 23586800     |     |                                                                        | Titan Insurance Services, Inc. ....                                | TX .....              | NIA .....                        | Whitehall Holdings, Inc. ....                    | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... |                   | 33-0160222        |              |     |                                                                        | V.P.I. Services, Inc. ....                                         | CA .....              | NIA .....                        | Veterinary Pet Insurance Company .....           | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... | 42285             | 95-3750113        |              |     |                                                                        | Veterinary Pet Insurance Company .....                             | CA .....              | JA .....                         | Scottsdale Insurance Company .....               | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... | 10644             | 34-1785903        |              |     |                                                                        | Victoria Automobile Insurance Company .....                        | IN .....              | JA .....                         | Victoria Fire & Casualty Insurance Company ..... | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... | 42889             | 34-1394913        | 616574       |     |                                                                        | Victoria Fire & Casualty Company .....                             | OH .....              | JA .....                         | THI Holdings (Delaware), Inc. ....               | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... | 10778             | 34-1842604        | 930061       |     |                                                                        | Victoria National Insurance Company .....                          | OH .....              | JA .....                         | Victoria Fire & Casualty Insurance Company ..... | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... | 10105             | 34-1777972        | 872957       |     |                                                                        | Victoria Select Insurance Company .....                            | OH .....              | JA .....                         | Victoria Fire & Casualty Insurance Company ..... | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... | 10777             | 34-1842602        | 937963       |     |                                                                        | Victoria Specialty Insurance Company .....                         | OH .....              | JA .....                         | Victoria Fire & Casualty Insurance Company ..... | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... |                   | 31-1682140        | 1123485      |     |                                                                        | Waterfront Apartments, LLC .....                                   | OH .....              | NIA .....                        | NRI Communities, Ltd. ....                       | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual Insurance Company .....  |         |
| ..0140 ..... | Nationwide ..... | 37150             | 86-0561941        |              |     |                                                                        | Western Heritage Insurance Company .....                           | AZ .....              | JA .....                         | Scottsdale Insurance Company .....               | Ownership .....                                                                    | 100.000 .....                                | Nationwide Mutual 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 ..... | .....             | .....             | .....           | ..... | .....                                                                  | Westport Capital Partners II .....          | .....                 | .....                            | Nationwide Mutual Insurance Company Nationwide Defined Benefit Master Trust ..... | Investor member / no control .....                                                 | .....                                        | other non-Nationwide .....                 | ..... |
| ...0140 ... | Nationwide ..... | .....             | 74-2767942 .....  | 138315500 ..... | ..... | .....                                                                  | Whitehall Holdings, Inc. ....               | ...CT.....            | ...OTH.....                      | THI Holdings (Delaware), Inc. ....                                                | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... | .....             | 59-3471667 .....  | .....           | ..... | .....                                                                  | WI of Florida, Inc. ....                    | ...TX.....            | ...NIA.....                      | Whitehall Holdings, Inc. ....                                                     | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... | .....             | 31-1486309 .....  | 1447207 .....   | ..... | .....                                                                  | Yacht Club Communities II, LLC .....        | ...FL.....            | ...NIA.....                      | NRI Communities, Ltd. ....                                                        | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... | .....             | 31-1486309 .....  | 2813555 .....   | ..... | .....                                                                  | Yacht Club Communities, LLC .....           | ...OH.....            | ...NIA.....                      | NRI Communities, Ltd. ....                                                        | Ownership.....                                                                     | ..100.000 .....                              | Nationwide Mutual Insurance Company .....  | ..... |
| ...0140 ... | Nationwide ..... | .....             | 4410206 .....     | .....           | ..... | .....                                                                  | Zais Zephyr A-4, LLC .....                  | ...DE.....            | ...NIA.....                      | Nationwide Life Insurance Company .....                                           | limited member / no control .....                                                  | ..60.000 .....                               | other non-Nationwide .....                 | ..... |
| .....       | .....            | .....             | .....             | .....           | ..... | .....                                                                  | .....                                       | ...DE.....            | ...OTH.....                      | .....                                                                             | .....                                                                              | .....                                        | .....                                      | ..... |

| 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 JUNE 30, 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.

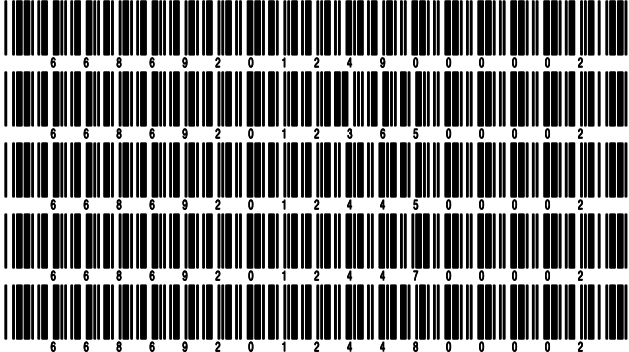
|                                                                                                                                                                                                                           | Response |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|
| 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 JUNE 30, 2012 OF THE  NATIONWIDE LIFE INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

|                                                                       | Current Statement Date |                             |                                           | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|-----------------------------------------------------------------------|------------------------|-----------------------------|-------------------------------------------|-------------------------------------------------------|
|                                                                       | 1<br><br>Assets        | 2<br><br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |                                                       |
| 2504.   Prepaid pension costs .....                                   | 76,686,130             | 74,606,035                  | 2,080,095                                 | 1,980,362                                             |
| 2597.   Summary of remaining write-ins for Line 25 from overflow page | 76,686,130             | 74,606,035                  | 2,080,095                                 | 1,980,362                                             |

Additional Write-ins for Liabilities Line 25

|                                                                       |  | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|-----------------------------------------------------------------------|--|--------------------------------|--------------------------------|
| 2504.   Reserve for litigation .....                                  |  | 23,885,617                     | 5,862,254                      |
| 2505.   Reserve for rate stabilizations .....                         |  | 26,732,414                     | 26,438,434                     |
| 2597.   Summary of remaining write-ins for Line 25 from overflow page |  | 50,618,031                     | 32,300,688                     |

SCHEDULE A - VERIFICATION

Real Estate

|                                                                                            | 1            | 2                               |
|--------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                            | Year to Date | Prior Year Ended<br>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<br>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 .....                                                                              | 434,425,745   | 680,290,423                     |
| 2.2 Additional investment made after acquisition .....                                                                    | 2,000,515     | 4,243,235                       |
| 3. Capitalized deferred interest and other .....                                                                          |               |                                 |
| 4. Accrual of discount .....                                                                                              | 120,367       | 121,809                         |
| 5. Unrealized valuation increase (decrease) .....                                                                         |               |                                 |
| 6. Total gain (loss) on disposals .....                                                                                   | 48,460        | 2,570,716                       |
| 7. Deduct amounts received on disposals .....                                                                             | 402,276,192   | 959,090,555                     |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees .....                                  | 156           |                                 |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....                       |               |                                 |
| 10. Deduct current year's other than temporary impairment recognized .....                                                | (759,498)     | 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) ..... | 5,186,548,090 | 5,151,469,853                   |
| 12. Total valuation allowance .....                                                                                       | (28,229,502)  | (29,283,361)                    |
| 13. Subtotal (Line 11 plus Line 12) .....                                                                                 | 5,158,318,588 | 5,122,186,492                   |
| 14. Deduct total nonadmitted amounts .....                                                                                |               |                                 |
| 15. Statement value at end of current period (Line 13 minus Line 14)                                                      | 5,158,318,588 | 5,122,186,492                   |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

|                                                                                              | 1            | 2                               |
|----------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                              | Year to Date | Prior Year Ended<br>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 .....                                                 | 9,329,558    | 39,103                          |
| 2.2 Additional investment made after acquisition .....                                       | 33,979,306   | 45,419,133                      |
| 3. Capitalized deferred interest and other .....                                             | 963,015      | (229,194)                       |
| 4. Accrual of discount .....                                                                 |              |                                 |
| 5. Unrealized valuation increase (decrease) .....                                            | (1,344,453)  | 3,964,626                       |
| 6. Total gain (loss) on disposals .....                                                      |              |                                 |
| 7. Deduct amounts received on disposals .....                                                | 1,663,155    | 6,219,507                       |
| 8. Deduct amortization of premium and depreciation .....                                     | 25,232,769   | 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) ..... | 226,682,406  | 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)                         | 226,541,622  | 210,510,120                     |

SCHEDULE D - VERIFICATION

Bonds and Stocks

|                                                                                           | 1              | 2                               |
|-------------------------------------------------------------------------------------------|----------------|---------------------------------|
|                                                                                           | Year to Date   | Prior Year Ended<br>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 .....                                                | 1,566,806,360  | 4,700,147,846                   |
| 3. Accrual of discount .....                                                              | 32,713,430     | 94,033,065                      |
| 4. Unrealized valuation increase (decrease) .....                                         | (17,227,606)   | (88,852,307)                    |
| 5. Total gain (loss) on disposals .....                                                   | 14,045,217     | 12,455,698                      |
| 6. Deduct consideration for bonds and stocks disposed of .....                            | 1,467,271,827  | 3,305,009,321                   |
| 7. Deduct amortization of premium .....                                                   | 30,412,484     | 66,617,475                      |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | (4,931,401)    | (7,983,838)                     |
| 9. Deduct current year's other than temporary impairment recognized .....                 | 5,574,930      | 38,352,783                      |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 23,085,124,182 | 22,996,977,423                  |
| 11. Deduct total nonadmitted amounts .....                                                |                |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 23,085,124,182 | 22,996,977,423                  |

STATEMENT AS OF JUNE 30, 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<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-------------------------------------|-------------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------|
| BONDS                               |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 1. Class 1 (a) .....                | 12,581,029,961                                                          | 589,442,569                                    | 506,718,283                                    | (171,109,282)                                          | 12,581,029,961                                                  | 12,492,644,965                                                   |                                                                 | 12,881,016,147                                                    |
| 2. Class 2 (a) .....                | 8,102,543,654                                                           | 407,708,575                                    | 166,384,404                                    | 195,478,016                                            | 8,102,543,654                                                   | 8,539,345,841                                                    |                                                                 | 7,918,905,157                                                     |
| 3. Class 3 (a) .....                | 1,033,154,208                                                           | 22,504,768                                     | 61,718,921                                     | 386,312                                                | 1,033,154,208                                                   | 994,326,367                                                      |                                                                 | 1,065,754,915                                                     |
| 4. Class 4 (a) .....                | 602,917,149                                                             | 7,840,000                                      | 26,867,782                                     | (19,856,915)                                           | 602,917,149                                                     | 564,032,452                                                      |                                                                 | 621,213,140                                                       |
| 5. Class 5 (a) .....                | 162,555,812                                                             | 14,692                                         | 4,597,861                                      | 1,260,895                                              | 162,555,812                                                     | 159,233,538                                                      |                                                                 | 179,145,603                                                       |
| 6. Class 6 (a) .....                | 38,138,216                                                              | 454,815                                        | 503,445                                        | (16,001,115)                                           | 38,138,216                                                      | 22,088,471                                                       |                                                                 | 21,819,136                                                        |
| 7. Total Bonds                      | 22,520,339,000                                                          | 1,027,965,419                                  | 766,790,696                                    | (9,842,089)                                            | 22,520,339,000                                                  | 22,771,671,634                                                   |                                                                 | 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 | 22,520,339,000                                                          | 1,027,965,419                                  | 766,790,696                                    | (9,842,089)                                            | 22,520,339,000                                                  | 22,771,671,634                                                   |                                                                 | 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<br>Carrying Value | Par Value | Actual Cost | Interest Collected<br>Year-to-Date | Paid for<br>Accrued Interest<br>Year-to-Date |
| 9199999 Totals | 945,260,214                     | XXX       | 945,260,214 | 35,446                             |                                              |

SCHEDULE DA - VERIFICATION

Short-Term Investments

|                                                                                            | 1               | 2                               |
|--------------------------------------------------------------------------------------------|-----------------|---------------------------------|
|                                                                                            | Year To Date    | Prior Year Ended<br>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 .....                                         | ..9,458,132,204 | ..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 .....                                      | ..9,417,782,714 | ..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) ..... | ..945,260,214   | ..904,910,724                   |
| 11.  Deduct total nonadmitted amounts .....                                                |                 |                                 |
| 12.  Statement value at end of current period (Line 10 minus Line 11)                      | 945,260,214     | 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                               | 258,920,358   |
| 3.  | Unrealized Valuation increase/(decrease)                                      | (130,980,228) |
| 4.  | Total gain (loss) on termination recognized                                   | (174,513,877) |
| 5.  | Considerations received/(paid) on terminations                                | 9,406,371     |
| 6.  | Amortization                                                                  |               |
| 7.  | Adjustment to the Book/Adjusted Carrying Value of hedged item                 |               |
| 8.  | Total foreign exchange change in Book/Adjusted Carrying Value                 | 4,930,960     |
| 9.  | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8) | 957,488,483   |
| 10. | Deduct nonadmitted assets                                                     |               |
| 11. | Statement value at end of current period (Line 9 minus Line 10)               | 957,488,483   |

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)             | 64,439,982   |
| 3.1  | Change in variation margin on open contracts                                      | (10,159,336) |
| 3.2  | Add:                                                                              |              |
|      | Change in adjustment to basis of hedged item                                      |              |
| 3.21 | Section 1, Column 17, current year to date minus                                  |              |
| 3.22 | Section 1, Column 17, prior year                                                  |              |
|      | Change in amount recognized                                                       |              |
| 3.23 | Section 1, Column 16, current year to date minus                                  | (30,972,036) |
| 3.24 | Section 1, Column 16, prior year                                                  | (20,812,700) |
|      |                                                                                   | (10,159,336) |
| 3.3  | Subtotal (Line 3.1 minus Line 3.2)                                                |              |
| 4.1  | Variation margin on terminated contracts during the year                          | 157,876,075  |
| 4.2  | Less:                                                                             |              |
| 4.21 | Amount used to adjust basis of hedged item                                        |              |
| 4.22 | Amount recognized                                                                 | 157,876,075  |
|      |                                                                                   | 157,876,075  |
| 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) | 390,275,162  |
| 7.   | Deduct total nonadmitted amounts                                                  |              |
| 8.   | Statement value at end of current period (Line 6 minus Line 7)                    | 390,275,162  |

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

|  |                   |
|--|-------------------|
|  | 99999999 - Totals |
|--|-------------------|

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

|                                                                                         | First Quarter                  |                                                                                | Second Quarter                 |                                                                                | Third Quarter                  |                                                                                | Fourth Quarter                 |                                                                                | Year To Date                   |                                                                                 |
|-----------------------------------------------------------------------------------------|--------------------------------|--------------------------------------------------------------------------------|--------------------------------|--------------------------------------------------------------------------------|--------------------------------|--------------------------------------------------------------------------------|--------------------------------|--------------------------------------------------------------------------------|--------------------------------|---------------------------------------------------------------------------------|
|                                                                                         | 1<br>Number<br>of<br>Positions | 2<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 3<br>Number<br>of<br>Positions | 4<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 5<br>Number<br>of<br>Positions | 6<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 7<br>Number<br>of<br>Positions | 8<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 9<br>Number<br>of<br>Positions | 10<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value |
| 1. Beginning Inventory .....                                                            | 2                              | 13,092,661                                                                     | 2                              | 13,081,356                                                                     |                                |                                                                                |                                |                                                                                | 2                              | 13,092,661                                                                      |
| 2. Add: Opened or Acquired Transactions.....                                            |                                |                                                                                |                                |                                                                                |                                |                                                                                |                                |                                                                                |                                |                                                                                 |
| 3. Add: Increases in Replication (Synthetic Asset)<br>Transactions Statement Value..... | XXX                            |                                                                                | XXX                            |                                                                                | XXX                            |                                                                                | XXX                            |                                                                                | XXX                            |                                                                                 |
| 4. Less: Closed or Disposed of Transactions.....                                        |                                |                                                                                |                                |                                                                                |                                |                                                                                |                                |                                                                                |                                |                                                                                 |
| 5. Less: Positions Disposed of for Failing Effectiveness<br>Criteria.....               |                                |                                                                                |                                |                                                                                |                                |                                                                                |                                |                                                                                |                                |                                                                                 |
| 6. Less: Decreases in Replication (Synthetic Asset)<br>Transactions Statement Value     | XXX                            | 11,305                                                                         | XXX                            | 11,461                                                                         | XXX                            |                                                                                | XXX                            |                                                                                | XXX                            | 22,766                                                                          |
| 7. Ending Inventory                                                                     | 2                              | 13,081,356                                                                     | 2                              | 13,069,895                                                                     |                                |                                                                                |                                |                                                                                | 2                              | 13,069,895                                                                      |

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.....                | 957,488,488     |
| 2.                                 | Part B, Section 1, Column 14.....                | (30,934,478)    |
| 3.                                 | Total (Line 1 plus Line 2) .....                 | 926,554,010     |
| 4.                                 | Part D, Column 5 .....                           | 3,708,231,991   |
| 5.                                 | Part D, Column 6 .....                           | (2,686,303,530) |
| 6.                                 | Total (Line 3 minus Line 4 minus Line 5) .....   | (95,374,451)    |
| Fair Value Check                   |                                                  |                 |
| 7.                                 | Part A, Section 1, Column 16 .....               | 955,922,604     |
| 8.                                 | Part B, Section 1, Column 13 .....               |                 |
| 9.                                 | Total (Line 7 plus Line 8) .....                 | 955,922,604     |
| 10.                                | Part D, Column 8 .....                           | 3,714,470,277   |
| 11.                                | Part D, Column 9 .....                           | (2,694,107,702) |
| 12.                                | Total (Line 9 minus Line 10 minus Line 11) ..... | (64,439,971)    |
| Potential Exposure Check           |                                                  |                 |
| 13.                                | Part A, Section 1, Column 21 .....               | 1,464,142,615   |
| 14.                                | Part B, Section 1, Column 19 .....               | 68,470,960      |
| 15.                                | Part D, Column 11 .....                          | 1,532,613,574   |
| 16.                                | Total (Line 13 plus Line 14 minus Line 15) ..... |                 |

**SCHEDULE E - VERIFICATION**

(Cash Equivalents)

|                                                                                            | 1            | 2                               |
|--------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                            | Year To Date | Prior Year Ended<br>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 JUNE 30, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE B - PART 2

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

| 1<br><br>Loan Number                                                 | Location        |                | 4<br><br>Loan Type | 5<br><br>Date Acquired | 6<br><br>Rate of Interest | 7<br><br>Actual Cost at Time of Acquisition | 8<br><br>Additional Investment Made After Acquisition | 9<br><br>Value of Land and Buildings |
|----------------------------------------------------------------------|-----------------|----------------|--------------------|------------------------|---------------------------|---------------------------------------------|-------------------------------------------------------|--------------------------------------|
|                                                                      | 2<br><br>City   | 3<br><br>State |                    |                        |                           |                                             |                                                       |                                      |
| 00-1100058                                                           | MARYSVILLE      | IA             |                    | 04/17/2012             | 5.300                     | 2,065,832                                   |                                                       | 6,880,000                            |
| 00-1100302                                                           | GARDEN GROVE    | CA             |                    | 04/17/2012             | 6.380                     | 7,185,725                                   |                                                       | 14,580,000                           |
| 00-1100418                                                           | TORRANCE        | CA             |                    | 04/17/2012             | 5.000                     | 4,216,836                                   |                                                       | 9,100,000                            |
| 00-1100456                                                           | ATLANTA         | GA             |                    | 04/17/2012             | 6.740                     | 7,104,256                                   |                                                       | 11,250,000                           |
| 00-1101202                                                           | MYRTLE BEACH    | SC             |                    | 04/17/2012             | 6.250                     | 10,652,660                                  |                                                       | 17,770,000                           |
| 00-1101213                                                           | CARY            | NC             |                    | 04/17/2012             | 6.110                     | 3,665,436                                   |                                                       | 7,430,000                            |
| 00-1101500                                                           | ROSEVILLE       | IN             |                    |                        | 1.390                     |                                             | 1,673,657                                             |                                      |
| 00-1101817                                                           | OAKLAND         | CA             |                    | 06/27/2012             | 4.000                     | 10,000,000                                  |                                                       | 19,935,000                           |
| 00-1101822                                                           | BROOKLINE       | MA             |                    | 04/11/2012             | 4.250                     | 4,500,000                                   |                                                       | 13,440,000                           |
| 00-1101825                                                           | REISTERSTOWN    | MD             |                    | 06/01/2012             | 5.110                     | 6,800,000                                   |                                                       | 12,460,000                           |
| 00-1101826                                                           | BEDMINSTER      | NJ             |                    | 04/19/2012             | 4.640                     | 8,750,000                                   |                                                       | 12,590,000                           |
| 00-1101828                                                           | DYER            | IN             |                    | 04/05/2012             | 4.500                     | 2,410,000                                   |                                                       | 4,700,000                            |
| 00-1101830                                                           | PITTSBURGH      | PA             |                    | 05/03/2012             | 5.000                     | 4,800,000                                   |                                                       | 7,040,000                            |
| 00-1101831                                                           | COMMACK         | NY             |                    | 04/25/2012             | 4.150                     | 5,000,000                                   |                                                       | 19,080,000                           |
| 00-1101832                                                           | CENTEREACH      | NY             |                    | 06/29/2012             | 4.850                     | 16,000,000                                  |                                                       | 23,890,000                           |
| 00-1101833                                                           | COLUMBIA        | SC             |                    | 05/03/2012             | 4.750                     | 3,200,000                                   |                                                       | 4,330,000                            |
| 00-1101834                                                           | NEW YORK        | NY             |                    | 04/13/2012             | 3.740                     | 59,000,000                                  |                                                       | 81,870,000                           |
| 00-1101835                                                           | BRENTWOOD       | TN             |                    | 05/08/2012             | 4.930                     | 6,200,000                                   |                                                       | 8,270,000                            |
| 00-1101838                                                           | ANN ARBOR       | MI             |                    | 04/27/2012             | 4.680                     | 16,000,000                                  |                                                       | 21,380,000                           |
| 00-1101846                                                           | CHARLOTTESVILLE | VA             |                    | 05/01/2012             | 4.520                     | 6,400,000                                   |                                                       | 6,290,000                            |
| 00-1101850                                                           | BELLEVUE        | IA             |                    | 06/04/2012             | 5.950                     | 3,200,000                                   |                                                       | 15,756,000                           |
| 00-1101852                                                           | OCEANSIDE       | CA             |                    | 06/28/2012             | 4.500                     | 5,400,000                                   |                                                       | 7,660,000                            |
| 00-1101859                                                           | PHOENIX         | AZ             |                    | 05/17/2012             | 4.170                     | 15,500,000                                  |                                                       | 20,770,000                           |
| 00-1101860                                                           | MILWAUKEE       | WI             |                    | 06/15/2012             | 4.250                     | 11,300,000                                  |                                                       | 15,810,000                           |
| 00-1101861                                                           | REDMOND         | IA             |                    | 06/08/2012             | 4.250                     | 24,000,000                                  |                                                       | 30,560,000                           |
| 00-1101863                                                           | MULLICA HILL    | NJ             |                    | 06/20/2012             | 4.800                     | 5,150,000                                   |                                                       | 7,580,000                            |
| 00-1101876                                                           | CARLSBAD        | CA             |                    | 06/22/2012             | 3.800                     | 18,000,000                                  |                                                       | 24,740,000                           |
| 0599999. Mortgages in good standing - Commercial mortgages-all other |                 |                |                    |                        |                           | 264,500,745                                 | 1,673,657                                             | 425,161,000                          |
| 0899999. Total Mortgages in good standing                            |                 |                |                    |                        |                           | 264,500,745                                 | 1,673,657                                             | 425,161,000                          |
| 1699999. Total - Restructured Mortgages                              |                 |                |                    |                        |                           |                                             |                                                       |                                      |
| 2499999. Total - Mortgages with overdue interest over 90 days        |                 |                |                    |                        |                           |                                             |                                                       |                                      |
| 3299999. Total - Mortgages in the process of foreclosure             |                 |                |                    |                        |                           |                                             |                                                       |                                      |
| 3399999 - Totals                                                     |                 |                |                    |                        |                           | 264,500,745                                 | 1,673,657                                             | 425,161,000                          |

SCHEDULE B - PART 3

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

| 1<br><br>Loan Number | Location         |                | 4<br><br>Loan Type | 5<br><br>Date Acquired | 6<br><br>Disposal Date | 7<br><br>Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment          |                                                   |                                                                     |                                                   |                                                  | 14<br><br>Book Value/Recorded Investment Excluding Accrued Interest on Disposal | 15<br><br>Consid-eration | 16<br><br>Foreign Exchange Gain (Loss) on Disposal | 17<br><br>Realized Gain (Loss) on Disposal | 18<br><br>Total Gain (Loss) on Disposal |
|----------------------|------------------|----------------|--------------------|------------------------|------------------------|-------------------------------------------------------------------------------|---------------------------------------------------|---------------------------------------------------|---------------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------|---------------------------------------------------------------------------------|--------------------------|----------------------------------------------------|--------------------------------------------|-----------------------------------------|
|                      | 2<br><br>City    | 3<br><br>State |                    |                        |                        |                                                                               | 8<br><br>Unrealized Valuation Increase (Decrease) | 9<br><br>Current Year's (Amortization) /Accretion | 10<br><br>Current Year's Other Than Temporary Impairment Recognized | 11<br><br>Capitalized Deferred Interest and Other | 12<br><br>Total Change in Book Value (8+9-10+11) | 13<br><br>Total Foreign Exchange Change in Book Value                           |                          |                                                    |                                            |                                         |
| 00-1000127           | LOVELAND         | OH             |                    | 03/22/2000             | 05/01/2012             | 129,538                                                                       |                                                   |                                                   |                                                                     |                                                   |                                                  | 43,593                                                                          | 43,593                   |                                                    |                                            |                                         |
| 00-1000859           | DYER             | IN             |                    | 05/28/2002             | 04/05/2012             | 803,028                                                                       |                                                   |                                                   |                                                                     |                                                   |                                                  | 795,845                                                                         | 795,845                  |                                                    |                                            |                                         |
| 00-1000936           | VISTA            | CA             |                    | 04/18/2002             | 04/16/2012             | 1,106,311                                                                     |                                                   |                                                   |                                                                     |                                                   |                                                  | 1,093,810                                                                       | 1,093,810                |                                                    |                                            |                                         |
| 00-1000969           | NORTH BERGEN     | NJ             |                    | 05/31/2002             | 06/26/2012             | 3,862,411                                                                     |                                                   |                                                   |                                                                     |                                                   |                                                  | 3,829,350                                                                       | 3,829,350                |                                                    |                                            |                                         |
| 00-1000970           | NORTH BERGEN     | NJ             |                    | 05/31/2002             | 06/26/2012             | 9,368,960                                                                     |                                                   |                                                   |                                                                     |                                                   |                                                  | 9,276,919                                                                       | 9,276,919                |                                                    |                                            |                                         |
| 00-1000977           | OCEANSIDE        | CA             |                    | 06/13/2002             | 06/28/2012             | 5,126,997                                                                     |                                                   |                                                   |                                                                     |                                                   |                                                  | 5,088,596                                                                       | 5,088,596                |                                                    |                                            |                                         |
| 00-1000980           | HILLSBORO        | OR             |                    | 06/07/2002             | 05/14/2012             | 1,973,885                                                                     |                                                   |                                                   |                                                                     |                                                   |                                                  | 1,954,288                                                                       | 1,954,288                |                                                    |                                            |                                         |
| 00-1001281           | PUYALLUP         | WA             |                    | 11/10/2003             | 04/17/2012             | 183,002                                                                       |                                                   |                                                   |                                                                     |                                                   |                                                  | 181,484                                                                         | 181,484                  |                                                    |                                            |                                         |
| 00-1100028           | NEW YORK         | NY             |                    | 08/07/2003             | 05/10/2012             | 9,682,134                                                                     |                                                   |                                                   |                                                                     |                                                   |                                                  | 10,483,899                                                                      | 10,483,899               |                                                    |                                            |                                         |
| 00-1100366           | PORT ROYAL       | SC             |                    | 07/08/2004             | 04/12/2012             | 9,088,780                                                                     |                                                   |                                                   |                                                                     |                                                   |                                                  | 9,009,878                                                                       | 9,009,878                |                                                    |                                            |                                         |
| 00-1100429           | GRESHAM          | OR             |                    | 05/28/2004             | 05/02/2012             | 6,467,078                                                                     |                                                   |                                                   |                                                                     |                                                   |                                                  | 6,431,429                                                                       | 6,431,429                |                                                    |                                            |                                         |
| 00-1100432           | FARMINGTON HILLS | MI             |                    | 11/04/2005             | 05/01/2012             | 15,791,876                                                                    |                                                   |                                                   |                                                                     |                                                   |                                                  | 15,737,972                                                                      | 15,737,972               |                                                    |                                            |                                         |
| 00-1100462           | UNION CITY       | CA             |                    | 09/15/2004             | 06/29/2012             | 105,199                                                                       |                                                   |                                                   |                                                                     |                                                   |                                                  | 105,199                                                                         | 105,199                  |                                                    |                                            |                                         |
| 00-1100668           | PORT ROYAL       | SC             |                    | 01/31/2006             | 04/12/2012             | 6,762,555                                                                     |                                                   |                                                   |                                                                     |                                                   |                                                  | 6,724,993                                                                       | 6,724,993                |                                                    |                                            |                                         |

STATEMENT AS OF JUNE 30, 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 |
| 00-1100732                             | KENNEWICK       | WA    |           | 09/19/2005    | 04/23/2012    | 5,813,880                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 5,787,105                                                             | 5,787,105      |                                          |                                  |                               |
| 00-1100908                             | NEW YORK        | NY    |           | 07/27/2005    | 05/10/2012    | 3,000,000                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 3,000,000                                                             | 3,000,000      |                                          |                                  |                               |
| 00-1101091                             | OAKLAND         | CA    |           | 12/22/2005    | 06/27/2012    | 15,000,000                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 15,000,000                                                            | 15,000,000     |                                          |                                  |                               |
| 00-1101097                             | CHATSWORTH      | CA    |           | 12/27/2005    | 05/31/2012    | 2,262,134                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 2,252,291                                                             | 2,252,291      |                                          |                                  |                               |
| 00-1101123                             | INDIANAPOLIS    | IN    |           | 05/31/2006    | 04/06/2012    | 85,666                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 21,600                                                                | 21,600         |                                          |                                  |                               |
| 00-1101199                             | CHARLOTTE       | NC    |           | 05/23/2006    | 06/28/2012    | 4,901,052                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 4,899,480                                                             | 4,899,480      |                                          |                                  |                               |
| 00-1101269                             | NAPLES          | FL    |           | 08/01/2006    | 05/16/2012    | 1,821,876                                                            |                                          |                                          | (1,363,850)                                               |                                         | 1,363,850                              |                                             | 3,165,397                                                             | 3,165,397      |                                          |                                  |                               |
| 00-1101495                             | ROSEVILLE       | MN    |           | 06/20/2007    | 06/22/2012    | 8,000,000                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 8,000,000                                                             | 8,000,000      |                                          |                                  |                               |
| 00-1101500                             | ROSEVILLE       | MN    |           | 12/11/2007    | 06/22/2012    | 9,247,116                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 11,247,631                                                            | 11,247,631     |                                          |                                  |                               |
| 00-1101538                             | CHARLESTON      | SC    |           | 08/30/2007    | 06/29/2012    | 3,863,520                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 3,851,675                                                             | 3,851,675      |                                          |                                  |                               |
| 00-1101601                             | DAVIE           | FL    |           | 10/30/2007    | 05/21/2012    | 15,846,551                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 15,786,668                                                            | 15,786,668     |                                          |                                  |                               |
| 00-1101716                             | CATONSVILLE     | MD    |           | 01/13/2011    | 05/15/2012    | 5,510,957                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 5,483,440                                                             | 5,483,440      |                                          |                                  |                               |
| 00-6000152                             | PAOLI           | PA    |           | 01/31/2002    | 06/15/2012    | 221,491                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 181,592                                                               | 181,592        |                                          |                                  |                               |
| 00-6000231                             | BEDFORD         | MA    |           | 01/31/2002    | 06/01/2012    | 124,262                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 53,968                                                                | 53,968         |                                          |                                  |                               |
| 03-0305338                             | CLAWSON         | MI    |           | 11/22/1993    | 06/15/2012    | 593,190                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 399,486                                                               | 399,486        |                                          |                                  |                               |
| 03-0306348                             | MORRISVILLE     | NC    |           | 08/03/1994    | 05/16/2012    | 282,979                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 178,757                                                               | 178,757        |                                          |                                  |                               |
| 03-4000449                             | PORTLAND        | OR    |           | 05/29/1997    | 05/14/2012    | 69,860                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 35,195                                                                | 35,195         |                                          |                                  |                               |
| 0199999, Mortgages closed by repayment |                 |       |           |               |               | 147,096,289                                                          |                                          |                                          | (1,363,850)                                               |                                         | 1,363,850                              |                                             | 150,101,539                                                           | 150,101,539    |                                          |                                  |                               |
| 00-1000008                             | VANCOUVER       | WA    |           | 04/24/2000    |               | 995,249                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 65,195                                                                | 65,195         |                                          |                                  |                               |
| 00-1000030                             | PITTSBURGH      | PA    |           | 11/16/1999    |               | 5,849,746                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 136,639                                                               | 136,639        |                                          |                                  |                               |
| 00-1000031                             | PITTSBURGH      | PA    |           | 11/16/1999    |               | 2,225,114                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 61,292                                                                | 61,292         |                                          |                                  |                               |
| 00-1000032                             | PITTSBURGH      | PA    |           | 09/20/1999    |               | 3,731,226                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 42,511                                                                | 42,511         |                                          |                                  |                               |
| 00-1000038                             | VISTA           | CA    |           | 08/31/2000    |               | 3,866,161                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 76,462                                                                | 76,462         |                                          |                                  |                               |
| 00-1000095                             | FLORENCE        | KY    |           | 02/16/2000    |               | 1,087,722                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 6,600                                                                 | 6,600          |                                          |                                  |                               |
| 00-1000155                             | SOUTH GATE      | CA    |           | 03/15/2000    |               | 364,761                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 26,515                                                                | 26,515         |                                          |                                  |                               |
| 00-1000171                             | CANTON          | OH    |           | 08/15/2000    |               | 1,909,440                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 25,624                                                                | 25,624         |                                          |                                  |                               |
| 00-1000178                             | PITTSBURGH      | PA    |           | 04/25/2001    |               | 855,854                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 42,147                                                                | 42,147         |                                          |                                  |                               |
| 00-1000188                             | KEASBY          | NJ    |           | 04/17/2000    |               | 4,951,777                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 105,211                                                               | 105,211        |                                          |                                  |                               |
| 00-1000194                             | KENT            | WA    |           | 05/11/2000    |               | 903,340                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 58,595                                                                | 58,595         |                                          |                                  |                               |
| 00-1000198                             | LENEXA          | KS    |           | 06/29/2000    |               | 1,978,332                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 139,689                                                               | 139,689        |                                          |                                  |                               |
| 00-1000232                             | BONITA SPRINGS  | FL    |           | 06/23/2000    |               | 4,455,013                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 19,199                                                                | 19,199         |                                          |                                  |                               |
| 00-1000267                             | RICHMOND        | VA    |           | 11/14/2000    |               | 1,533,696                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 88,666                                                                | 88,666         |                                          |                                  |                               |
| 00-1000385                             | FLORENCE        | KY    |           | 12/14/2000    |               | 839,901                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 5,096                                                                 | 5,096          |                                          |                                  |                               |
| 00-1000467                             | ROCHESTER HILLS | MI    |           | 08/15/2001    |               | 6,818,420                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 52,921                                                                | 52,921         |                                          |                                  |                               |
| 00-1000517                             | JACKSONVILLE    | FL    |           | 12/23/2002    |               | 2,804,419                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 9,006                                                                 | 9,006          |                                          |                                  |                               |
| 00-1000541                             | COLUMBUS        | OH    |           | 04/30/2001    |               | 4,373,744                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 82,035                                                                | 82,035         |                                          |                                  |                               |
| 00-1000556                             | INDIANAPOLIS    | IN    |           | 04/12/2001    |               | 867,287                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 119,502                                                               | 119,502        |                                          |                                  |                               |
| 00-1000566                             | TUCSON          | AZ    |           | 05/10/2001    |               | 2,099,484                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 38,953                                                                | 38,953         |                                          |                                  |                               |
| 00-1000593                             | KENILWORTH      | NJ    |           | 08/08/2001    |               | 6,568,483                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 114,970                                                               | 114,970        |                                          |                                  |                               |
| 00-1000608                             | DALLAS          | TX    |           | 01/14/2002    |               | 3,579,086                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 59,124                                                                | 59,124         |                                          |                                  |                               |
| 00-1000631                             | LOUISVILLE      | KY    |           | 06/25/2001    |               | 3,335,450                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 90,034                                                                | 90,034         |                                          |                                  |                               |
| 00-1000642                             | ROMEVILLE       | IL    |           | 04/19/2002    |               | 2,769,121                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 45,749                                                                | 45,749         |                                          |                                  |                               |
| 00-1000665                             | EDISON          | NJ    |           | 07/06/2001    |               | 9,028,115                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 161,677                                                               | 161,677        |                                          |                                  |                               |
| 00-1000696                             | FT. LAUDERDALE  | FL    |           | 05/08/2002    |               | 11,344,031                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 100,180                                                               | 100,180        |                                          |                                  |                               |
| 00-1000701                             | VILLANOVA       | PA    |           | 12/17/2001    |               | 4,635,639                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 79,819                                                                | 79,819         |                                          |                                  |                               |
| 00-1000714                             | CLOSTER         | NJ    |           | 11/08/2001    |               | 2,307,989                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 39,400                                                                | 39,400         |                                          |                                  |                               |
| 00-1000735                             | NEW CASTLE      | IN    |           | 07/16/2002    |               | 2,270,704                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 35,119                                                                | 35,119         |                                          |                                  |                               |
| 00-1000774                             | FLINT           | MI    |           | 12/20/2001    |               | 7,628,765                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 180,994                                                               | 180,994        |                                          |                                  |                               |
| 00-1000788                             | FT. PIERCE      | FL    |           | 11/20/2001    |               | 1,381,539                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 32,934                                                                | 32,934         |                                          |                                  |                               |
| 00-1000818                             | VANDERGRIFF     | PA    |           | 02/22/2002    |               | 5,846,539                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 98,093                                                                | 98,093         |                                          |                                  |                               |
| 00-1000819                             | BARBERTON       | OH    |           | 12/21/2001    |               | 3,176,993                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 54,560                                                                | 54,560         |                                          |                                  |                               |
| 00-1000820                             | PITTSBURGH      | PA    |           | 12/21/2001    |               | 1,462,641                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 25,119                                                                | 25,119         |                                          |                                  |                               |
| 00-1000821                             | LOWER BURRELL   | PA    |           | 12/21/2001    |               | 1,646,322                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 28,273                                                                | 28,273         |                                          |                                  |                               |
| 00-1000822                             | CANAL FULTON    | OH    |           | 12/21/2001    |               | 904,797                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 15,539                                                                | 15,539         |                                          |                                  |                               |
| 00-1000848                             | NEW ALBANY      | OH    |           | 02/07/2002    |               | 3,428,387                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 57,830                                                                | 57,830         |                                          |                                  |                               |
| 00-1000858                             | BROOK PARK      | OH    |           | 04/09/2002    |               | 4,190,518                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 109,593                                                               | 109,593        |                                          |                                  |                               |
| 00-1000864                             | TUALATIN        | OR    |           | 03/22/2002    |               | 1,727,291                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 29,901                                                                | 29,901         |                                          |                                  |                               |
| 00-1000867                             | SALT LAKE CITY  | UT    |           | 03/01/2002    |               | 2,613,746                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 43,853                                                                | 43,853         |                                          |                                  |                               |
| 00-1000875                             | SCOTTSDALE      | AZ    |           | 09/18/2002    |               | 1,818,394                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 27,093                                                                | 27,093         |                                          |                                  |                               |
| 00-1000903                             | UNION CITY      | CA    |           | 03/28/2002    |               | 4,088,342                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 108,122                                                               | 108,122        |                                          |                                  |                               |
| 00-1000914                             | CINCINNATI      | OH    |           | 07/01/2002    |               | 2,015,435                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 32,951                                                                | 32,951         |                                          |                                  |                               |

STATEMENT AS OF JUNE 30, 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 |
| 00-1000926  | MARIETTA          | GA    |           | 12/23/2002    |               | 2,828,432                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 25,458                                                                | 25,458         |                                          |                                  |                               |
| 00-1000929  | CRANBERRY         | PA    |           | 06/11/2002    |               | 22,331,760                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 193,376                                                               | 193,376        |                                          |                                  |                               |
| 00-1000932  | HARRISON TOWNSHIP | MI    |           | 05/29/2002    |               | 6,748,015                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 55,350                                                                | 55,350         |                                          |                                  |                               |
| 00-1000941  | SPARTANBURG       | SC    |           | 05/07/2002    |               | 1,038,299                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 9,009                                                                 | 9,009          |                                          |                                  |                               |
| 00-1000949  | STOW              | OH    |           | 05/30/2002    |               | 2,814,347                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 45,068                                                                | 45,068         |                                          |                                  |                               |
| 00-1000958  | HOUSTON           | TX    |           | 06/18/2002    |               | 2,078,834                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 17,985                                                                | 17,985         |                                          |                                  |                               |
| 00-1000964  | COLUMBUS          | OH    |           | 10/03/2002    |               | 2,384,923                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 24,084                                                                | 24,084         |                                          |                                  |                               |
| 00-1000967  | SAN DIEGO         | CA    |           | 07/10/2002    |               | 9,771,517                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 84,975                                                                | 84,975         |                                          |                                  |                               |
| 00-1000978  | BURLINGTON        | KY    |           | 08/15/2002    |               | 198,694                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 1,817                                                                 | 1,817          |                                          |                                  |                               |
| 00-1000998  | ATLANTA           | GA    |           | 08/09/2002    |               | 17,059,071                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 149,805                                                               | 149,805        |                                          |                                  |                               |
| 00-1000999  | AURORA            | CO    |           | 03/03/2004    |               | 8,303,867                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 35,501                                                                | 35,501         |                                          |                                  |                               |
| 00-1001017  | STARKVILLE        | MS    |           | 07/03/2002    |               | 1,526,355                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 13,064                                                                | 13,064         |                                          |                                  |                               |
| 00-1001038  | ITHACA            | NY    |           | 10/01/2002    |               | 5,693,047                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 29,235                                                                | 29,235         |                                          |                                  |                               |
| 00-1001042  | RAVENNA           | OH    |           | 06/27/2002    |               | 6,405,260                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 102,308                                                               | 102,308        |                                          |                                  |                               |
| 00-1001043  | REDDING           | CA    |           | 01/27/2003    |               | 9,858,352                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 106,345                                                               | 106,345        |                                          |                                  |                               |
| 00-1001049  | WAYNE             | PA    |           | 10/24/2002    |               | 568,681                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 20,055                                                                | 20,055         |                                          |                                  |                               |
| 00-1001053  | RICHARDSON        | TX    |           | 11/15/2002    |               | 2,190,320                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 13,305                                                                | 13,305         |                                          |                                  |                               |
| 00-1001063  | OCEOLA TOWNSHIP   | MI    |           | 03/14/2003    |               | 760,470                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 6,786                                                                 | 6,786          |                                          |                                  |                               |
| 00-1001090  | MASON             | OH    |           | 12/20/2002    |               | 8,587,922                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 52,158                                                                | 52,158         |                                          |                                  |                               |
| 00-1001091  | FINDLAY           | OH    |           | 10/18/2002    |               | 2,993,671                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 29,198                                                                | 29,198         |                                          |                                  |                               |
| 00-1001105  | LOGAN             | UT    |           | 09/05/2002    |               | 4,786,602                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 44,772                                                                | 44,772         |                                          |                                  |                               |
| 00-1001106  | PLYMOUTH          | MI    |           | 11/13/2002    |               | 5,591,387                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 52,266                                                                | 52,266         |                                          |                                  |                               |
| 00-1001123  | HILLSBOROUGH      | NC    |           | 10/09/2003    |               | 4,456,690                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 22,453                                                                | 22,453         |                                          |                                  |                               |
| 00-1001124  | FT MYERS          | FL    |           | 06/26/2003    |               | 7,850,851                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 46,155                                                                | 46,155         |                                          |                                  |                               |
| 00-1001135  | MADISON           | WI    |           | 12/20/2002    |               | 2,944,178                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 17,106                                                                | 17,106         |                                          |                                  |                               |
| 00-1001138  | CHARLOTTE         | NC    |           | 10/10/2002    |               | 5,283,068                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 28,762                                                                | 28,762         |                                          |                                  |                               |
| 00-1001147  | AMERICAN FORK     | UT    |           | 11/27/2002    |               | 962,316                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 74,871                                                                | 74,871         |                                          |                                  |                               |
| 00-1001148  | POWAY             | CA    |           | 12/26/2002    |               | 1,511,941                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 14,309                                                                | 14,309         |                                          |                                  |                               |
| 00-1001152  | DALLAS            | TX    |           | 12/20/2002    |               | 6,861,315                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 52,013                                                                | 52,013         |                                          |                                  |                               |
| 00-1001153  | MONTVALE          | NJ    |           | 10/29/2002    |               | 1,252,986                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 11,226                                                                | 11,226         |                                          |                                  |                               |
| 00-1001155  | MODESTO           | CA    |           | 12/10/2002    |               | 767,181                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 4,839                                                                 | 4,839          |                                          |                                  |                               |
| 00-1001161  | PLEASANT GROVE    | UT    |           | 11/15/2002    |               | 7,818,325                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 73,995                                                                | 73,995         |                                          |                                  |                               |
| 00-1001165  | CHESTERFIELD      | VA    |           | 11/20/2002    |               | 8,781,144                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 55,494                                                                | 55,494         |                                          |                                  |                               |
| 00-1001175  | VIERA             | FL    |           | 02/27/2004    |               | 11,301,847                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 76,742                                                                | 76,742         |                                          |                                  |                               |
| 00-1001180  | LOUISVILLE        | KY    |           | 05/09/2003    |               | 5,630,973                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 52,094                                                                | 52,094         |                                          |                                  |                               |
| 00-1001185  | RALEIGH           | NC    |           | 08/06/2004    |               | 24,105,598                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 121,876                                                               | 121,876        |                                          |                                  |                               |
| 00-1001200  | FAIRFIELD         | NJ    |           | 05/02/2003    |               | 1,849,443                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 17,089                                                                | 17,089         |                                          |                                  |                               |
| 00-1001201  | NORTH BRUNSWICK   | NJ    |           | 05/29/2003    |               | 5,593,807                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 52,941                                                                | 52,941         |                                          |                                  |                               |
| 00-1001203  | NILES             | IL    |           | 12/30/2002    |               | 4,929,888                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 30,199                                                                | 30,199         |                                          |                                  |                               |
| 00-1001208  | JACKSONVILLE      | FL    |           | 12/23/2002    |               | 8,719,916                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 142,782                                                               | 142,782        |                                          |                                  |                               |
| 00-1001209  | AURORA            | CO    |           | 12/16/2002    |               | 3,171,742                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 41,752                                                                | 41,752         |                                          |                                  |                               |
| 00-1001215  | EDISON            | NJ    |           | 12/17/2002    |               | 12,993,772                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 217,373                                                               | 217,373        |                                          |                                  |                               |
| 00-1001227  | HOUSTON           | TX    |           | 11/20/2002    |               | 1,025,021                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 50,161                                                                | 50,161         |                                          |                                  |                               |
| 00-1001229  | HOUSTON           | TX    |           | 11/20/2002    |               | 780,136                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 39,904                                                                | 39,904         |                                          |                                  |                               |
| 00-1001231  | HOUSTON           | TX    |           | 11/20/2002    |               | 624,647                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 58,566                                                                | 58,566         |                                          |                                  |                               |
| 00-1001232  | HOUSTON           | TX    |           | 11/20/2002    |               | 915,914                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 82,654                                                                | 82,654         |                                          |                                  |                               |
| 00-1001233  | HOUSTON           | TX    |           | 11/20/2002    |               | 477,428                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 26,795                                                                | 26,795         |                                          |                                  |                               |
| 00-1001234  | WALNUT CREEK      | CA    |           | 11/20/2002    |               | 234,983                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 1,914                                                                 | 1,914          |                                          |                                  |                               |
| 00-1001237  | DALLAS            | TX    |           | 11/20/2002    |               | 7,601,092                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 166,592                                                               | 166,592        |                                          |                                  |                               |
| 00-1001244  | PITTSBURGH        | PA    |           | 02/08/2005    |               | 18,383,146                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 130,910                                                               | 130,910        |                                          |                                  |                               |
| 00-1001260  | FINDLAY TOWNSHIP  | PA    |           | 03/05/2003    |               | 1,362,343                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 44,309                                                                | 44,309         |                                          |                                  |                               |
| 00-1001269  | CITY OF COMMERCE  | CA    |           | 02/27/2003    |               | 2,206,056                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 21,907                                                                | 21,907         |                                          |                                  |                               |
| 00-1001279  | PITTSBURGH        | PA    |           | 12/23/2003    |               | 5,736,373                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 92,548                                                                | 92,548         |                                          |                                  |                               |
| 00-1001283  | GARLAND           | TX    |           | 03/03/2003    |               | 2,666,364                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 42,513                                                                | 42,513         |                                          |                                  |                               |
| 00-1001291  | MENLO             | CA    |           | 09/10/2003    |               | 6,518,971                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 39,466                                                                | 39,466         |                                          |                                  |                               |
| 00-1001293  | ODESSA            | TX    |           | 04/23/2003    |               | 8,611,829                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 52,291                                                                | 52,291         |                                          |                                  |                               |
| 00-1001295  | DENVER            | CO    |           | 05/05/2003    |               | 732,582                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 23,624                                                                | 23,624         |                                          |                                  |                               |
| 00-1001302  | MENLO             | CA    |           | 03/31/2003    |               | 3,456,988                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 20,929                                                                | 20,929         |                                          |                                  |                               |
| 00-1001303  | CORONA            | CA    |           | 07/01/2003    |               | 511,825                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 2,292                                                                 | 2,292          |                                          |                                  |                               |
| 00-1001305  | AUBURN HILLS      | MI    |           | 07/15/2003    |               | 2,778,684                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 35,821                                                                | 35,821         |                                          |                                  |                               |
| 00-1001308  | CHICAGO           | IL    |           | 07/22/2003    |               | 10,694,851                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 187,434                                                               | 187,434        |                                          |                                  |                               |

STATEMENT AS OF JUNE 30, 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 |
| 00-1001310  | OLON                | OH    |           | 04/28/2003    |               | 4,216,818                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 140,375                                                               |                | 140,375                                  |                                  |                               |
| 00-1001311  | ST. PETERSBURG      | FL    |           | 06/24/2003    |               | 3,013,901                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 95,769                                                                |                | 95,769                                   |                                  |                               |
| 00-1001312  | ODESSA              | TX    |           | 04/23/2003    |               | 2,454,371                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 14,903                                                                |                | 14,903                                   |                                  |                               |
| 00-1001314  | SALT LAKE CITY      | UT    |           | 11/04/2003    |               | 5,340,796                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 45,099                                                                |                | 45,099                                   |                                  |                               |
| 00-1001315  | HEBRON              | KY    |           | 04/16/2003    |               | 9,433,098                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 58,568                                                                |                | 58,568                                   |                                  |                               |
| 00-1001316  | CHARLOTTE           | NC    |           | 09/02/2003    |               | 711,478                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 69,368                                                                |                | 69,368                                   |                                  |                               |
| 00-1001319  | RANCHO CUCAMONGA    | CA    |           | 05/15/2003    |               | 1,907,002                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 18,394                                                                |                | 18,394                                   |                                  |                               |
| 00-1001320  | RIVERSIDE           | CA    |           | 05/22/2003    |               | 11,932,372                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 87,714                                                                |                | 87,714                                   |                                  |                               |
| 00-1001324  | ST PETE/PINELLAS PK | FL    |           | 09/08/2003    |               | 1,966,962                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 60,056                                                                |                | 60,056                                   |                                  |                               |
| 00-1001328  | MILFORD             | OH    |           | 08/29/2003    |               | 4,821,173                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 52,698                                                                |                | 52,698                                   |                                  |                               |
| 00-1001331  | WALKER              | MI    |           | 05/07/2003    |               | 3,172,811                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 139,626                                                               |                | 139,626                                  |                                  |                               |
| 00-1001332  | WALKER              | MI    |           | 05/07/2003    |               | 274,934                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 44,829                                                                |                | 44,829                                   |                                  |                               |
| 00-1001333  | MYRTLE BEACH        | SC    |           | 06/02/2003    |               | 2,967,848                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 68,951                                                                |                | 68,951                                   |                                  |                               |
| 00-1001334  | CHARLESTON          | SC    |           | 06/06/2003    |               | 1,075,187                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 17,966                                                                |                | 17,966                                   |                                  |                               |
| 00-1001336  | MT. PLEASANT        | WI    |           | 05/02/2003    |               | 149,287                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 1,464                                                                 |                | 1,464                                    |                                  |                               |
| 00-1002001  | WESTMONT            | NJ    |           | 12/05/2002    |               | 913,202                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 52,649                                                                |                | 52,649                                   |                                  |                               |
| 00-1002014  | KNOXVILLE           | TN    |           | 07/28/2003    |               | 2,958,037                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 45,770                                                                |                | 45,770                                   |                                  |                               |
| 00-1002022  | KIRKLAND            | WA    |           | 04/17/2003    |               | 5,469,965                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 38,917                                                                |                | 38,917                                   |                                  |                               |
| 00-1002023  | FRAMINGHAM          | MA    |           | 05/07/2003    |               | 7,536,318                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 91,880                                                                |                | 91,880                                   |                                  |                               |
| 00-1002028  | MADISON             | WI    |           | 11/25/2003    |               | 4,155,462                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 22,221                                                                |                | 22,221                                   |                                  |                               |
| 00-1002030  | LA PALMA            | CA    |           | 04/28/2003    |               | 9,819,193                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 102,954                                                               |                | 102,954                                  |                                  |                               |
| 00-1100002  | MAINEVILLE          | OH    |           | 04/10/2004    |               | 282,053                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 1,536                                                                 |                | 1,536                                    |                                  |                               |
| 00-1100005  | BEAVER CREEK        | OH    |           | 04/10/2004    |               | 282,053                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 1,536                                                                 |                | 1,536                                    |                                  |                               |
| 00-1100008  | KANSAS CITY         | MO    |           | 05/12/2003    |               | 1,833,318                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 28,963                                                                |                | 28,963                                   |                                  |                               |
| 00-1100009  | DAVIE               | FL    |           | 11/06/2003    |               | 1,358,904                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 77,806                                                                |                | 77,806                                   |                                  |                               |
| 00-1100011  | GAINESVILLE         | FL    |           | 02/13/2004    |               | 2,994,455                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 36,250                                                                |                | 36,250                                   |                                  |                               |
| 00-1100012  | PITTSBURGH          | PA    |           | 05/13/2003    |               | 6,401,488                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 230,982                                                               |                | 230,982                                  |                                  |                               |
| 00-1100016  | CONYERS             | GA    |           | 06/04/2003    |               | 3,404,265                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 110,996                                                               |                | 110,996                                  |                                  |                               |
| 00-1100018  | CUMBERLAND          | WV    |           | 09/29/2003    |               | 2,666,059                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 11,677                                                                |                | 11,677                                   |                                  |                               |
| 00-1100029  | CHICAGO             | IL    |           | 08/04/2003    |               | 1,898,893                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 60,582                                                                |                | 60,582                                   |                                  |                               |
| 00-1100030  | CHICAGO             | IL    |           | 08/04/2003    |               | 1,844,639                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 58,851                                                                |                | 58,851                                   |                                  |                               |
| 00-1100031  | KALAMAZOO           | MI    |           | 09/15/2003    |               | 4,174,807                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 40,575                                                                |                | 40,575                                   |                                  |                               |
| 00-1100032  | BLOOMINGTON         | IN    |           | 08/07/2003    |               | 2,229,159                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 21,490                                                                |                | 21,490                                   |                                  |                               |
| 00-1100036  | MOORESVILLE         | NC    |           | 08/05/2003    |               | 3,542,943                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 55,528                                                                |                | 55,528                                   |                                  |                               |
| 00-1100045  | RANCHO BERNARDO     | CA    |           | 07/24/2003    |               | 1,210,139                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 11,144                                                                |                | 11,144                                   |                                  |                               |
| 00-1100046  | GLEN CARBON         | IL    |           | 01/05/2004    |               | 2,818,211                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 23,164                                                                |                | 23,164                                   |                                  |                               |
| 00-1100047  | GLEN CARBON         | MO    |           | 11/14/2003    |               | 6,177,282                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 48,982                                                                |                | 48,982                                   |                                  |                               |
| 00-1100051  | GAINESVILLE         | FL    |           | 09/16/2004    |               | 9,819,732                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 65,806                                                                |                | 65,806                                   |                                  |                               |
| 00-1100053  | OMAHA               | NE    |           | 07/01/2003    |               | 3,943,390                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 49,828                                                                |                | 49,828                                   |                                  |                               |
| 00-1100056  | NORTHBROOK          | IL    |           | 08/14/2003    |               | 2,022,427                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 18,586                                                                |                | 18,586                                   |                                  |                               |
| 00-1100058  | MARYSVILLE          | WA    |           | 07/16/2003    |               | 71,436                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 79,041                                                                |                | 79,041                                   |                                  |                               |
| 00-1100064  | SAN MATEO           | CA    |           | 08/06/2003    |               | 4,012,354                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 37,765                                                                |                | 37,765                                   |                                  |                               |
| 00-1100067  | JOHNSON CITY        | TN    |           | 10/31/2003    |               | 2,744,602                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 41,407                                                                |                | 41,407                                   |                                  |                               |
| 00-1100068  | BELLEVUE            | TN    |           | 10/31/2003    |               | 2,636,263                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 50,669                                                                |                | 50,669                                   |                                  |                               |
| 00-1100071  | LEXINGTON           | KY    |           | 02/19/2004    |               | 2,573,776                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 35,456                                                                |                | 35,456                                   |                                  |                               |
| 00-1100073  | SAN FRANCISCO       | CA    |           | 08/06/2003    |               | 3,185,051                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 30,786                                                                |                | 30,786                                   |                                  |                               |
| 00-1100074  | SAN DIEGO           | CA    |           | 08/07/2003    |               | 1,643,325                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 15,524                                                                |                | 15,524                                   |                                  |                               |
| 00-1100075  | SAN DIEGO           | CA    |           | 08/28/2003    |               | 2,408,048                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 22,644                                                                |                | 22,644                                   |                                  |                               |
| 00-1100080  | GREENDALE           | WI    |           | 09/02/2003    |               | 1,177,803                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 55,066                                                                |                | 55,066                                   |                                  |                               |
| 00-1100083  | LOUISVILLE          | KY    |           | 07/29/2003    |               | 2,085,794                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 102,102                                                               |                | 102,102                                  |                                  |                               |
| 00-1100094  | JACKSONVILLE        | FL    |           | 10/10/2003    |               | 3,182,098                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 790,635                                                               |                | 790,635                                  |                                  |                               |
| 00-1100097  | SALEM               | OR    |           | 10/21/2003    |               | 4,184,939                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 32,793                                                                |                | 32,793                                   |                                  |                               |
| 00-1100099  | HUNTSVILLE          | AL    |           | 08/19/2003    |               | 2,958,980                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 19,091                                                                |                | 19,091                                   |                                  |                               |
| 00-1100100  | FT. LAUDERDALE      | FL    |           | 08/19/2003    |               | 3,672,040                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 23,692                                                                |                | 23,692                                   |                                  |                               |
| 00-1100109  | MILFORD             | OH    |           | 09/23/2003    |               | 1,647,291                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 51,703                                                                |                | 51,703                                   |                                  |                               |
| 00-1100112  | JUPITER             | FL    |           | 11/26/2003    |               | 2,627,685                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 19,885                                                                |                | 19,885                                   |                                  |                               |
| 00-1100116  | BRIGHTON            | MI    |           | 12/01/2003    |               | 5,761,753                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 63,834                                                                |                | 63,834                                   |                                  |                               |
| 00-1100121  | WAYNE               | NJ    |           | 12/01/2003    |               | 3,678,865                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 74,629                                                                |                | 74,629                                   |                                  |                               |
| 00-1100122  | ROCKVILLE           | MD    |           | 10/01/2003    |               | 5,558,888                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 49,062                                                                |                | 49,062                                   |                                  |                               |
| 00-1100123  | ROCKVILLE           | MD    |           | 10/01/2003    |               | 5,558,888                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 49,062                                                                |                | 49,062                                   |                                  |                               |
| 00-1100124  | JESSUP              | MD    |           | 10/01/2003    |               | 4,496,160                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 39,682                                                                |                | 39,682                                   |                                  |                               |

STATEMENT AS OF JUNE 30, 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 |
| 00-1100125  | SANTA FE          | NM    |           | 09/15/2003    |               | 2,468,626                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 22,538                                                                | 22,538         |                                          |                                  |                               |
| 00-1100131  | CONCORD           | NH    |           | 09/30/2003    |               | 1,113,119                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 34,482                                                                | 34,482         |                                          |                                  |                               |
| 00-1100132  | BRIGHTON          | MI    |           | 10/09/2003    |               | 2,438,314                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 21,086                                                                | 21,086         |                                          |                                  |                               |
| 00-1100141  | GRAND RAPIDS      | MI    |           | 10/30/2003    |               | 1,161,110                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 34,113                                                                | 34,113         |                                          |                                  |                               |
| 00-1100153  | BUTLER            | PA    |           | 12/11/2003    |               | 1,391,440                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 84,511                                                                | 84,511         |                                          |                                  |                               |
| 00-1100154  | MARS              | PA    |           | 10/22/2003    |               | 5,253,360                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 51,731                                                                | 51,731         |                                          |                                  |                               |
| 00-1100155  | CLAY              | NY    |           | 06/07/2004    |               | 7,985,056                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 67,680                                                                | 67,680         |                                          |                                  |                               |
| 00-1100157  | LEXINGTON         | KY    |           | 12/04/2003    |               | 2,489,498                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 73,909                                                                | 73,909         |                                          |                                  |                               |
| 00-1100158  | ANNAPOLIS         | MD    |           | 02/27/2004    |               | 1,819,071                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 27,158                                                                | 27,158         |                                          |                                  |                               |
| 00-1100159  | WOODLAWN          | MD    |           | 02/27/2004    |               | 1,601,108                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 14,138                                                                | 14,138         |                                          |                                  |                               |
| 00-1100163  | RESTON            | VA    |           | 10/27/2003    |               | 3,660,438                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 75,034                                                                | 75,034         |                                          |                                  |                               |
| 00-1100168  | MIAMI             | FL    |           | 11/10/2003    |               | 3,673,831                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 53,402                                                                | 53,402         |                                          |                                  |                               |
| 00-1100173  | ALBUQUERQUE       | NM    |           | 08/31/2004    |               | 2,787,756                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 34,968                                                                | 34,968         |                                          |                                  |                               |
| 00-1100174  | SIOUX FALLS       | SD    |           | 11/12/2003    |               | 2,867,160                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 41,624                                                                | 41,624         |                                          |                                  |                               |
| 00-1100178  | PITTSBURGH        | PA    |           | 04/01/2005    |               | 22,215,933                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 148,574                                                               | 148,574        |                                          |                                  |                               |
| 00-1100185  | MONTGOMERY        | AL    |           | 11/03/2003    |               | 299,254                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 1,701                                                                 | 1,701          |                                          |                                  |                               |
| 00-1100186  | MONTGOMERY        | AL    |           | 11/03/2003    |               | 257,253                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 1,462                                                                 | 1,462          |                                          |                                  |                               |
| 00-1100188  | MAINEVILLE        | OH    |           | 10/21/2003    |               | 88,884                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 500                                                                   | 500            |                                          |                                  |                               |
| 00-1100189  | BEAVER CREEK      | OH    |           | 10/21/2003    |               | 129,216                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 723                                                                   | 723            |                                          |                                  |                               |
| 00-1100195  | HOUSTON           | TX    |           | 11/21/2003    |               | 1,959,494                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 16,217                                                                | 16,217         |                                          |                                  |                               |
| 00-1100196  | HOUSTON           | TX    |           | 11/21/2003    |               | 2,001,097                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 16,561                                                                | 16,561         |                                          |                                  |                               |
| 00-1100197  | HOUSTON           | TX    |           | 11/21/2003    |               | 1,281,368                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 20,934                                                                | 20,934         |                                          |                                  |                               |
| 00-1100202  | LYSANDER          | NY    |           | 12/10/2003    |               | 3,274,670                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 96,468                                                                | 96,468         |                                          |                                  |                               |
| 00-1100205  | FARMINGTON HILLS  | MI    |           | 11/10/2003    |               | 198,130                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 1,173                                                                 | 1,173          |                                          |                                  |                               |
| 00-1100215  | ANAHEIM           | CA    |           | 08/02/2004    |               | 3,008,659                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 14,970                                                                | 14,970         |                                          |                                  |                               |
| 00-1100216  | ANAHEIM           | CA    |           | 08/02/2004    |               | 2,335,079                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 11,618                                                                | 11,618         |                                          |                                  |                               |
| 00-1100217  | LAS VEGAS         | NV    |           | 12/30/2003    |               | 1,649,757                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 28,393                                                                | 28,393         |                                          |                                  |                               |
| 00-1100220  | RENTON            | WA    |           | 01/14/2004    |               | 8,404,628                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 57,994                                                                | 57,994         |                                          |                                  |                               |
| 00-1100223  | PITTSBURGH        | PA    |           | 10/30/2003    |               | 2,962,874                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 52,781                                                                | 52,781         |                                          |                                  |                               |
| 00-1100225  | EDGEWATER         | NJ    |           | 12/17/2003    |               | 36,995,988                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 176,273                                                               | 176,273        |                                          |                                  |                               |
| 00-1100228  | OMAHA             | NE    |           | 01/08/2004    |               | 1,168,335                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 33,668                                                                | 33,668         |                                          |                                  |                               |
| 00-1100230  | LAKE OSWEGO       | OR    |           | 01/14/2004    |               | 4,070,855                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 28,247                                                                | 28,247         |                                          |                                  |                               |
| 00-1100232  | RIALTO            | CA    |           | 11/21/2003    |               | 3,925,806                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 34,993                                                                | 34,993         |                                          |                                  |                               |
| 00-1100233  | ITHACA            | NY    |           | 12/10/2003    |               | 602,523                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 3,155                                                                 | 3,155          |                                          |                                  |                               |
| 00-1100235  | GARNER            | NC    |           | 12/09/2003    |               | 3,270,141                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 40,223                                                                | 40,223         |                                          |                                  |                               |
| 00-1100236  | HARTFORD          | CT    |           | 12/23/2003    |               | 26,556,430                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 444,401                                                               | 444,401        |                                          |                                  |                               |
| 00-1100239  | LOGAN             | UT    |           | 03/18/2004    |               | 4,998,585                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 41,740                                                                | 41,740         |                                          |                                  |                               |
| 00-1100240  | MARGATE           | FL    |           | 03/03/2004    |               | 9,613,297                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 62,295                                                                | 62,295         |                                          |                                  |                               |
| 00-1100243  | ALBUQUERQUE       | NM    |           | 01/29/2004    |               | 655,607                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 5,811                                                                 | 5,811          |                                          |                                  |                               |
| 00-1100244  | ALBUQUERQUE       | NM    |           | 01/29/2004    |               | 4,425,348                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 39,221                                                                | 39,221         |                                          |                                  |                               |
| 00-1100245  | INDIANAPOLIS      | IN    |           | 12/23/2003    |               | 5,386,964                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 46,483                                                                | 46,483         |                                          |                                  |                               |
| 00-1100246  | INDIANAPOLIS      | IN    |           | 12/29/2003    |               | 8,978,272                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 62,324                                                                | 62,324         |                                          |                                  |                               |
| 00-1100247  | CLEARFIELD        | UT    |           | 12/04/2003    |               | 1,473,267                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 34,105                                                                | 34,105         |                                          |                                  |                               |
| 00-1100248  | OCEANSIDE         | CA    |           | 02/05/2004    |               | 1,837,933                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 5,353                                                                 | 5,353          |                                          |                                  |                               |
| 00-1100252  | PHILADELPHIA      | PA    |           | 09/29/2004    |               | 5,652,163                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 33,153                                                                | 33,153         |                                          |                                  |                               |
| 00-1100253  | LAKE FOREST       | IL    |           | 12/04/2003    |               | 1,103,286                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 9,532                                                                 | 9,532          |                                          |                                  |                               |
| 00-1100254  | MIAMI             | FL    |           | 11/10/2003    |               | 1,469,532                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 21,361                                                                | 21,361         |                                          |                                  |                               |
| 00-1100255  | CARTERET          | NJ    |           | 12/30/2003    |               | 1,235,074                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 17,198                                                                | 17,198         |                                          |                                  |                               |
| 00-1100256  | WEST SACRAMENTO   | CA    |           | 01/12/2004    |               | 9,337,223                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 67,581                                                                | 67,581         |                                          |                                  |                               |
| 00-1100258  | ROMEDEVILLE       | IL    |           | 02/05/2004    |               | 890,996                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 15,125                                                                | 15,125         |                                          |                                  |                               |
| 00-1100261  | LAS VEGAS         | NV    |           | 01/21/2004    |               | 802,655                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 88,883                                                                | 88,883         |                                          |                                  |                               |
| 00-1100265  | ALTAMONTE SPRINGS | FL    |           | 12/18/2003    |               | 3,331,061                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 47,647                                                                | 47,647         |                                          |                                  |                               |
| 00-1100267  | LEXINGTON         | KY    |           | 12/15/2003    |               | 1,242,856                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 10,502                                                                | 10,502         |                                          |                                  |                               |
| 00-1100270  | NEW BEDFORD       | MA    |           | 12/03/2003    |               | 5,255,370                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 29,828                                                                | 29,828         |                                          |                                  |                               |
| 00-1100272  | WILSONVILLE       | OR    |           | 05/21/2004    |               | 2,113,661                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 16,655                                                                | 16,655         |                                          |                                  |                               |
| 00-1100296  | CINCINNATI        | OH    |           | 01/21/2004    |               | 2,961,195                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 53,007                                                                | 53,007         |                                          |                                  |                               |
| 00-1100302  | GARDEN GROVE      | CA    |           | 05/02/2005    |               | 493,050                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 65,029                                                                | 65,029         |                                          |                                  |                               |
| 00-1100306  | BURBANK           | CA    |           | 08/10/2004    |               | 3,913,378                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 19,116                                                                | 19,116         |                                          |                                  |                               |
| 00-1100317  | BUFFALO           | NY    |           | 03/09/2004    |               | 2,236,212                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 31,600                                                                | 31,600         |                                          |                                  |                               |
| 00-1100332  | ALBUQUERQUE       | NM    |           | 01/29/2004    |               | 1,535,408                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 11,653                                                                | 11,653         |                                          |                                  |                               |
| 00-1100334  | GUADALUPE         | AZ    |           | 04/01/2004    |               | 1,243,299                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 8,368                                                                 | 8,368          |                                          |                                  |                               |

STATEMENT AS OF JUNE 30, 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 |
| 00-1100339  | PORTLAND         | OR    |           | 03/22/2004    |               | 2,772,008                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 23,669                                                                | 23,669         |                                          |                                  |                               |
| 00-1100343  | HILTON HEAD      | SC    |           | 04/14/2004    |               | 2,113,286                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 16,600                                                                | 16,600         |                                          |                                  |                               |
| 00-1100346  | FARRAGUT         | TN    |           | 05/04/2004    |               | 2,233,498                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 31,717                                                                | 31,717         |                                          |                                  |                               |
| 00-1100347  | VISALIA          | CA    |           | 07/14/2004    |               | 1,218,022                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 32,830                                                                | 32,830         |                                          |                                  |                               |
| 00-1100363  | LAS VEGAS        | NV    |           | 04/07/2004    |               | 7,830,387                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 57,900                                                                | 57,900         |                                          |                                  |                               |
| 00-1100365  | WENATCHEE        | WA    |           | 08/09/2004    |               | 2,444,436                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 32,782                                                                | 32,782         |                                          |                                  |                               |
| 00-1100369  | HIGHWOOD         | IL    |           | 05/17/2004    |               | 3,372,501                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 26,257                                                                | 26,257         |                                          |                                  |                               |
| 00-1100371  | ANDERSON         | SC    |           | 12/21/2004    |               | 2,553,395                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 20,125                                                                | 20,125         |                                          |                                  |                               |
| 00-1100373  | RANCHO CUCAMONGA | CA    |           | 12/30/2004    |               | 4,291,137                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 54,806                                                                | 54,806         |                                          |                                  |                               |
| 00-1100374  | ST. JAMES CITY   | FL    |           | 04/23/2004    |               | 2,493,013                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 21,126                                                                | 21,126         |                                          |                                  |                               |
| 00-1100375  | ALGONQUIN        | IL    |           | 09/15/2004    |               | 2,766,230                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 73,529                                                                | 73,529         |                                          |                                  |                               |
| 00-1100377  | SANTA CLARA      | CA    |           | 12/15/2004    |               | 811,049                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 6,399                                                                 | 6,399          |                                          |                                  |                               |
| 00-1100378  | GLENDALE         | WI    |           | 04/28/2005    |               | 10,890,388                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 92,874                                                                | 92,874         |                                          |                                  |                               |
| 00-1100384  | OCALA            | FL    |           | 11/12/2004    |               | 495,544                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 3,023                                                                 | 3,023          |                                          |                                  |                               |
| 00-1100389  | WESTLAND         | MI    |           | 05/24/2004    |               | 6,199,588                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 49,917                                                                | 49,917         |                                          |                                  |                               |
| 00-1100394  | FT. WAYNE        | IN    |           | 05/14/2004    |               | 2,459,806                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 30,405                                                                | 30,405         |                                          |                                  |                               |
| 00-1100397  | BOYNTON BEACH    | FL    |           | 08/30/2004    |               | 3,634,617                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 49,907                                                                | 49,907         |                                          |                                  |                               |
| 00-1100399  | OREGON CITY      | OR    |           | 07/05/2005    |               | 363,643                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 1,707                                                                 | 1,707          |                                          |                                  |                               |
| 00-1100403  | BAKERSFIED       | CA    |           | 05/20/2004    |               | 164,919                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 2,437                                                                 | 2,437          |                                          |                                  |                               |
| 00-1100404  | SAN DIEGO        | CA    |           | 05/26/2004    |               | 12,180,990                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 74,202                                                                | 74,202         |                                          |                                  |                               |
| 00-1100406  | EDISON           | NJ    |           | 05/18/2004    |               | 4,810,114                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 69,470                                                                | 69,470         |                                          |                                  |                               |
| 00-1100407  | BURBANK          | CA    |           | 08/10/2004    |               | 3,869,821                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 27,554                                                                | 27,554         |                                          |                                  |                               |
| 00-1100408  | LIBERTY          | MO    |           | 06/01/2004    |               | 1,235,845                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 62,822                                                                | 62,822         |                                          |                                  |                               |
| 00-1100409  | PLEASANT PRAIRIE | WI    |           | 07/27/2004    |               | 5,374,751                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 73,541                                                                | 73,541         |                                          |                                  |                               |
| 00-1100414  | BOURNE           | MA    |           | 05/05/2004    |               | 3,991,180                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 57,354                                                                | 57,354         |                                          |                                  |                               |
| 00-1100418  | TORRANCE         | CA    |           | 11/30/2004    |               | 139,833                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 18,676                                                                | 18,676         |                                          |                                  |                               |
| 00-1100420  | ORMOND BEACH     | FL    |           | 06/15/2004    |               | 2,590,061                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 37,407                                                                | 37,407         |                                          |                                  |                               |
| 00-1100421  | PORT ORANGE      | FL    |           | 09/16/2004    |               | 1,237,962                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 24,204                                                                | 24,204         |                                          |                                  |                               |
| 00-1100431  | GUADALUPE        | AZ    |           | 04/01/2004    |               | 2,400,069                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 16,154                                                                | 16,154         |                                          |                                  |                               |
| 00-1100440  | TEANECK          | NJ    |           | 05/04/2005    |               | 5,366,867                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 29,142                                                                | 29,142         |                                          |                                  |                               |
| 00-1100447  | LUBBOCK          | TX    |           | 06/21/2004    |               | 8,108,519                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 111,908                                                               | 111,908        |                                          |                                  |                               |
| 00-1100456  | ATLANTA          | GA    |           | 07/26/2005    |               | 235,876                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 36,675                                                                | 36,675         |                                          |                                  |                               |
| 00-1100458  | LINCOLNTON       | NC    |           | 07/20/2004    |               | 5,844,928                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 68,198                                                                | 68,198         |                                          |                                  |                               |
| 00-1100464  | GAINESVILLE      | FL    |           | 05/26/2004    |               | 2,358,761                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 19,817                                                                | 19,817         |                                          |                                  |                               |
| 00-1100475  | ITHACA           | NY    |           | 06/25/2004    |               | 3,009,728                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 14,511                                                                | 14,511         |                                          |                                  |                               |
| 00-1100479  | OXNARD           | CA    |           | 02/18/2005    |               | 3,231,117                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 25,873                                                                | 25,873         |                                          |                                  |                               |
| 00-1100485  | CAPE CORAL       | FL    |           | 12/22/2004    |               | 302,696                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 2,669                                                                 | 2,669          |                                          |                                  |                               |
| 00-1100487  | HILLIARD         | OH    |           | 01/06/2005    |               | 1,267,129                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 15,500                                                                | 15,500         |                                          |                                  |                               |
| 00-1100497  | KENT             | WA    |           | 08/23/2004    |               | 2,617,358                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 67,690                                                                | 67,690         |                                          |                                  |                               |
| 00-1100501  | SAN DIEGO        | CA    |           | 07/22/2004    |               | 7,081,497                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 39,120                                                                | 39,120         |                                          |                                  |                               |
| 00-1100519  | MILWAUKEE        | WI    |           | 04/20/2006    |               | 2,994,928                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 11,470                                                                | 11,470         |                                          |                                  |                               |
| 00-1100533  | DAVENPORT        | IA    |           | 10/01/2004    |               | 2,381,127                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 60,477                                                                | 60,477         |                                          |                                  |                               |
| 00-1100565  | MEMPHIS          | TN    |           | 11/24/2004    |               | 2,265,588                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 25,343                                                                | 25,343         |                                          |                                  |                               |
| 00-1100570  | FT. THOMAS       | KY    |           | 09/21/2004    |               | 5,038,728                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 41,891                                                                | 41,891         |                                          |                                  |                               |
| 00-1100574  | WINSTON SALEM    | NC    |           | 09/16/2004    |               | 2,672,790                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 107,274                                                               | 107,274        |                                          |                                  |                               |
| 00-1100577  | FORSYTH          | NC    |           | 09/16/2004    |               | 3,428,480                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 74,741                                                                | 74,741         |                                          |                                  |                               |
| 00-1100581  | CHARLOTTE        | NC    |           | 05/11/2005    |               | 7,209,846                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 79,729                                                                | 79,729         |                                          |                                  |                               |
| 00-1100583  | BOSTON           | MA    |           | 09/27/2004    |               | 9,688,432                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 75,784                                                                | 75,784         |                                          |                                  |                               |
| 00-1100597  | MENTOR           | OH    |           | 11/18/2004    |               | 2,835,622                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 49,324                                                                | 49,324         |                                          |                                  |                               |
| 00-1100598  | FARMERS BRANCH   | TX    |           | 12/16/2004    |               | 1,350,768                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 10,198                                                                | 10,198         |                                          |                                  |                               |
| 00-1100599  | FARMERS BRANCH   | TX    |           | 12/16/2004    |               | 2,752,831                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 20,782                                                                | 20,782         |                                          |                                  |                               |
| 00-1100601  | DALLAS           | TX    |           | 12/16/2004    |               | 2,162,050                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 16,322                                                                | 16,322         |                                          |                                  |                               |
| 00-1100602  | HOUSTON          | TX    |           | 12/16/2004    |               | 2,161,228                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 16,316                                                                | 16,316         |                                          |                                  |                               |
| 00-1100603  | HOUSTON          | TX    |           | 12/16/2004    |               | 1,408,902                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 10,636                                                                | 10,636         |                                          |                                  |                               |
| 00-1100606  | REDONDO BEACH    | CA    |           | 12/22/2004    |               | 3,606,045                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 18,814                                                                | 18,814         |                                          |                                  |                               |
| 00-1100640  | MANHATTAN        | KS    |           | 11/03/2004    |               | 1,759,521                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 22,840                                                                | 22,840         |                                          |                                  |                               |
| 00-1100641  | HUNT VALLEY      | MD    |           | 10/14/2004    |               | 1,265,254                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 21,992                                                                | 21,992         |                                          |                                  |                               |
| 00-1100648  | PHOENIX          | AZ    |           | 11/15/2004    |               | 1,260,728                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 20,996                                                                | 20,996         |                                          |                                  |                               |
| 00-1100649  | KNOXVILLE        | TN    |           | 11/04/2004    |               | 3,769,561                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 30,101                                                                | 30,101         |                                          |                                  |                               |
| 00-1100676  | SALEM            | OR    |           | 08/04/2005    |               | 3,668,881                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 36,829                                                                | 36,829         |                                          |                                  |                               |
| 00-1100677  | LAS VEGAS        | NV    |           | 02/18/2005    |               | 5,126,734                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 40,053                                                                | 40,053         |                                          |                                  |                               |

STATEMENT AS OF JUNE 30, 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 |
| 00-1100678  | MOKENA           | IL    |           | 11/22/2004    |               | 3,613,298                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 44,126                                                                |                | 44,126                                   |                                  |                               |
| 00-1100682  | MENLO PARK       | CA    |           | 07/10/2006    |               | 12,452,553                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 139,679                                                               |                | 139,679                                  |                                  |                               |
| 00-1100685  | TWINSBURG        | OH    |           | 04/14/2005    |               | 3,835,307                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 77,146                                                                |                | 77,146                                   |                                  |                               |
| 00-1100686  | CHARLOTTE        | NC    |           | 12/15/2004    |               | 1,595,822                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 9,644                                                                 |                | 9,644                                    |                                  |                               |
| 00-1100692  | SALT LAKE CITY   | UT    |           | 01/10/2005    |               | 7,726,934                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 101,908                                                               |                | 101,908                                  |                                  |                               |
| 00-1100694  | BOULDER          | CO    |           | 12/29/2004    |               | 8,249,952                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 34,608                                                                |                | 34,608                                   |                                  |                               |
| 00-1100696  | KANSAS CITY      | MO    |           | 11/22/2004    |               | 1,372,715                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 13,041                                                                |                | 13,041                                   |                                  |                               |
| 00-1100697  | CLEARFIELD       | UT    |           | 01/28/2005    |               | 2,998,587                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 42,886                                                                |                | 42,886                                   |                                  |                               |
| 00-1100698  | ALGONQUIN        | IL    |           | 03/02/2005    |               | 7,956,225                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 63,905                                                                |                | 63,905                                   |                                  |                               |
| 00-1100700  | DOWNES GROVE     | IL    |           | 12/16/2004    |               | 2,997,010                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 24,900                                                                |                | 24,900                                   |                                  |                               |
| 00-1100706  | GLENDALE         | AZ    |           | 02/14/2005    |               | 4,730,000                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 21,489                                                                |                | 21,489                                   |                                  |                               |
| 00-1100712  | COMPTON          | CA    |           | 12/30/2004    |               | 4,701,076                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 39,572                                                                |                | 39,572                                   |                                  |                               |
| 00-1100717  | FARMERS BRANCH   | TX    |           | 12/16/2004    |               | 795,082                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 6,002                                                                 |                | 6,002                                    |                                  |                               |
| 00-1100718  | FARMERS BRANCH   | TX    |           | 12/16/2004    |               | 787,822                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 5,948                                                                 |                | 5,948                                    |                                  |                               |
| 00-1100720  | HOUSTON          | TX    |           | 12/16/2004    |               | 885,879                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 6,688                                                                 |                | 6,688                                    |                                  |                               |
| 00-1100721  | DALLAS           | TX    |           | 12/16/2004    |               | 1,464,436                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 11,056                                                                |                | 11,056                                   |                                  |                               |
| 00-1100722  | HOUSTON          | TX    |           | 12/16/2004    |               | 1,110,326                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 8,382                                                                 |                | 8,382                                    |                                  |                               |
| 00-1100723  | WAUSAU           | WI    |           | 03/28/2006    |               | 1,946,721                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 8,302                                                                 |                | 8,302                                    |                                  |                               |
| 00-1100729  | PHOENIX          | AZ    |           | 03/30/2005    |               | 4,448,947                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 32,268                                                                |                | 32,268                                   |                                  |                               |
| 00-1100731  | FARMINGTON HILLS | MI    |           | 09/30/2005    |               | 11,829,685                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 38,669                                                                |                | 38,669                                   |                                  |                               |
| 00-1100737  | YORBA LINDA      | CA    |           | 02/28/2006    |               | 12,074,371                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 72,024                                                                |                | 72,024                                   |                                  |                               |
| 00-1100738  | CHULA VISTA      | CA    |           | 01/28/2005    |               | 1,444,541                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 13,817                                                                |                | 13,817                                   |                                  |                               |
| 00-1100739  | BRIGHTON         | MI    |           | 03/03/2005    |               | 3,430,477                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 30,461                                                                |                | 30,461                                   |                                  |                               |
| 00-1100741  | TOTOIA           | NJ    |           | 06/02/2005    |               | 6,106,707                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 100,460                                                               |                | 100,460                                  |                                  |                               |
| 00-1100755  | SPARTANBURG      | SC    |           | 03/01/2005    |               | 1,315,167                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 17,048                                                                |                | 17,048                                   |                                  |                               |
| 00-1100756  | LAKE OSWEGO      | OR    |           | 11/08/2006    |               | 5,108,190                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 53,012                                                                |                | 53,012                                   |                                  |                               |
| 00-1100759  | BOISE            | ID    |           | 03/04/2005    |               | 12,561,329                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 66,150                                                                |                | 66,150                                   |                                  |                               |
| 00-1100760  | TAYLOR           | MI    |           | 04/07/2005    |               | 4,352,920                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 34,601                                                                |                | 34,601                                   |                                  |                               |
| 00-1100762  | BEAVERTON        | OR    |           | 06/21/2005    |               | 6,271,233                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 73,162                                                                |                | 73,162                                   |                                  |                               |
| 00-1100765  | CHICAGO          | IL    |           | 05/19/2005    |               | 1,885,287                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 28,960                                                                |                | 28,960                                   |                                  |                               |
| 00-1100768  | FRISCO           | TX    |           | 06/02/2005    |               | 4,541,005                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 40,826                                                                |                | 40,826                                   |                                  |                               |
| 00-1100771  | LUBBOCK          | TX    |           | 05/18/2005    |               | 2,753,938                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 40,854                                                                |                | 40,854                                   |                                  |                               |
| 00-1100773  | SIMI VALLEY      | CA    |           | 08/31/2005    |               | 3,569,655                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 84,051                                                                |                | 84,051                                   |                                  |                               |
| 00-1100775  | CONVERS          | GA    |           | 04/04/2005    |               | 3,123,681                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 66,252                                                                |                | 66,252                                   |                                  |                               |
| 00-1100778  | CLEAR LAKE       | TX    |           | 03/16/2005    |               | 9,918,007                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 52,964                                                                |                | 52,964                                   |                                  |                               |
| 00-1100781  | BROOKLYN PARK    | MN    |           | 04/18/2005    |               | 5,638,578                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 37,646                                                                |                | 37,646                                   |                                  |                               |
| 00-1100787  | SCHAUMBURG       | IL    |           | 03/22/2006    |               | 4,643,899                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 34,390                                                                |                | 34,390                                   |                                  |                               |
| 00-1100796  | TAMPA            | FL    |           | 02/14/2006    |               | 2,561,046                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 73,965                                                                |                | 73,965                                   |                                  |                               |
| 00-1100806  | RENO             | NV    |           | 03/15/2005    |               | 6,363,660                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 72,513                                                                |                | 72,513                                   |                                  |                               |
| 00-1100807  | ELLENWOOD        | GA    |           | 06/24/2005    |               | 5,439,455                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 41,169                                                                |                | 41,169                                   |                                  |                               |
| 00-1100810  | ST. CLAIR SHORES | MI    |           | 05/05/2005    |               | 2,055,370                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 9,162                                                                 |                | 9,162                                    |                                  |                               |
| 00-1100813  | RANCHO CUCAMONGA | CA    |           | 05/09/2005    |               | 2,138,882                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 16,897                                                                |                | 16,897                                   |                                  |                               |
| 00-1100816  | TORRANCE         | CA    |           | 04/03/2006    |               | 3,327,216                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 26,420                                                                |                | 26,420                                   |                                  |                               |
| 00-1100817  | ROCKY HILL       | CT    |           | 12/28/2005    |               | 5,437,895                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 79,581                                                                |                | 79,581                                   |                                  |                               |
| 00-1100820  | LEXINGTON        | KY    |           | 05/12/2005    |               | 16,371,506                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 75,054                                                                |                | 75,054                                   |                                  |                               |
| 00-1100822  | LAS VEGAS        | NV    |           | 06/07/2005    |               | 10,299,160                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 106,692                                                               |                | 106,692                                  |                                  |                               |
| 00-1100824  | OMAHA            | NE    |           | 05/12/2005    |               | 11,152,528                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 82,492                                                                |                | 82,492                                   |                                  |                               |
| 00-1100826  | DUQUESNE         | PA    |           | 06/03/2005    |               | 2,569,855                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 32,222                                                                |                | 32,222                                   |                                  |                               |
| 00-1100828  | VARIOUS CITIES   | TN    |           | 07/08/2005    |               | 5,196,812                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 90,832                                                                |                | 90,832                                   |                                  |                               |
| 00-1100829  | COLUMBUS         | OH    |           | 09/30/2005    |               | 15,357,485                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 89,460                                                                |                | 89,460                                   |                                  |                               |
| 00-1100832  | FREDERICK        | MD    |           | 11/01/2005    |               | 13,127,453                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 71,356                                                                |                | 71,356                                   |                                  |                               |
| 00-1100844  | ORLAND PARK      | IL    |           | 07/22/2005    |               | 1,178,256                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 15,164                                                                |                | 15,164                                   |                                  |                               |
| 00-1100845  | MARYSVILLE       | WA    |           | 06/07/2005    |               | 1,592,940                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 6,430                                                                 |                | 6,430                                    |                                  |                               |
| 00-1100847  | COSTA MESA       | CA    |           | 06/01/2005    |               | 1,792,809                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 9,576                                                                 |                | 9,576                                    |                                  |                               |
| 00-1100851  | PINEVILLE        | NC    |           | 06/08/2005    |               | 787,813                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 14,217                                                                |                | 14,217                                   |                                  |                               |
| 00-1100853  | PALO ALTO        | CA    |           | 10/03/2005    |               | 4,524,578                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 23,435                                                                |                | 23,435                                   |                                  |                               |
| 00-1100856  | NAPLES           | FL    |           | 06/30/2005    |               | 18,825,864                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 156,310                                                               |                | 156,310                                  |                                  |                               |
| 00-1100857  | COLORADO SPRINGS | CO    |           | 06/15/2005    |               | 2,188,141                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 38,540                                                                |                | 38,540                                   |                                  |                               |
| 00-1100858  | SANTA ROSA       | CA    |           | 06/21/2005    |               | 7,834,017                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 30,945                                                                |                | 30,945                                   |                                  |                               |
| 00-1100859  | ROCKVILLE        | MD    |           | 07/13/2005    |               | 4,801,609                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 48,157                                                                |                | 48,157                                   |                                  |                               |
| 00-1100861  | BRADENTON        | FL    |           | 12/28/2005    |               | 2,560,662                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 43,239                                                                |                | 43,239                                   |                                  |                               |

STATEMENT AS OF JUNE 30, 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 |
| 00-1100865  | ANN ARBOR       | MI    |           | 07/20/2005    |               | 8,548,839                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 75,561                                                                |                | 75,561                                   |                                  |                               |
| 00-1100866  | SAN DIEGO       | CA    |           | 10/30/2006    |               | 4,475,641                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 47,189                                                                |                | 47,189                                   |                                  |                               |
| 00-1100867  | CARSON          | CA    |           | 07/27/2005    |               | 2,138,063                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 30,859                                                                |                | 30,859                                   |                                  |                               |
| 00-1100868  | REDMOND         | WA    |           | 09/08/2006    |               | 17,875,166                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 164,454                                                               |                | 164,454                                  |                                  |                               |
| 00-1100877  | FAIRFIELD       | NJ    |           | 07/06/2005    |               | 7,716,871                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 81,391                                                                |                | 81,391                                   |                                  |                               |
| 00-1100879  | SALT LAKE CITY  | UT    |           | 10/28/2005    |               | 2,156,403                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 16,861                                                                |                | 16,861                                   |                                  |                               |
| 00-1100882  | CANONSBURG      | PA    |           | 07/07/2005    |               | 3,286,220                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 41,204                                                                |                | 41,204                                   |                                  |                               |
| 00-1100886  | NEW ALBANY      | IN    |           | 08/18/2005    |               | 3,937,168                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 31,439                                                                |                | 31,439                                   |                                  |                               |
| 00-1100889  | REDWOOD CITY    | CA    |           | 06/21/2005    |               | 7,174,766                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 116,480                                                               |                | 116,480                                  |                                  |                               |
| 00-1100894  | GULF SHORES     | AL    |           | 06/28/2005    |               | 5,179,993                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 53,078                                                                |                | 53,078                                   |                                  |                               |
| 00-1100901  | PORT RICHEY     | FL    |           | 08/09/2005    |               | 1,403,767                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 34,691                                                                |                | 34,691                                   |                                  |                               |
| 00-1100904  | DENVER          | CO    |           | 08/29/2005    |               | 2,565,265                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 20,727                                                                |                | 20,727                                   |                                  |                               |
| 00-1100905  | AUSTIN          | TX    |           | 07/07/2005    |               | 8,332,284                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 38,975                                                                |                | 38,975                                   |                                  |                               |
| 00-1100906  | GURNEE          | IL    |           | 07/28/2005    |               | 10,233,894                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 104,080                                                               |                | 104,080                                  |                                  |                               |
| 00-1100907  | EDGEWATER       | NJ    |           | 07/08/2005    |               | 7,676,944                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 30,671                                                                |                | 30,671                                   |                                  |                               |
| 00-1100912  | CANONSBURG      | PA    |           | 08/05/2005    |               | 2,448,470                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 59,868                                                                |                | 59,868                                   |                                  |                               |
| 00-1100915  | NASHVILLE       | TN    |           | 06/07/2006    |               | 10,074,595                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 50,237                                                                |                | 50,237                                   |                                  |                               |
| 00-1100916  | NASHVILLE       | TN    |           | 06/20/2006    |               | 4,433,415                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 31,130                                                                |                | 31,130                                   |                                  |                               |
| 00-1100917  | W. BABYLON      | NY    |           | 02/05/2008    |               | 4,667,681                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 25,262                                                                |                | 25,262                                   |                                  |                               |
| 00-1100918  | IONIA           | MI    |           | 08/16/2005    |               | 1,290,709                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 20,170                                                                |                | 20,170                                   |                                  |                               |
| 00-1100920  | BEAVERTON       | OR    |           | 08/09/2005    |               | 5,553,635                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 51,993                                                                |                | 51,993                                   |                                  |                               |
| 00-1100921  | ROCKY RIVER     | OH    |           | 07/29/2005    |               | 3,195,455                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 72,515                                                                |                | 72,515                                   |                                  |                               |
| 00-1100923  | NAPLES          | FL    |           | 07/29/2005    |               | 1,559,215                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 35,293                                                                |                | 35,293                                   |                                  |                               |
| 00-1100924  | AUSTIN          | TX    |           | 07/19/2005    |               | 10,339,592                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 41,536                                                                |                | 41,536                                   |                                  |                               |
| 00-1100926  | ASHWAUBENON     | WI    |           | 10/14/2005    |               | 3,303,621                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 26,577                                                                |                | 26,577                                   |                                  |                               |
| 00-1100927  | ANN ARBOR       | MI    |           | 08/09/2005    |               | 3,576,591                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 20,073                                                                |                | 20,073                                   |                                  |                               |
| 00-1100928  | TAMPA           | FL    |           | 09/01/2005    |               | 5,538,351                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 109,968                                                               |                | 109,968                                  |                                  |                               |
| 00-1100929  | LONG BEACH      | CA    |           | 08/30/2005    |               | 2,156,960                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 16,606                                                                |                | 16,606                                   |                                  |                               |
| 00-1100932  | BELLEVUE        | WA    |           | 08/30/2005    |               | 3,260,002                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 25,199                                                                |                | 25,199                                   |                                  |                               |
| 00-1100933  | INDIANAPOLIS    | IN    |           | 11/10/2005    |               | 2,806,461                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 34,433                                                                |                | 34,433                                   |                                  |                               |
| 00-1100939  | SHELBY TOWNSHIP | MI    |           | 08/24/2005    |               | 4,391,862                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 31,271                                                                |                | 31,271                                   |                                  |                               |
| 00-1100947  | ELDERSBURG      | MD    |           | 08/31/2005    |               | 2,572,384                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 20,482                                                                |                | 20,482                                   |                                  |                               |
| 00-1100952  | KANSAS CITY     | KS    |           | 08/18/2005    |               | 2,561,675                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 20,850                                                                |                | 20,850                                   |                                  |                               |
| 00-1100958  | JANESVILLE      | WI    |           | 11/01/2005    |               | 1,601,002                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 19,649                                                                |                | 19,649                                   |                                  |                               |
| 00-1100959  | SAN DIEGO       | CA    |           | 09/13/2005    |               | 3,990,880                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 25,947                                                                |                | 25,947                                   |                                  |                               |
| 00-1100962  | SAN FRANCISCO   | CA    |           | 09/15/2005    |               | 1,716,366                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 13,700                                                                |                | 13,700                                   |                                  |                               |
| 00-1100963  | SAN DIEGO       | CA    |           | 09/13/2005    |               | 1,438,145                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 10,390                                                                |                | 10,390                                   |                                  |                               |
| 00-1100970  | DENVER          | CO    |           | 09/26/2005    |               | 16,943,954                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 84,194                                                                |                | 84,194                                   |                                  |                               |
| 00-1100975  | VANCOUVER       | WA    |           | 05/12/2006    |               | 18,349,347                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 89,046                                                                |                | 89,046                                   |                                  |                               |
| 00-1100978  | SANTA CLARA     | CA    |           | 02/02/2006    |               | 328,207                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 2,200                                                                 |                | 2,200                                    |                                  |                               |
| 00-1100981  | CAROL STREAM    | IL    |           | 10/11/2005    |               | 1,143,978                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 8,897                                                                 |                | 8,897                                    |                                  |                               |
| 00-1100982  | VISTA           | CA    |           | 09/30/2005    |               | 3,776,070                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 20,217                                                                |                | 20,217                                   |                                  |                               |
| 00-1100983  | WAUKEGAN        | IL    |           | 10/26/2005    |               | 1,762,971                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 21,557                                                                |                | 21,557                                   |                                  |                               |
| 00-1100989  | BRIDGETON       | MD    |           | 10/13/2005    |               | 1,043,297                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 12,691                                                                |                | 12,691                                   |                                  |                               |
| 00-1100990  | ROCKVILLE       | MD    |           | 05/10/2006    |               | 4,833,375                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 35,727                                                                |                | 35,727                                   |                                  |                               |
| 00-1100991  | ROCKVILLE       | MD    |           | 05/31/2006    |               | 3,510,402                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 26,177                                                                |                | 26,177                                   |                                  |                               |
| 00-1100992  | SOUTHGATE       | MI    |           | 10/14/2005    |               | 3,230,504                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 21,957                                                                |                | 21,957                                   |                                  |                               |
| 00-1100997  | CHEEKTOWAGA     | NY    |           | 11/17/2005    |               | 6,271,584                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 74,903                                                                |                | 74,903                                   |                                  |                               |
| 00-1100998  | OXNARD          | CA    |           | 10/11/2005    |               | 950,077                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 7,374                                                                 |                | 7,374                                    |                                  |                               |
| 00-1100999  | SOUTH JORDAN    | UT    |           | 11/07/2005    |               | 4,823,225                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 58,649                                                                |                | 58,649                                   |                                  |                               |
| 00-1101000  | BRIDGEVIEW      | IL    |           | 09/22/2005    |               | 1,467,085                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 11,358                                                                |                | 11,358                                   |                                  |                               |
| 00-1101001  | PHOENIX         | AZ    |           | 10/04/2005    |               | 4,516,608                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 36,458                                                                |                | 36,458                                   |                                  |                               |
| 00-1101003  | JACKSONVILLE    | FL    |           | 10/12/2005    |               | 5,284,020                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 64,132                                                                |                | 64,132                                   |                                  |                               |
| 00-1101004  | REDLANDS        | CA    |           | 10/18/2005    |               | 4,407,392                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 34,097                                                                |                | 34,097                                   |                                  |                               |
| 00-1101006  | GAINESVILLE     | FL    |           | 10/12/2005    |               | 1,346,245                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 7,646                                                                 |                | 7,646                                    |                                  |                               |
| 00-1101007  | TAMPA           | FL    |           | 12/08/2005    |               | 2,857,994                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 62,277                                                                |                | 62,277                                   |                                  |                               |
| 00-1101012  | LEXINGTON       | KY    |           | 11/30/2005    |               | 3,179,352                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 39,984                                                                |                | 39,984                                   |                                  |                               |
| 00-1101018  | PROVO           | UT    |           | 08/23/2006    |               | 2,595,490                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 28,469                                                                |                | 28,469                                   |                                  |                               |
| 00-1101019  | DALLAS          | TX    |           | 01/19/2006    |               | 3,773,537                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 22,051                                                                |                | 22,051                                   |                                  |                               |
| 00-1101021  | AUSTIN          | TX    |           | 10/07/2005    |               | 19,402,766                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 101,167                                                               |                | 101,167                                  |                                  |                               |
| 00-1101023  | MORRISVILLE     | NC    |           | 12/08/2005    |               | 11,010,590                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 71,498                                                                |                | 71,498                                   |                                  |                               |

STATEMENT AS OF JUNE 30, 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 |
| 00-1101025  | MANHATTAN          | KS    |           | 12/08/2005    |               | 4,461,526                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 52,788                                                                | 52,788         |                                          |                                  |                               |
| 00-1101027  | KING OF PRUSSIA    | PA    |           | 11/18/2005    |               | 20,045,215                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 87,511                                                                | 87,511         |                                          |                                  |                               |
| 00-1101030  | PHOENIX            | AZ    |           | 04/20/2006    |               | 2,716,992                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 40,260                                                                | 40,260         |                                          |                                  |                               |
| 00-1101031  | PLANO              | TX    |           | 12/01/2005    |               | 7,790,326                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 173,357                                                               | 173,357        |                                          |                                  |                               |
| 00-1101033  | RALEIGH            | NC    |           | 01/13/2006    |               | 25,489,530                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 166,312                                                               | 166,312        |                                          |                                  |                               |
| 00-1101035  | FOOTHILL RANCH     | CA    |           | 03/30/2006    |               | 8,227,236                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 40,604                                                                | 40,604         |                                          |                                  |                               |
| 00-1101037  | MIRAMAR            | FL    |           | 03/22/2007    |               | 1,705,740                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 18,207                                                                | 18,207         |                                          |                                  |                               |
| 00-1101040  | RALEIGH            | NC    |           | 05/25/2006    |               | 23,164,616                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 91,331                                                                | 91,331         |                                          |                                  |                               |
| 00-1101042  | BELLEVUE           | WA    |           | 11/18/2005    |               | 4,466,920                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 52,316                                                                | 52,316         |                                          |                                  |                               |
| 00-1101048  | BERKELEY HEIGHTS   | NJ    |           | 12/01/2005    |               | 3,638,930                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 54,208                                                                | 54,208         |                                          |                                  |                               |
| 00-1101051  | SAN DIEGO          | CA    |           | 11/15/2005    |               | 3,031,744                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 23,315                                                                | 23,315         |                                          |                                  |                               |
| 00-1101053  | FARMINGTON HILLS   | MI    |           | 09/30/2005    |               | 4,926,250                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 16,713                                                                | 16,713         |                                          |                                  |                               |
| 00-1101057  | MILFORD            | OH    |           | 11/30/2005    |               | 2,070,848                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 17,102                                                                | 17,102         |                                          |                                  |                               |
| 00-1101058  | CINCINNATI         | OH    |           | 12/09/2005    |               | 1,745,399                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 7,705                                                                 | 7,705          |                                          |                                  |                               |
| 00-1101059  | CINCINNATI         | OH    |           | 12/09/2005    |               | 1,357,533                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 5,993                                                                 | 5,993          |                                          |                                  |                               |
| 00-1101060  | CINCINNATI         | OH    |           | 12/09/2005    |               | 969,666                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 4,281                                                                 | 4,281          |                                          |                                  |                               |
| 00-1101071  | ROSEVILLE          | CA    |           | 12/22/2005    |               | 7,367,928                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 107,408                                                               | 107,408        |                                          |                                  |                               |
| 00-1101072  | SEATTLE            | WA    |           | 12/20/2005    |               | 8,187,981                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 93,481                                                                | 93,481         |                                          |                                  |                               |
| 00-1101074  | RALEIGH            | NC    |           | 01/13/2006    |               | 28,825,224                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 204,060                                                               | 204,060        |                                          |                                  |                               |
| 00-1101076  | HOLLY SPRINGS      | NC    |           | 12/20/2005    |               | 2,787,369                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 12,681                                                                | 12,681         |                                          |                                  |                               |
| 00-1101084  | KENNESAW           | GA    |           | 11/21/2005    |               | 9,171,987                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 20,719                                                                | 20,719         |                                          |                                  |                               |
| 00-1101086  | HARTFORD           | CT    |           | 02/16/2006    |               | 18,244,999                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 248,043                                                               | 248,043        |                                          |                                  |                               |
| 00-1101090  | DALLAS             | TX    |           | 01/19/2006    |               | 1,841,373                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 11,670                                                                | 11,670         |                                          |                                  |                               |
| 00-1101092  | CINCINNATI         | OH    |           | 12/29/2005    |               | 16,200,000                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 61,166                                                                | 61,166         |                                          |                                  |                               |
| 00-1101096  | MIDDLEBURG HEIGHTS | OH    |           | 01/19/2006    |               | 3,175,328                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 22,983                                                                | 22,983         |                                          |                                  |                               |
| 00-1101098  | RIALTO             | CA    |           | 02/22/2006    |               | 2,291,879                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 10,901                                                                | 10,901         |                                          |                                  |                               |
| 00-1101100  | RENO               | NV    |           | 06/29/2006    |               | 827,260                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 3,978                                                                 | 3,978          |                                          |                                  |                               |
| 00-1101112  | SOLOM              | OH    |           | 05/18/2006    |               | 3,156,593                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 63,322                                                                | 63,322         |                                          |                                  |                               |
| 00-1101127  | RANCHO CORDOVA     | CA    |           | 12/05/2005    |               | 12,161,391                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 79,510                                                                | 79,510         |                                          |                                  |                               |
| 00-1101128  | CANONSBURG         | PA    |           | 02/17/2006    |               | 3,356,017                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 38,824                                                                | 38,824         |                                          |                                  |                               |
| 00-1101129  | OAKLAND            | CA    |           | 03/23/2006    |               | 1,767,529                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 35,580                                                                | 35,580         |                                          |                                  |                               |
| 00-1101131  | ST. PETERSBURG     | FL    |           | 02/28/2006    |               | 946,848                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 29,528                                                                | 29,528         |                                          |                                  |                               |
| 00-1101135  | WALLKILL           | NY    |           | 03/10/2006    |               | 5,250,016                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 55,104                                                                | 55,104         |                                          |                                  |                               |
| 00-1101137  | FRANKFORT          | IL    |           | 04/23/2007    |               | 3,466,764                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 21,413                                                                | 21,413         |                                          |                                  |                               |
| 00-1101138  | INDIAN TRAIL       | NC    |           | 04/26/2006    |               | 3,346,608                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 34,819                                                                | 34,819         |                                          |                                  |                               |
| 00-1101145  | TUSTIN             | CA    |           | 04/11/2006    |               | 3,771,079                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 12,865                                                                | 12,865         |                                          |                                  |                               |
| 00-1101148  | FOND DU LAC        | WI    |           | 03/16/2006    |               | 4,449,738                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 31,781                                                                | 31,781         |                                          |                                  |                               |
| 00-1101152  | CINCINNATI         | OH    |           | 09/28/2006    |               | 3,191,485                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 60,914                                                                | 60,914         |                                          |                                  |                               |
| 00-1101156  | LAKE SIDE          | CA    |           | 01/03/2007    |               | 10,102,597                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 65,650                                                                | 65,650         |                                          |                                  |                               |
| 00-1101157  | MASPEH             | NY    |           | 04/21/2006    |               | 1,647,504                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 18,824                                                                | 18,824         |                                          |                                  |                               |
| 00-1101161  | BONITA SPRINGS     | FL    |           | 04/17/2006    |               | 736,235                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 16,283                                                                | 16,283         |                                          |                                  |                               |
| 00-1101162  | JACKSONVILLE       | FL    |           | 04/20/2006    |               | 1,721,524                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 39,762                                                                | 39,762         |                                          |                                  |                               |
| 00-1101163  | WESTERVILLE        | OH    |           | 05/04/2006    |               | 2,404,726                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 48,540                                                                | 48,540         |                                          |                                  |                               |
| 00-1101166  | MORGANTOWN         | WV    |           | 05/09/2006    |               | 2,965,491                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 20,878                                                                | 20,878         |                                          |                                  |                               |
| 00-1101173  | VISTA              | CA    |           | 05/31/2006    |               | 1,829,645                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 38,165                                                                | 38,165         |                                          |                                  |                               |
| 00-1101174  | JACKSONVILLE       | FL    |           | 06/15/2006    |               | 3,330,993                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 73,730                                                                | 73,730         |                                          |                                  |                               |
| 00-1101175  | FERNANDINA BEACH   | FL    |           | 04/28/2006    |               | 3,448,294                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 35,101                                                                | 35,101         |                                          |                                  |                               |
| 00-1101178  | ST. LOUIS          | MO    |           | 05/31/2006    |               | 5,217,274                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 26,666                                                                | 26,666         |                                          |                                  |                               |
| 00-1101179  | MADISON            | WI    |           | 05/16/2006    |               | 2,496,054                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 27,534                                                                | 27,534         |                                          |                                  |                               |
| 00-1101181  | LAKE ST. LOUIS     | MO    |           | 06/29/2007    |               | 14,685,067                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 157,499                                                               | 157,499        |                                          |                                  |                               |
| 00-1101185  | CHULA VISTA        | CA    |           | 05/31/2006    |               | 4,653,351                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 70,050                                                                | 70,050         |                                          |                                  |                               |
| 00-1101197  | COLUMBUS           | OH    |           | 02/06/2007    |               | 7,603,306                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 37,346                                                                | 37,346         |                                          |                                  |                               |
| 00-1101202  | MYRTLE BEACH       | SC    |           | 06/29/2006    |               | 353,600                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 53,373                                                                | 53,373         |                                          |                                  |                               |
| 00-1101204  | DALLAS             | TX    |           | 06/29/2006    |               | 2,712,766                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 9,611                                                                 | 9,611          |                                          |                                  |                               |
| 00-1101205  | CLEMENTON          | NJ    |           | 07/16/2006    |               | 328,663                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 1,035                                                                 | 1,035          |                                          |                                  |                               |
| 00-1101206  | FARMINGTON HILLS   | MI    |           | 06/28/2006    |               | 416,690                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 1,851                                                                 | 1,851          |                                          |                                  |                               |
| 00-1101211  | LAS VEGAS          | NV    |           | 06/29/2006    |               | 3,584,089                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 23,310                                                                | 23,310         |                                          |                                  |                               |
| 00-1101212  | FT. WORTH          | TX    |           | 06/23/2006    |               | 16,567,107                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 53,399                                                                | 53,399         |                                          |                                  |                               |
| 00-1101214  | MIAMI              | FL    |           | 12/07/2006    |               | 12,258,021                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 75,257                                                                | 75,257         |                                          |                                  |                               |
| 00-1101215  | LUMBERTON          | NC    |           | 08/25/2006    |               | 1,563,429                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 71,647                                                                | 71,647         |                                          |                                  |                               |
| 00-1101217  | COLORADO SPRINGS   | CO    |           | 05/31/2006    |               | 10,668,700                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 46,695                                                                | 46,695         |                                          |                                  |                               |

STATEMENT AS OF JUNE 30, 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 |
| 00-1101218  | AMHERST             | NY    |           | 07/05/2006    |               | 3,034,200                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 31,650                                                                | 31,650         |                                          |                                  |                               |
| 00-1101221  | PLEASANT GROVE      | UT    |           | 07/28/2006    |               | 1,620,685                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 10,237                                                                | 10,237         |                                          |                                  |                               |
| 00-1101224  | DUQUESNE            | PA    |           | 01/12/2007    |               | 2,920,487                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 29,453                                                                | 29,453         |                                          |                                  |                               |
| 00-1101225  | PORTLAND            | OR    |           | 06/29/2006    |               | 7,463,353                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 27,346                                                                | 27,346         |                                          |                                  |                               |
| 00-1101227  | MURRIETA            | CA    |           | 06/15/2007    |               | 11,358,015                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 53,089                                                                | 53,089         |                                          |                                  |                               |
| 00-1101229  | SAN FRANCISCO       | CA    |           | 07/31/2006    |               | 436,596                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 1,574                                                                 | 1,574          |                                          |                                  |                               |
| 00-1101230  | SAN JUAN CAPISTRANO | CA    |           | 08/02/2006    |               | 6,741,038                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 99,638                                                                | 99,638         |                                          |                                  |                               |
| 00-1101231  | CENTREVILLE         | VA    |           | 11/29/2006    |               | 18,756,376                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 69,425                                                                | 69,425         |                                          |                                  |                               |
| 00-1101233  | CENTREVILLE         | VA    |           | 02/29/2008    |               | 3,866,876                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 13,511                                                                | 13,511         |                                          |                                  |                               |
| 00-1101238  | BIRMINGHAM          | AL    |           | 08/11/2006    |               | 10,391,265                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 53,713                                                                | 53,713         |                                          |                                  |                               |
| 00-1101248  | POWAY               | CA    |           | 08/30/2006    |               | 1,433,390                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 9,311                                                                 | 9,311          |                                          |                                  |                               |
| 00-1101249  | COLUMBUS            | OH    |           | 08/30/2006    |               | 10,342,635                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 103,250                                                               | 103,250        |                                          |                                  |                               |
| 00-1101250  | EAST RUTHERFORD     | NJ    |           | 08/31/2006    |               | 583,834                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 2,578                                                                 | 2,578          |                                          |                                  |                               |
| 00-1101254  | EL SEGUNDO          | CA    |           | 08/31/2006    |               | 5,375,698                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 19,557                                                                | 19,557         |                                          |                                  |                               |
| 00-1101256  | VARIOUS             | TX    |           | 11/09/2006    |               | 20,914,991                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 135,690                                                               | 135,690        |                                          |                                  |                               |
| 00-1101257  | VARIOUS             | TX    |           | 11/09/2006    |               | 24,958,692                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 139,382                                                               | 139,382        |                                          |                                  |                               |
| 00-1101258  | SPARTANBURG         | SC    |           | 08/22/2006    |               | 1,464,997                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 15,237                                                                | 15,237         |                                          |                                  |                               |
| 00-1101259  | VARIOUS             | TX    |           | 11/09/2006    |               | 8,948,229                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 68,768                                                                | 68,768         |                                          |                                  |                               |
| 00-1101260  | VARIOUS             | TX    |           | 11/09/2006    |               | 2,376,978                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 32,286                                                                | 32,286         |                                          |                                  |                               |
| 00-1101272  | REDONDO BEACH       | CA    |           | 09/22/2006    |               | 3,192,954                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 16,659                                                                | 16,659         |                                          |                                  |                               |
| 00-1101273  | CECIL TOWNSHIP      | PA    |           | 08/30/2006    |               | 7,808,777                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 22,332                                                                | 22,332         |                                          |                                  |                               |
| 00-1101274  | CHESAPEAKE          | VA    |           | 11/01/2006    |               | 6,951,341                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 44,185                                                                | 44,185         |                                          |                                  |                               |
| 00-1101278  | KANSAS CITY         | KS    |           | 10/05/2006    |               | 4,753,307                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 45,091                                                                | 45,091         |                                          |                                  |                               |
| 00-1101279  | LANCASTER           | PA    |           | 12/01/2006    |               | 16,355,868                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 108,964                                                               | 108,964        |                                          |                                  |                               |
| 00-1101280  | COATESVILLE         | PA    |           | 12/01/2006    |               | 3,504,829                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 23,349                                                                | 23,349         |                                          |                                  |                               |
| 00-1101283  | HAUPPAUGE           | NY    |           | 09/27/2006    |               | 4,837,024                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 21,000                                                                | 21,000         |                                          |                                  |                               |
| 00-1101287  | PALATINE            | IL    |           | 08/25/2006    |               | 21,046,235                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 82,438                                                                | 82,438         |                                          |                                  |                               |
| 00-1101291  | OMAHA               | NE    |           | 12/01/2006    |               | 2,935,198                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 18,779                                                                | 18,779         |                                          |                                  |                               |
| 00-1101293  | DAYTON              | OH    |           | 09/26/2006    |               | 947,546                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 5,984                                                                 | 5,984          |                                          |                                  |                               |
| 00-1101294  | ST AUGUSTINE        | FL    |           | 09/19/2006    |               | 2,108,744                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 39,948                                                                | 39,948         |                                          |                                  |                               |
| 00-1101296  | ST AUGUSTINE        | FL    |           | 09/19/2006    |               | 1,354,312                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 25,720                                                                | 25,720         |                                          |                                  |                               |
| 00-1101302  | DES PLAINES         | IL    |           | 11/06/2006    |               | 2,115,520                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 13,900                                                                | 13,900         |                                          |                                  |                               |
| 00-1101306  | CERRITOS            | CA    |           | 10/12/2006    |               | 6,347,186                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 66,389                                                                | 66,389         |                                          |                                  |                               |
| 00-1101308  | CARLSBAD            | CA    |           | 01/11/2007    |               | 1,683,780                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 6,297                                                                 | 6,297          |                                          |                                  |                               |
| 00-1101309  | BRANCHBURG          | NJ    |           | 11/07/2006    |               | 3,953,392                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 12,307                                                                | 12,307         |                                          |                                  |                               |
| 00-1101316  | BIRMINGHAM          | AL    |           | 10/18/2006    |               | 8,891,275                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 26,846                                                                | 26,846         |                                          |                                  |                               |
| 00-1101317  | LIVONIA             | MI    |           | 12/18/2006    |               | 2,565,569                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 26,247                                                                | 26,247         |                                          |                                  |                               |
| 00-1101320  | SEATTLE             | WA    |           | 11/16/2006    |               | 5,415,055                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 37,980                                                                | 37,980         |                                          |                                  |                               |
| 00-1101321  | JACKSONVILLE        | FL    |           | 12/04/2006    |               | 6,253,762                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 115,723                                                               | 115,723        |                                          |                                  |                               |
| 00-1101325  | LOS ANGELES         | CA    |           | 10/18/2006    |               | 2,602,554                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 62,971                                                                | 62,971         |                                          |                                  |                               |
| 00-1101329  | CANONSBURG          | PA    |           | 11/22/2006    |               | 4,374,870                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 37,190                                                                | 37,190         |                                          |                                  |                               |
| 00-1101331  | SAN ANTONIO         | TX    |           | 10/27/2006    |               | 2,228,230                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 8,666                                                                 | 8,666          |                                          |                                  |                               |
| 00-1101332  | CLEARFIELD          | UT    |           | 10/31/2006    |               | 2,606,169                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 29,042                                                                | 29,042         |                                          |                                  |                               |
| 00-1101334  | LAS VEGAS           | NV    |           | 02/08/2007    |               | 6,171,254                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 39,086                                                                | 39,086         |                                          |                                  |                               |
| 00-1101336  | WESTBOROUGH         | MA    |           | 11/01/2006    |               | 5,494,290                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 17,546                                                                | 17,546         |                                          |                                  |                               |
| 00-1101340  | RIVERTON            | UT    |           | 11/17/2006    |               | 1,884,480                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 12,700                                                                | 12,700         |                                          |                                  |                               |
| 00-1101341  | SALT LAKE CITY      | UT    |           | 12/04/2006    |               | 7,362,189                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 49,379                                                                | 49,379         |                                          |                                  |                               |
| 00-1101348  | BURR RIDGE          | IL    |           | 11/28/2006    |               | 1,435,647                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 9,683                                                                 | 9,683          |                                          |                                  |                               |
| 00-1101351  | BLOOMINGTON         | IN    |           | 10/27/2006    |               | 9,573,814                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 40,317                                                                | 40,317         |                                          |                                  |                               |
| 00-1101352  | COLORADO SPRINGS    | CO    |           | 12/01/2006    |               | 4,343,217                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 23,960                                                                | 23,960         |                                          |                                  |                               |
| 00-1101353  | JUPITER             | FL    |           | 12/14/2006    |               | 5,077,998                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 17,264                                                                | 17,264         |                                          |                                  |                               |
| 00-1101361  | ST. PETERSBURG      | FL    |           | 12/21/2006    |               | 4,082,475                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 42,955                                                                | 42,955         |                                          |                                  |                               |
| 00-1101375  | HILLSBORO           | OR    |           | 02/05/2007    |               | 5,556,200                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 26,592                                                                | 26,592         |                                          |                                  |                               |
| 00-1101383  | AURORA              | OH    |           | 04/12/2007    |               | 5,996,441                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 38,468                                                                | 38,468         |                                          |                                  |                               |
| 00-1101387  | SANTA FE            | NM    |           | 01/22/2007    |               | 2,928,810                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 125,417                                                               | 125,417        |                                          |                                  |                               |
| 00-1101388  | LAS VEGAS           | NV    |           | 01/18/2007    |               | 5,660,000                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 16,467                                                                | 16,467         |                                          |                                  |                               |
| 00-1101393  | JACKSON HEIGHTS     | NY    |           | 05/17/2007    |               | 123,442                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 454                                                                   | 454            |                                          |                                  |                               |
| 00-1101394  | BROOKLYN            | NY    |           | 05/17/2007    |               | 64,660                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 238                                                                   | 238            |                                          |                                  |                               |
| 00-1101395  | SAN DIEGO           | CA    |           | 08/31/2007    |               | 5,501,759                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 33,988                                                                | 33,988         |                                          |                                  |                               |
| 00-1101405  | ANNAPOLIS           | MD    |           | 03/23/2007    |               | 2,714,076                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 17,866                                                                | 17,866         |                                          |                                  |                               |
| 00-1101414  | LAKE ST. LOUIS      | MO    |           | 12/21/2007    |               | 3,454,885                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 32,941                                                                | 32,941         |                                          |                                  |                               |

STATEMENT AS OF JUNE 30, 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 |
| 00-1101419  | AVON               | MA    |           | 04/27/2007    |               | 1,053,148                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 18,833                                                                | 18,833         |                                          |                                  |                               |
| 00-1101427  | MILWAUKEE          | WI    |           | 10/31/2007    |               | 3,087,910                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 14,758                                                                | 14,758         |                                          |                                  |                               |
| 00-1101439  | SANTA MARIA        | CA    |           | 04/17/2007    |               | 909,286                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 5,724                                                                 | 5,724          |                                          |                                  |                               |
| 00-1101445  | SALT LAKE CITY     | UT    |           | 05/01/2007    |               | 3,300,629                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 15,098                                                                | 15,098         |                                          |                                  |                               |
| 00-1101447  | TAMPA              | FL    |           | 06/29/2007    |               | 3,468,537                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 34,881                                                                | 34,881         |                                          |                                  |                               |
| 00-1101448  | CLEARFIELD         | UT    |           | 08/09/2007    |               | 6,646,708                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 49,482                                                                | 49,482         |                                          |                                  |                               |
| 00-1101449  | MORENO VALLEY      | CA    |           | 05/29/2007    |               | 7,525,019                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 38,317                                                                | 38,317         |                                          |                                  |                               |
| 00-1101453  | CHARLESTON         | SC    |           | 06/05/2007    |               | 2,955,536                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 18,543                                                                | 18,543         |                                          |                                  |                               |
| 00-1101456  | BURLINGTON         | WA    |           | 05/14/2007    |               | 4,689,562                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 82,965                                                                | 82,965         |                                          |                                  |                               |
| 00-1101457  | CONCORD            | NC    |           | 09/12/2007    |               | 8,509,673                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 34,393                                                                | 34,393         |                                          |                                  |                               |
| 00-1101458  | CHICAGO            | IL    |           | 05/22/2007    |               | 4,988,513                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 32,884                                                                | 32,884         |                                          |                                  |                               |
| 00-1101460  | RIVERSIDE          | CA    |           | 05/08/2007    |               | 2,857,220                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 6,806                                                                 | 6,806          |                                          |                                  |                               |
| 00-1101471  | PEABODY            | MA    |           | 08/06/2007    |               | 5,045,188                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 32,465                                                                | 32,465         |                                          |                                  |                               |
| 00-1101475  | TAMPA              | FL    |           | 12/27/2007    |               | 9,433,799                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 154,515                                                               | 154,515        |                                          |                                  |                               |
| 00-1101479  | ST. CLAIR SHORES   | MI    |           | 09/13/2007    |               | 6,488,697                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 20,499                                                                | 20,499         |                                          |                                  |                               |
| 00-1101483  | DALLAS             | TX    |           | 05/15/2007    |               | 2,054,503                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 7,772                                                                 | 7,772          |                                          |                                  |                               |
| 00-1101491  | JACKSONVILLE BEACH | FL    |           | 06/21/2007    |               | 4,966,339                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 47,516                                                                | 47,516         |                                          |                                  |                               |
| 00-1101493  | SALT LAKE CITY     | UT    |           | 07/30/2007    |               | 11,591,905                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 50,484                                                                | 50,484         |                                          |                                  |                               |
| 00-1101507  | NORCROSS           | GA    |           | 08/18/2008    |               |                                                                      |                                          |                                          |                                                           |                                         |                                        |                                             | 108,216                                                               | 108,216        |                                          |                                  |                               |
| 00-1101509  | ITHACA             | NY    |           | 07/31/2007    |               | 4,708,461                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 24,116                                                                | 24,116         |                                          |                                  |                               |
| 00-1101510  | NEW YORK           | NY    |           | 08/24/2007    |               | 3,160,199                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 10,941                                                                | 10,941         |                                          |                                  |                               |
| 00-1101511  | GLENDORA           | CA    |           | 08/02/2007    |               | 9,407,499                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 40,215                                                                | 40,215         |                                          |                                  |                               |
| 00-1101512  | BURR RIDGE         | IL    |           | 12/03/2007    |               | 3,605,638                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 14,066                                                                | 14,066         |                                          |                                  |                               |
| 00-1101518  | BIRMINGHAM         | AL    |           | 08/07/2007    |               | 6,571,475                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 63,462                                                                | 63,462         |                                          |                                  |                               |
| 00-1101521  | ATLANTA            | GA    |           | 08/07/2007    |               | 11,317,326                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 46,603                                                                | 46,603         |                                          |                                  |                               |
| 00-1101525  | AUSTIN             | TX    |           | 07/18/2007    |               | 4,588,289                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 27,767                                                                | 27,767         |                                          |                                  |                               |
| 00-1101526  | ALBUQUERQUE        | NM    |           | 08/15/2007    |               | 2,840,636                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 10,984                                                                | 10,984         |                                          |                                  |                               |
| 00-1101534  | TORRANCE           | CA    |           | 08/30/2007    |               | 4,813,769                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 28,179                                                                | 28,179         |                                          |                                  |                               |
| 00-1101540  | ORANGE             | CA    |           | 08/29/2007    |               | 10,861,207                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 43,754                                                                | 43,754         |                                          |                                  |                               |
| 00-1101542  | GURNEE             | IL    |           | 09/11/2007    |               | 7,705,579                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 27,898                                                                | 27,898         |                                          |                                  |                               |
| 00-1101544  | RANCHO DOMINGUEZ   | CA    |           | 10/02/2007    |               | 5,062,829                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 30,460                                                                | 30,460         |                                          |                                  |                               |
| 00-1101545  | CERRITOS           | CA    |           | 09/10/2007    |               | 8,800,283                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 47,686                                                                | 47,686         |                                          |                                  |                               |
| 00-1101548  | TACOMA             | WA    |           | 10/31/2007    |               | 14,327,731                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 61,332                                                                | 61,332         |                                          |                                  |                               |
| 00-1101549  | TACOMA             | WA    |           | 10/31/2007    |               | 3,818,392                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 16,544                                                                | 16,544         |                                          |                                  |                               |
| 00-1101553  | WOBURN             | MA    |           | 08/06/2007    |               | 4,223,347                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 27,177                                                                | 27,177         |                                          |                                  |                               |
| 00-1101554  | WOBURN             | MA    |           | 08/06/2007    |               | 776,183                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 4,995                                                                 | 4,995          |                                          |                                  |                               |
| 00-1101558  | ROCKLEDGE          | FL    |           | 09/24/2007    |               | 6,609,171                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 26,750                                                                | 26,750         |                                          |                                  |                               |
| 00-1101562  | SALT LAKE CITY     | UT    |           | 09/20/2007    |               | 8,756,784                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 40,971                                                                | 40,971         |                                          |                                  |                               |
| 00-1101563  | HICKORY            | NC    |           | 10/19/2007    |               | 3,525,798                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 33,553                                                                | 33,553         |                                          |                                  |                               |
| 00-1101566  | ADDISON            | IL    |           | 10/18/2007    |               | 2,874,798                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 9,520                                                                 | 9,520          |                                          |                                  |                               |
| 00-1101567  | VARIOUS            | PA    |           | 08/31/2007    |               | 19,402,174                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 320,330                                                               | 320,330        |                                          |                                  |                               |
| 00-1101568  | VARIOUS            | OH    |           | 08/31/2007    |               | 11,132,996                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 183,806                                                               | 183,806        |                                          |                                  |                               |
| 00-1101569  | GARDNER            | KS    |           | 09/26/2007    |               | 4,143,032                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 12,965                                                                | 12,965         |                                          |                                  |                               |
| 00-1101573  | ROCKVILLE          | MD    |           | 01/07/2008    |               | 4,659,341                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 25,794                                                                | 25,794         |                                          |                                  |                               |
| 00-1101575  | LINCOLN            | NE    |           | 08/23/2007    |               | 14,149,161                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 32,659                                                                | 32,659         |                                          |                                  |                               |
| 00-1101625  | TWINSBURG          | OH    |           | 01/25/2008    |               | 1,118,017                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 6,205                                                                 | 6,205          |                                          |                                  |                               |
| 00-1101631  | SAN DIEGO          | CA    |           | 04/03/2008    |               | 4,399,724                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 26,901                                                                | 26,901         |                                          |                                  |                               |
| 00-1101634  | PITTSBURGH         | PA    |           | 04/18/2008    |               | 3,342,063                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 28,776                                                                | 28,776         |                                          |                                  |                               |
| 00-1101635  | JACKSONVILLE       | FL    |           | 04/23/2008    |               | 9,280,804                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 76,899                                                                | 76,899         |                                          |                                  |                               |
| 00-1101636  | MILWAUKEE          | WI    |           | 05/01/2008    |               | 5,431,476                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 28,763                                                                | 28,763         |                                          |                                  |                               |
| 00-1101637  | PENN HILLS         | PA    |           | 04/22/2008    |               | 13,640,350                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 63,927                                                                | 63,927         |                                          |                                  |                               |
| 00-1101639  | MILFORD            | OH    |           | 07/22/2008    |               | 1,838,002                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 14,101                                                                | 14,101         |                                          |                                  |                               |
| 00-1101640  | MOON TOWNSHIP      | PA    |           | 07/24/2008    |               | 18,924,544                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 89,997                                                                | 89,997         |                                          |                                  |                               |
| 00-1101645  | INDEPENDENCE TWP   | MI    |           | 09/05/2008    |               | 18,694,204                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 64,054                                                                | 64,054         |                                          |                                  |                               |
| 00-1101646  | TACOMA             | WA    |           | 10/30/2008    |               | 1,440,555                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 5,499                                                                 | 5,499          |                                          |                                  |                               |
| 00-1101650  | BEDFORD            | OH    |           | 09/26/2008    |               | 11,855,038                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 155,186                                                               | 155,186        |                                          |                                  |                               |
| 00-1101651  | DALLAS             | TX    |           | 10/01/2008    |               | 23,597,099                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 114,515                                                               | 114,515        |                                          |                                  |                               |
| 00-1101666  | GAITHERSBURG       | MD    |           | 09/29/2009    |               | 13,669,903                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 43,649                                                                | 43,649         |                                          |                                  |                               |
| 00-1101672  | HOUSTON            | TX    |           | 02/19/2010    |               | 7,527,649                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 25,434                                                                | 25,434         |                                          |                                  |                               |
| 00-1101673  | ADDISON            | IL    |           | 02/19/2010    |               | 2,737,327                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 9,249                                                                 | 9,249          |                                          |                                  |                               |
| 00-1101674  | HANOVER            | ND    |           | 02/19/2010    |               | 4,790,322                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 16,185                                                                | 16,185         |                                          |                                  |                               |

STATEMENT AS OF JUNE 30, 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 |
| 00-1101675  | ALGONA & KENT   | WA    |           | 02/19/2010    |               | 14,468,729                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 48,885                                                                | 48,885         |                                          |                                  |                               |
| 00-1101678  | ADDISON         | IL    |           | 02/19/2010    |               | 4,203,752                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 14,203                                                                | 14,203         |                                          |                                  |                               |
| 00-1101679  | ATLANTA         | GA    |           | 02/19/2010    |               | 11,926,925                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 40,297                                                                | 40,297         |                                          |                                  |                               |
| 00-1101680  | HOUSTON         | TX    |           | 02/19/2010    |               | 1,466,425                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 4,955                                                                 | 4,955          |                                          |                                  |                               |
| 00-1101681  | HOUSTON         | TX    |           | 02/19/2010    |               | 2,444,042                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 8,258                                                                 | 8,258          |                                          |                                  |                               |
| 00-1101682  | BUFORD          | GA    |           | 02/19/2010    |               | 2,248,519                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 7,597                                                                 | 7,597          |                                          |                                  |                               |
| 00-1101685  | SAN ANTONIO     | TX    |           | 03/18/2010    |               | 12,628,887                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 60,103                                                                | 60,103         |                                          |                                  |                               |
| 00-1101686  | PITTSBURGH      | PA    |           | 03/26/2010    |               | 1,648,743                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 24,965                                                                | 24,965         |                                          |                                  |                               |
| 00-1101687  | BURKE           | VA    |           | 04/20/2010    |               | 35,803,793                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 118,105                                                               | 118,105        |                                          |                                  |                               |
| 00-1101688  | MADISON         | WI    |           | 04/23/2010    |               | 7,355,160                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 41,587                                                                | 41,587         |                                          |                                  |                               |
| 00-1101690  | PITTSBURGH      | PA    |           | 06/10/2010    |               | 5,671,464                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 24,442                                                                | 24,442         |                                          |                                  |                               |
| 00-1101691  | ALEXANDRIA      | VA    |           | 06/18/2010    |               | 5,655,124                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 27,315                                                                | 27,315         |                                          |                                  |                               |
| 00-1101693  | FT WRIGHT       | KY    |           | 10/05/2010    |               | 7,885,109                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 27,902                                                                | 27,902         |                                          |                                  |                               |
| 00-1101695  | KENT            | WA    |           | 07/15/2010    |               | 5,400,093                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 65,538                                                                | 65,538         |                                          |                                  |                               |
| 00-1101697  | CHARLOTTE       | NC    |           | 09/27/2010    |               | 6,889,478                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 24,958                                                                | 24,958         |                                          |                                  |                               |
| 00-1101698  | SAN ANTONIO     | TX    |           | 08/13/2010    |               | 28,776,229                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 100,328                                                               | 100,328        |                                          |                                  |                               |
| 00-1101699  | BURLINGTON      | KY    |           | 08/05/2010    |               | 9,460,800                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 50,454                                                                | 50,454         |                                          |                                  |                               |
| 00-1101700  | HOUSTON         | TX    |           | 09/01/2010    |               | 4,561,579                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 56,702                                                                | 56,702         |                                          |                                  |                               |
| 00-1101701  | FAIRVIEW        | OR    |           | 09/29/2010    |               | 12,777,305                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 50,075                                                                | 50,075         |                                          |                                  |                               |
| 00-1101702  | CLINTON         | UT    |           | 10/08/2010    |               | 11,563,840                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 105,830                                                               | 105,830        |                                          |                                  |                               |
| 00-1101703  | GLENSHAW        | PA    |           | 01/27/2011    |               | 13,677,450                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 101,172                                                               | 101,172        |                                          |                                  |                               |
| 00-1101704  | ST. PETERSBURG  | FL    |           | 08/05/2010    |               | 604,750                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 24,510                                                                | 24,510         |                                          |                                  |                               |
| 00-1101705  | BUFFALO GROVE   | IL    |           | 11/22/2010    |               | 9,858,995                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 36,901                                                                | 36,901         |                                          |                                  |                               |
| 00-1101706  | ST. PETERSBURG  | FL    |           | 10/05/2010    |               | 4,002,964                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 20,964                                                                | 20,964         |                                          |                                  |                               |
| 00-1101707  | ST. PETERSBURG  | FL    |           | 10/05/2010    |               | 4,429,731                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 23,992                                                                | 23,992         |                                          |                                  |                               |
| 00-1101708  | ST PETERSBURG   | FL    |           | 10/05/2010    |               | 9,848,122                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 51,575                                                                | 51,575         |                                          |                                  |                               |
| 00-1101709  | ST. PETERSBURG  | FL    |           | 10/05/2010    |               | 5,966,577                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 32,316                                                                | 32,316         |                                          |                                  |                               |
| 00-1101711  | AUSTIN          | TX    |           | 11/01/2010    |               | 13,961,301                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 57,514                                                                | 57,514         |                                          |                                  |                               |
| 00-1101712  | ORANGE          | CA    |           | 10/07/2010    |               | 6,626,921                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 55,847                                                                | 55,847         |                                          |                                  |                               |
| 00-1101715  | LYNDHURST       | NJ    |           | 12/01/2010    |               | 8,876,068                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 32,469                                                                | 32,469         |                                          |                                  |                               |
| 00-1101717  | FULLERTON       | CA    |           | 12/03/2010    |               | 3,400,720                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 25,756                                                                | 25,756         |                                          |                                  |                               |
| 00-1101719  | LOVELAND        | OH    |           | 12/13/2010    |               | 2,497,188                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 57,290                                                                | 57,290         |                                          |                                  |                               |
| 00-1101720  | WEST BEND       | WI    |           | 12/07/2010    |               | 9,340,441                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 51,046                                                                | 51,046         |                                          |                                  |                               |
| 00-1101721  | WEST COVINA     | CA    |           | 02/28/2011    |               | 3,190,421                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 24,143                                                                | 24,143         |                                          |                                  |                               |
| 00-1101722  | SALT LAKE CITY  | UT    |           | 12/27/2010    |               | 4,909,067                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 25,904                                                                | 25,904         |                                          |                                  |                               |
| 00-1101723  | SPRING VALLEY   | CA    |           | 01/31/2011    |               | 4,032,362                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 21,149                                                                | 21,149         |                                          |                                  |                               |
| 00-1101724  | TORRANCE        | CA    |           | 01/27/2011    |               | 5,742,222                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 72,826                                                                | 72,826         |                                          |                                  |                               |
| 00-1101725  | ALBUQUERQUE     | NM    |           | 01/31/2011    |               | 2,554,419                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 12,952                                                                | 12,952         |                                          |                                  |                               |
| 00-1101726  | COLUMBUS        | OH    |           | 12/29/2010    |               | 19,000,000                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 96,918                                                                | 96,918         |                                          |                                  |                               |
| 00-1101727  | WEST BABYLON    | NY    |           | 02/15/2011    |               | 3,485,564                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 24,233                                                                | 24,233         |                                          |                                  |                               |
| 00-1101729  | UPPER ARLINGTON | OH    |           | 07/15/2011    |               | 40,000,000                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 181,161                                                               | 181,161        |                                          |                                  |                               |
| 00-1101733  | BIRMINGHAM      | AL    |           | 03/11/2011    |               | 23,238,198                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 102,674                                                               | 102,674        |                                          |                                  |                               |
| 00-1101734  | BIRMINGHAM      | AL    |           | 07/08/2011    |               | 1,484,361                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 24,682                                                                | 24,682         |                                          |                                  |                               |
| 00-1101735  | PITTSBURGH      | PA    |           | 03/21/2011    |               | 15,214,029                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 111,562                                                               | 111,562        |                                          |                                  |                               |
| 00-1101736  | SHAWNEE         | KS    |           | 03/01/2011    |               | 3,965,067                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 29,505                                                                | 29,505         |                                          |                                  |                               |
| 00-1101738  | FLORHAM PARK    | NJ    |           | 06/02/2011    |               | 20,859,193                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 72,836                                                                | 72,836         |                                          |                                  |                               |
| 00-1101743  | CHAPEL HILL     | NC    |           | 11/15/2011    |               | 8,200,000                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 35,403                                                                | 35,403         |                                          |                                  |                               |
| 00-1101746  | MESA            | AZ    |           | 05/20/2011    |               | 3,197,165                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 27,364                                                                | 27,364         |                                          |                                  |                               |
| 00-1101747  | IRVINE          | CA    |           | 05/02/2011    |               | 9,293,155                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 107,029                                                               | 107,029        |                                          |                                  |                               |
| 00-1101750  | BUFFALO GROVE   | IL    |           | 05/05/2011    |               | 1,980,377                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 10,138                                                                | 10,138         |                                          |                                  |                               |
| 00-1101751  | WOOD DALE       | IL    |           | 05/05/2011    |               | 4,657,049                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 22,190                                                                | 22,190         |                                          |                                  |                               |
| 00-1101752  | AGOURA HILLS    | CA    |           | 07/28/2011    |               | 7,956,919                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 33,465                                                                | 33,465         |                                          |                                  |                               |
| 00-1101753  | HOUSTON         | TX    |           | 06/29/2011    |               | 16,202,046                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 184,617                                                               | 184,617        |                                          |                                  |                               |
| 00-1101756  | NASHVILLE       | TN    |           | 07/20/2011    |               | 9,908,079                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 71,039                                                                | 71,039         |                                          |                                  |                               |
| 00-1101757  | WOODINVILLE     | WA    |           | 07/13/2011    |               | 5,955,652                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 34,060                                                                | 34,060         |                                          |                                  |                               |
| 00-1101758  | TOLUCA LAKE     | CA    |           | 06/14/2011    |               | 3,775,017                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 15,392                                                                | 15,392         |                                          |                                  |                               |
| 00-1101760  | WOOD DALE       | IL    |           | 05/05/2011    |               | 2,812,266                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 19,494                                                                | 19,494         |                                          |                                  |                               |
| 00-1101761  | WOOD DALE       | IL    |           | 05/05/2011    |               | 5,375,424                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 25,613                                                                | 25,613         |                                          |                                  |                               |
| 00-1101762  | WOOD DALE       | IL    |           | 05/05/2011    |               | 4,087,304                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 19,475                                                                | 19,475         |                                          |                                  |                               |
| 00-1101763  | CINCINNATI      | OH    |           | 08/30/2011    |               | 15,921,201                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 80,862                                                                | 80,862         |                                          |                                  |                               |
| 00-1101765  | CHICAGO         | IL    |           | 08/31/2011    |               | 6,917,052                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 84,786                                                                | 84,786         |                                          |                                  |                               |

STATEMENT AS OF JUNE 30, 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/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/Accretion | Current<br>Year's Other<br>Than<br>Temporary<br>Impairment<br>Recognized | Capitalized<br>Deferred<br>Interest and<br>Other | Total<br>Change<br>in<br>Book Value<br>(8+9-10+11) | Total Foreign<br>Exchange<br>Change in<br>Book Value | Book Value/<br>Recorded<br>Investment<br>Excluding<br>Accrued<br>Interest on<br>Disposal | Consid-<br>eration | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total<br>Gain<br>(Loss) on<br>Disposal |
| 00-1101767  | GREENFIELD       | WI    |           | 09/12/2011    |               | 10,614,951                                                                        |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 53,826                                                                                   | 53,826             |                                                      |                                           |                                        |
| 00-1101771  | CINCINNATI       | OH    |           | 07/27/2011    |               | 5,765,607                                                                         |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 26,496                                                                                   | 26,496             |                                                      |                                           |                                        |
| 00-1101776  | ORANGE           | CA    |           | 09/29/2011    |               | 6,942,970                                                                         |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 87,428                                                                                   | 87,428             |                                                      |                                           |                                        |
| 00-1101780  | MINNEAPOLIS      | MN    |           | 09/20/2011    |               | 19,950,034                                                                        |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 76,613                                                                                   | 76,613             |                                                      |                                           |                                        |
| 00-1101782  | LAGUNA HILLS     | CA    |           | 10/11/2011    |               | 10,581,140                                                                        |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 57,677                                                                                   | 57,677             |                                                      |                                           |                                        |
| 00-1101783  | MISSION VIEJO    | CA    |           | 12/15/2011    |               | 5,000,000                                                                         |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 26,725                                                                                   | 26,725             |                                                      |                                           |                                        |
| 00-1101784  | SEATTLE          | WA    |           | 09/30/2011    |               | 7,132,462                                                                         |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 26,903                                                                                   | 26,903             |                                                      |                                           |                                        |
| 00-1101786  | PITTSBURGH       | PA    |           | 09/23/2011    |               | 32,145,445                                                                        |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 160,645                                                                                  | 160,645            |                                                      |                                           |                                        |
| 00-1101788  | WEST CHESTER     | PA    |           | 10/31/2011    |               | 8,239,740                                                                         |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 46,615                                                                                   | 46,615             |                                                      |                                           |                                        |
| 00-1101789  | LENEXA           | KS    |           | 12/08/2011    |               | 8,800,000                                                                         |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 64,577                                                                                   | 64,577             |                                                      |                                           |                                        |
| 00-1101791  | WAUSAU           | WI    |           | 11/22/2011    |               | 5,000,000                                                                         |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 25,611                                                                                   | 25,611             |                                                      |                                           |                                        |
| 00-1101792  | LEXINGTON        | KY    |           | 02/07/2012    |               |                                                                                   |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 33,138                                                                                   | 33,138             |                                                      |                                           |                                        |
| 00-1101793  | SAN ANTONIO      | TX    |           | 10/21/2011    |               | 673,974                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 3,163                                                                                    | 3,163              |                                                      |                                           |                                        |
| 00-1101794  | RALEIGH          | NC    |           | 11/21/2011    |               | 4,900,000                                                                         |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 19,650                                                                                   | 19,650             |                                                      |                                           |                                        |
| 00-1101797  | COSTA MESA       | CA    |           | 11/22/2011    |               | 11,200,000                                                                        |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 48,208                                                                                   | 48,208             |                                                      |                                           |                                        |
| 00-1101799  | MIDDLE RIVER     | MD    |           | 02/02/2012    |               |                                                                                   |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 24,241                                                                                   | 24,241             |                                                      |                                           |                                        |
| 00-1101800  | CHICAGO          | IL    |           | 11/30/2011    |               | 18,000,000                                                                        |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 69,022                                                                                   | 69,022             |                                                      |                                           |                                        |
| 00-1101802  | COLUMBUS         | OH    |           | 12/01/2011    |               | 13,000,000                                                                        |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 97,561                                                                                   | 97,561             |                                                      |                                           |                                        |
| 00-1101804  | WILTON           | CT    |           | 01/18/2012    |               |                                                                                   |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 77,693                                                                                   | 77,693             |                                                      |                                           |                                        |
| 00-1101806  | CITY OF INDUSTRY | CA    |           | 12/12/2011    |               | 5,900,000                                                                         |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 30,585                                                                                   | 30,585             |                                                      |                                           |                                        |
| 00-1101807  | LAGRANGE         | KY    |           | 12/14/2011    |               | 3,900,000                                                                         |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 44,732                                                                                   | 44,732             |                                                      |                                           |                                        |
| 00-1101812  | PLATTEVILLE      | WI    |           | 01/25/2012    |               |                                                                                   |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 19,249                                                                                   | 19,249             |                                                      |                                           |                                        |
| 00-1101816  | ATLANTA          | GA    |           | 03/01/2012    |               |                                                                                   |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 293,150                                                                                  | 293,150            |                                                      |                                           |                                        |
| 00-1101821  | MALVERN          | PA    |           | 03/01/2012    |               |                                                                                   |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 73,182                                                                                   | 73,182             |                                                      |                                           |                                        |
| 00-1101826  | BEDMINSTER       | NJ    |           | 04/19/2012    |               |                                                                                   |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 13,579                                                                                   | 13,579             |                                                      |                                           |                                        |
| 00-1101828  | DYER             | IN    |           | 04/05/2012    |               |                                                                                   |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 22,835                                                                                   | 22,835             |                                                      |                                           |                                        |
| 00-1101830  | PITTSBURGH       | PA    |           | 05/03/2012    |               |                                                                                   |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 11,678                                                                                   | 11,678             |                                                      |                                           |                                        |
| 00-1101831  | COMMACK          | NY    |           | 04/25/2012    |               |                                                                                   |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 13,404                                                                                   | 13,404             |                                                      |                                           |                                        |
| 00-1101833  | COLUMBIA         | SC    |           | 05/03/2012    |               |                                                                                   |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 8,012                                                                                    | 8,012              |                                                      |                                           |                                        |
| 00-1101838  | ANN ARBOR        | MI    |           | 04/27/2012    |               |                                                                                   |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 28,176                                                                                   | 28,176             |                                                      |                                           |                                        |
| 00-1101846  | CHARLOTTESVILLE  | VA    |           | 05/01/2012    |               |                                                                                   |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 5,773                                                                                    | 5,773              |                                                      |                                           |                                        |
| 00-6000047  | BUFFALO          | NY    |           | 01/31/2002    |               | 889,132                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 135,130                                                                                  | 135,130            |                                                      |                                           |                                        |
| 00-6000058  | CLEARWATER       | SC    |           | 01/31/2002    |               | 586,346                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 58,968                                                                                   | 58,968             |                                                      |                                           |                                        |
| 00-6000073  | WAYNESBORO       | GA    |           | 01/31/2002    |               | 748,854                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 49,764                                                                                   | 49,764             |                                                      |                                           |                                        |
| 00-6000083  | NAPLES           | FL    |           | 01/31/2002    |               | 272,046                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 15,826                                                                                   | 15,826             |                                                      |                                           |                                        |
| 00-6000096  | WEST COLUMBIA    | SC    |           | 01/31/2002    |               | 967,296                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 54,087                                                                                   | 54,087             |                                                      |                                           |                                        |
| 00-6000125  | ARLINGTON        | VA    |           | 01/31/2002    |               | 2,159,619                                                                         |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 83,953                                                                                   | 83,953             |                                                      |                                           |                                        |
| 00-6000147  | FAIRVIEW         | CA    |           | 01/31/2002    |               | 174,285                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 31,290                                                                                   | 31,290             |                                                      |                                           |                                        |
| 00-6000160  | WESTFIELD        | NJ    |           | 01/31/2002    |               | 81,504                                                                            |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 19,818                                                                                   | 19,818             |                                                      |                                           |                                        |
| 00-6000166  | AGOURA HILLS     | CA    |           | 01/31/2002    |               | 221,112                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 32,386                                                                                   | 32,386             |                                                      |                                           |                                        |
| 00-6000167  | SANTA CLARITA    | CA    |           | 01/31/2002    |               | 253,176                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 33,474                                                                                   | 33,474             |                                                      |                                           |                                        |
| 00-6000180  | ARLINGTON        | VA    |           | 01/31/2002    |               | 1,383,352                                                                         |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 39,499                                                                                   | 39,499             |                                                      |                                           |                                        |
| 00-6000190  | NEWTON SQUARE    | PA    |           | 01/31/2002    |               | 187,608                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 21,480                                                                                   | 21,480             |                                                      |                                           |                                        |
| 00-6000192  | WEST CHESTER     | PA    |           | 01/31/2002    |               | 135,475                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 15,514                                                                                   | 15,514             |                                                      |                                           |                                        |
| 00-6000193  | CINCINNATI       | OH    |           | 01/31/2002    |               | 360,790                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 10,153                                                                                   | 10,153             |                                                      |                                           |                                        |
| 00-6000203  | GREENVILLE       | SC    |           | 01/31/2002    |               | 175,684                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 18,481                                                                                   | 18,481             |                                                      |                                           |                                        |
| 00-6000224  | MANFIELD         | MA    |           | 01/31/2002    |               | 606,200                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 41,870                                                                                   | 41,870             |                                                      |                                           |                                        |
| 00-6000233  | HAUPPAUGE        | NY    |           | 01/31/2002    |               | 4,450,306                                                                         |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 31,457                                                                                   | 31,457             |                                                      |                                           |                                        |
| 00-6000238  | SALT LAKE CITY   | UT    |           | 01/31/2002    |               | 5,083,505                                                                         |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 51,464                                                                                   | 51,464             |                                                      |                                           |                                        |
| 00-6000245  | LUMBERTON        | NJ    |           | 01/31/2002    |               | 3,443,463                                                                         |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 182,905                                                                                  | 182,905            |                                                      |                                           |                                        |
| 00-6000248  | TREVOSE          | PA    |           | 01/31/2002    |               | 1,010,536                                                                         |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 48,723                                                                                   | 48,723             |                                                      |                                           |                                        |
| 00-6000256  | ARDEN HILLS      | MN    |           | 01/31/2002    |               | 789,719                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 34,103                                                                                   | 34,103             |                                                      |                                           |                                        |
| 00-9000089  | SAN FRANCISCO    | CA    |           | 06/01/2001    |               | 414,942                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 20,238                                                                                   | 20,238             |                                                      |                                           |                                        |
| 00-9000100  | LA CANADA        | CA    |           | 07/01/2001    |               | 83,094                                                                            |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 3,866                                                                                    | 3,866              |                                                      |                                           |                                        |
| 00-9000123  | CINCINNATI       | OH    |           | 12/03/2001    |               | 573,764                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 5,111                                                                                    | 5,111              |                                                      |                                           |                                        |
| 00-9000137  | YORBA LINDA      | CA    |           | 05/01/2002    |               | 195,286                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 7,477                                                                                    | 7,477              |                                                      |                                           |                                        |
| 00-9000144  | ROCK HILL        | SC    |           | 08/01/2002    |               | 289,668                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 4,436                                                                                    | 4,436              |                                                      |                                           |                                        |
| 00-9000146  | SAN DIEGO        | CA    |           | 09/03/2002    |               | 203,798                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 1,765                                                                                    | 1,765              |                                                      |                                           |                                        |
| 00-9000148  | PASADENA         | CA    |           | 10/01/2002    |               | 317,605                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 2,820                                                                                    | 2,820              |                                                      |                                           |                                        |
| 00-9000150  | NATIONAL CITY    | CA    |           | 06/02/2003    |               | 850,601                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 12,755                                                                                   | 12,755             |                                                      |                                           |                                        |
| 00-9000151  | NATIONAL CITY    | CA    |           | 07/22/2011    |               | 779,198                                                                           |                                                   |                                                   |                                                                          |                                                  |                                                    |                                                      | 3,003                                                                                    | 3,003              |                                                      |                                           |                                        |

STATEMENT AS OF JUNE 30, 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 |
| 03-0301632                                  | SANTA CLARITA    | CA    |           | 07/18/1990    |               | 874,677                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 52,801                                                                | 52,801         |                                          |                                  |                               |
| 03-0305576                                  | OAKWOOD          | GA    |           | 03/31/1994    |               | 1,024,947                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 103,057                                                               | 103,057        |                                          |                                  |                               |
| 03-0306146                                  | DENVER           | CO    |           | 07/08/1994    |               | 1,535,632                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 137,894                                                               | 137,894        |                                          |                                  |                               |
| 03-0306302                                  | WATERFORD        | MI    |           | 10/04/1994    |               | 1,490,816                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 46,117                                                                | 46,117         |                                          |                                  |                               |
| 03-0306926                                  | TUKWILA          | WA    |           | 02/01/1995    |               | 690,633                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 48,375                                                                | 48,375         |                                          |                                  |                               |
| 03-0307129                                  | AMHERST          | NY    |           | 06/27/1995    |               | 1,463,810                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 29,437                                                                | 29,437         |                                          |                                  |                               |
| 03-0307463                                  | JACKSONVILLE     | FL    |           | 11/21/1995    |               | 873,832                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 48,088                                                                | 48,088         |                                          |                                  |                               |
| 03-0307610                                  | RAYMOND          | WA    |           | 09/26/1996    |               | 1,033,228                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 45,135                                                                | 45,135         |                                          |                                  |                               |
| 03-0307803                                  | HAYWARD          | CA    |           | 10/18/1995    |               | 626,777                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 77,846                                                                | 77,846         |                                          |                                  |                               |
| 03-0307885                                  | LOUISVILLE       | KY    |           | 02/29/1996    |               | 634,049                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 32,906                                                                | 32,906         |                                          |                                  |                               |
| 03-0308244                                  | LAVERGNE         | TN    |           | 01/09/1997    |               | 1,006,974                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 41,316                                                                | 41,316         |                                          |                                  |                               |
| 03-0308299                                  | FRANKLIN         | MA    |           | 05/21/1996    |               | 1,092,616                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 70,167                                                                | 70,167         |                                          |                                  |                               |
| 03-0308428                                  | PLAINVILLE       | OH    |           | 03/14/1996    |               | 1,886,131                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 50,077                                                                | 50,077         |                                          |                                  |                               |
| 03-0308464                                  | KENT             | WA    |           | 03/28/1996    |               | 492,462                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 24,333                                                                | 24,333         |                                          |                                  |                               |
| 03-0308648                                  | DELAWARE         | OH    |           | 03/05/1996    |               | 3,094,702                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 154,375                                                               | 154,375        |                                          |                                  |                               |
| 03-0308675                                  | OVERLAND PARK    | KS    |           | 03/21/1996    |               | 1,915,596                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 96,422                                                                | 96,422         |                                          |                                  |                               |
| 03-0308822                                  | RALEIGH          | NC    |           | 06/27/1996    |               | 16,454,639                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 773,918                                                               | 773,918        |                                          |                                  |                               |
| 03-0308877                                  | CHEROKEE COUNTY  | GA    |           | 04/03/1997    |               | 3,187,032                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 125,685                                                               | 125,685        |                                          |                                  |                               |
| 03-0309176                                  | HAMILTON         | OH    |           | 07/10/1996    |               | 1,209,824                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 56,325                                                                | 56,325         |                                          |                                  |                               |
| 03-0309254                                  | TAMPA            | FL    |           | 08/29/1996    |               | 681,688                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 52,324                                                                | 52,324         |                                          |                                  |                               |
| 03-0309823                                  | CHEEKTOWAGA      | NY    |           | 03/31/1997    |               | 2,045,233                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 137,565                                                               | 137,565        |                                          |                                  |                               |
| 03-0310231                                  | OAKDALE          | MN    |           | 08/27/1997    |               | 2,263,287                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 32,824                                                                | 32,824         |                                          |                                  |                               |
| 03-0310337                                  | HOUSTON          | TX    |           | 09/30/1997    |               | 9,706,825                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 210,678                                                               | 210,678        |                                          |                                  |                               |
| 03-0310373                                  | MARYLAND HEIGHTS | MO    |           | 08/22/1997    |               | 1,432,360                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 50,068                                                                | 50,068         |                                          |                                  |                               |
| 03-0310442                                  | HOUSTON          | TX    |           | 09/30/1997    |               | 568,657                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 12,342                                                                | 12,342         |                                          |                                  |                               |
| 03-0310520                                  | OAKDALE          | MN    |           | 12/01/1997    |               | 933,729                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 13,597                                                                | 13,597         |                                          |                                  |                               |
| 03-0310713                                  | NEWARK           | CA    |           | 02/24/1998    |               | 494,760                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 97,038                                                                | 97,038         |                                          |                                  |                               |
| 03-0310759                                  | CRANFORD         | NJ    |           | 03/05/1998    |               | 661,300                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 22,231                                                                | 22,231         |                                          |                                  |                               |
| 03-0310828                                  | LOVELAND         | OH    |           | 04/30/1998    |               | 154,240                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 17,875                                                                | 17,875         |                                          |                                  |                               |
| 03-0310933                                  | PANAMA CITY      | FL    |           | 05/26/1998    |               | 318,842                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 51,776                                                                | 51,776         |                                          |                                  |                               |
| 03-0311109                                  | INDIANAPOLIS     | IN    |           | 08/17/1998    |               | 1,226,972                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 169,342                                                               | 169,342        |                                          |                                  |                               |
| 03-0311521                                  | KENT             | WA    |           | 01/05/1999    |               | 763,089                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 86,241                                                                | 86,241         |                                          |                                  |                               |
| 03-0311838                                  | SEATTLE          | WA    |           | 04/07/1999    |               | 809,792                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 21,455                                                                | 21,455         |                                          |                                  |                               |
| 03-0312004                                  | FARMERS BRANCH   | TX    |           | 07/13/1999    |               | 2,716,883                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 33,027                                                                | 33,027         |                                          |                                  |                               |
| 03-4000027                                  | NAUGATUCK        | CT    |           | 09/10/1996    |               | 3,961,937                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 67,460                                                                | 67,460         |                                          |                                  |                               |
| 03-4000361                                  | VASHON           | WA    |           | 05/01/1997    |               | 1,774,287                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 67,616                                                                | 67,616         |                                          |                                  |                               |
| 03-4000509                                  | FAIRFIELD        | OH    |           | 06/30/1997    |               | 4,030,826                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 144,956                                                               | 144,956        |                                          |                                  |                               |
| 03-4000518                                  | MARIETTA         | GA    |           | 07/18/1997    |               | 3,417,254                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 121,096                                                               | 121,096        |                                          |                                  |                               |
| 03-4000554                                  | LANSING          | MI    |           | 11/25/1997    |               | 2,928,376                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 41,597                                                                | 41,597         |                                          |                                  |                               |
| 03-4000590                                  | CINCINNATI       | OH    |           | 09/30/1997    |               | 2,112,236                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 73,014                                                                | 73,014         |                                          |                                  |                               |
| 03-4000669                                  | ROBERTSDALE      | AL    |           | 11/04/1997    |               | 1,162,240                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 49,767                                                                | 49,767         |                                          |                                  |                               |
| 03-4000678                                  | MARYSVILLE       | WA    |           | 04/30/1998    |               | 3,071,642                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 41,572                                                                | 41,572         |                                          |                                  |                               |
| 03-4000843                                  | BELLEVUE         | WA    |           | 11/12/1997    |               | 75,777                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 20,525                                                                | 20,525         |                                          |                                  |                               |
| 03-4000861                                  | FLORENCE         | KY    |           | 03/10/1998    |               | 11,057,872                                                           |                                          |                                          |                                                           |                                         |                                        |                                             | 67,099                                                                | 67,099         |                                          |                                  |                               |
| 03-4000912                                  | ST PETERSBURG    | FL    |           | 01/30/1998    |               | 478,142                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 20,575                                                                | 20,575         |                                          |                                  |                               |
| 03-4000958                                  | BOSTON           | MA    |           | 07/28/1998    |               | 243,647                                                              |                                          |                                          |                                                           |                                         |                                        |                                             | 35,398                                                                | 35,398         |                                          |                                  |                               |
| 03-4001019                                  | MONROEVILLE      | PA    |           | 09/01/1998    |               | 4,860,761                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 143,787                                                               | 143,787        |                                          |                                  |                               |
| 03-4001028                                  | OKLAHOMA CITY    | OK    |           | 07/27/1998    |               | 1,207,586                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 36,588                                                                | 36,588         |                                          |                                  |                               |
| 03-4001046                                  | RANCHO BERNARDO  | CA    |           | 08/17/1998    |               | 36,305                                                               |                                          |                                          |                                                           |                                         |                                        |                                             | 4,994                                                                 | 4,994          |                                          |                                  |                               |
| 03-4001055                                  | EVANDALE         | OH    |           | 11/12/1998    |               | 2,800,220                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 154,815                                                               | 154,815        |                                          |                                  |                               |
| 03-4001064                                  | DAVISON          | MI    |           | 09/30/1998    |               | 1,483,710                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 195,024                                                               | 195,024        |                                          |                                  |                               |
| 03-4002170                                  | SALT LAKE CITY   | UT    |           | 12/28/1999    |               | 1,523,844                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 13,913                                                                | 13,913         |                                          |                                  |                               |
| 03-4100095                                  | JACKSONVILLE     | FL    |           | 12/13/1995    |               | 1,577,199                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 86,857                                                                | 86,857         |                                          |                                  |                               |
| 03-4100224                                  | HOUSTON          | TX    |           | 03/12/1997    |               | 1,787,369                                                            |                                          |                                          |                                                           |                                         |                                        |                                             | 69,376                                                                | 69,376         |                                          |                                  |                               |
| 02999999. Mortgages with partial repayments |                  |       |           |               |               | 3,744,467,074                                                        |                                          |                                          |                                                           |                                         |                                        |                                             | 38,942,001                                                            | 38,942,001     |                                          |                                  |                               |
| 05999999 - Totals                           |                  |       |           |               |               | 3,891,563,363                                                        |                                          |                                          | (1,363,850)                                               |                                         | 1,363,850                              |                                             | 189,043,540                                                           | 189,043,540    |                                          |                                  |                               |

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE BA - PART 2

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

| 1<br><br>CUSIP<br>Identification | 2<br><br>Name or Description                     | Location      |                | 5<br><br>Name of Vendor<br>or General Partner | 6<br><br>NAIC<br>Designation | 7<br><br>Date<br>Originally<br>Acquired | 8<br><br>Type<br>and<br>Strategy | 9<br><br>Actual Cost<br>at Time of<br>Acquisition | 10<br><br>Additional<br>Investment Made<br>After Acquisition | 11<br><br>Amount of<br>Encumbrances | 12<br><br>Commitment<br>for<br>Additional<br>Investment | 13<br><br>Percentage of<br>Ownership |
|----------------------------------|--------------------------------------------------|---------------|----------------|-----------------------------------------------|------------------------------|-----------------------------------------|----------------------------------|---------------------------------------------------|--------------------------------------------------------------|-------------------------------------|---------------------------------------------------------|--------------------------------------|
|                                  |                                                  | 3<br><br>City | 4<br><br>State |                                               |                              |                                         |                                  |                                                   |                                                              |                                     |                                                         |                                      |
|                                  | Boston Capital Intermediate Term Income Fund LLC |               |                |                                               |                              |                                         |                                  |                                                   | (408,755)                                                    |                                     |                                                         | 33.330                               |
| 1599999. Joint                   | Venture Interests - Common Stock - Unaffiliated  |               |                |                                               |                              |                                         |                                  |                                                   | (408,755)                                                    |                                     |                                                         | XXX                                  |
|                                  | FC Boilermaker Master Tenant LLC                 |               |                |                                               |                              | 04/05/2012                              |                                  | 726,063                                           |                                                              |                                     | 4,123,937                                               | 99.990                               |
|                                  | Stuyvestant Hall Master Tenant LLC               |               |                |                                               |                              |                                         |                                  | 31,200                                            |                                                              |                                     |                                                         | 99.990                               |
| 1799999. Joint                   | Venture Interests - Real Estate - Unaffiliated   |               |                |                                               |                              |                                         |                                  | 757,263                                           |                                                              |                                     | 4,123,937                                               | XXX                                  |
|                                  | Hudson Housing Tax Credit Fund XLVI LLC          |               |                | RBC Capital Markets                           |                              | 12/22/2010                              |                                  |                                                   | 1,686,366                                                    |                                     | 3,119,499                                               | 100.000                              |
|                                  | Nationwide Affordable Housing Fund 42            |               |                |                                               |                              |                                         |                                  |                                                   | 4,032,705                                                    |                                     | 28,094,430                                              | 99.000                               |
|                                  | Nationwide Affordable Housing Fund 43            |               |                |                                               |                              |                                         |                                  |                                                   | 4,668,111                                                    |                                     | 18,420,663                                              | 99.990                               |
|                                  | Nationwide Affordable Housing Fund 45            |               |                |                                               |                              |                                         |                                  | 3,299,924                                         |                                                              |                                     |                                                         | 99.990                               |
|                                  | Nationwide Affordable Housing Fund 48            |               |                |                                               |                              |                                         |                                  | 3,021,869                                         |                                                              |                                     | 10,348,801                                              | 99.990                               |
|                                  | WNC Institutional Tax Credit Fund 33             |               |                |                                               |                              | 09/23/2010                              |                                  |                                                   | 3,135,479                                                    |                                     | 17,788,302                                              | 99.990                               |
| 3399999. State                   | Low Income Housing Tax Credit - Unaffiliated     |               |                |                                               |                              |                                         |                                  | 6,321,793                                         | 13,522,661                                                   |                                     | 77,771,695                                              | XXX                                  |
| 3999999. Total -                 | Unaffiliated                                     |               |                |                                               |                              |                                         |                                  | 7,079,056                                         | 13,113,906                                                   |                                     | 81,895,632                                              | XXX                                  |
| 4099999. Total -                 | Affiliated                                       |               |                |                                               |                              |                                         |                                  |                                                   |                                                              |                                     |                                                         | XXX                                  |
|                                  |                                                  |               |                |                                               |                              |                                         |                                  |                                                   |                                                              |                                     |                                                         |                                      |
| 4199999 - Totals                 |                                                  |               |                |                                               |                              |                                         |                                  | 7,079,056                                         | 13,113,906                                                   |                                     | 81,895,632                                              | XXX                                  |

SCHEDULE BA - PART 3

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

| 1<br><br>CUSIP<br>Identification                              | 2<br><br>Name or Description   | Location      |                | 5<br><br>Name of Purchaser or<br>Nature of Disposal | 6<br><br>Date<br>Originally<br>Acquired | 7<br><br>Disposal<br>Date | 8<br><br>Book/<br>Adjusted<br>Carrying<br>Value<br>Less<br>Encum-<br>brances,<br>Prior<br>Year | Change in Book/Adjusted Carrying Value                          |                                                                                            |                                                                                                 |                                                                    |                                                                                            |                                                                                               | 15<br><br>Book/<br>Adjusted<br>Carrying<br>Value<br>Less<br>Encum-<br>brances<br>on<br>Disposal | 16<br><br>Consid-<br>eration | 17<br><br>Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | 18<br><br>Realized<br>Gain<br>(Loss) on<br>Disposal | 19<br><br>Total<br>Gain<br>(Loss) on<br>Disposal | 20<br><br>Invest-<br>ment<br>Income |
|---------------------------------------------------------------|--------------------------------|---------------|----------------|-----------------------------------------------------|-----------------------------------------|---------------------------|------------------------------------------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|--------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|------------------------------|-------------------------------------------------------------------|-----------------------------------------------------|--------------------------------------------------|-------------------------------------|
|                                                               |                                | 3<br><br>City | 4<br><br>State |                                                     |                                         |                           |                                                                                                | 9<br><br>Unrealized<br>Valuation<br>Increase<br>(De-<br>crease) | 10<br><br>Current<br>Year's<br>(Depre-<br>ciation) or<br>(Amorti-<br>zation)/<br>Accretion | 11<br><br>Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impair-<br>ment<br>Recog-<br>nized | 12<br><br>Capital-<br>ized<br>Deferred<br>Interest<br>and<br>Other | 13<br><br>Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(9+10-<br>11+12) | 14<br><br>Total<br>Foreign<br>Exchange<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value |                                                                                                 |                              |                                                                   |                                                     |                                                  |                                     |
|                                                               | Legg Mason Real Estate Fund II | Los Angeles   | CA             |                                                     | 07/12/2005                              |                           | 23,374,092                                                                                     | (1,003,404)                                                     |                                                                                            |                                                                                                 |                                                                    | (1,003,404)                                                                                |                                                                                               | 250,000                                                                                         |                              |                                                                   |                                                     |                                                  |                                     |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated |                                |               |                |                                                     |                                         |                           |                                                                                                | 23,374,092                                                      | (1,003,404)                                                                                |                                                                                                 |                                                                    |                                                                                            | (1,003,404)                                                                                   |                                                                                                 | 250,000                      |                                                                   |                                                     |                                                  |                                     |
|                                                               | ZAIS ZEPHYR A4, A5             | Red Bank      | NJ             |                                                     | 10/19/2007                              |                           | 8,747,658                                                                                      | 477,132                                                         |                                                                                            |                                                                                                 |                                                                    | 477,132                                                                                    |                                                                                               | 1,413,155                                                                                       |                              |                                                                   |                                                     |                                                  |                                     |
| 1999999. Joint Venture Interests - Other - Unaffiliated       |                                |               |                |                                                     |                                         |                           |                                                                                                | 8,747,658                                                       | 477,132                                                                                    |                                                                                                 |                                                                    |                                                                                            | 477,132                                                                                       |                                                                                                 | 1,413,155                    |                                                                   |                                                     |                                                  |                                     |
| 3999999. Total - Unaffiliated                                 |                                |               |                |                                                     |                                         |                           |                                                                                                | 32,121,750                                                      | (526,272)                                                                                  |                                                                                                 |                                                                    |                                                                                            | (526,272)                                                                                     |                                                                                                 | 1,663,155                    |                                                                   |                                                     |                                                  |                                     |
| 4099999. Total - Affiliated                                   |                                |               |                |                                                     |                                         |                           |                                                                                                |                                                                 |                                                                                            |                                                                                                 |                                                                    |                                                                                            |                                                                                               |                                                                                                 |                              |                                                                   |                                                     |                                                  |                                     |
|                                                               |                                |               |                |                                                     |                                         |                           |                                                                                                |                                                                 |                                                                                            |                                                                                                 |                                                                    |                                                                                            |                                                                                               |                                                                                                 |                              |                                                                   |                                                     |                                                  |                                     |
|                                                               |                                |               |                |                                                     |                                         |                           |                                                                                                |                                                                 |                                                                                            |                                                                                                 |                                                                    |                                                                                            |                                                                                               |                                                                                                 |                              |                                                                   |                                                     |                                                  |                                     |
|                                                               |                                |               |                |                                                     |                                         |                           |                                                                                                |                                                                 |                                                                                            |                                                                                                 |                                                                    |                                                                                            |                                                                                               |                                                                                                 |                              |                                                                   |                                                     |                                                  |                                     |
|                                                               |                                |               |                |                                                     |                                         |                           |                                                                                                |                                                                 |                                                                                            |                                                                                                 |                                                                    |                                                                                            |                                                                                               |                                                                                                 |                              |                                                                   |                                                     |                                                  |                                     |
|                                                               |                                |               |                |                                                     |                                         |                           |                                                                                                |                                                                 |                                                                                            |                                                                                                 |                                                                    |                                                                                            |                                                                                               |                                                                                                 |                              |                                                                   |                                                     |                                                  |                                     |
|                                                               |                                |               |                |                                                     |                                         |                           |                                                                                                |                                                                 |                                                                                            |                                                                                                 |                                                                    |                                                                                            |                                                                                               |                                                                                                 |                              |                                                                   |                                                     |                                                  |                                     |
|                                                               |                                |               |                |                                                     |                                         |                           |                                                                                                |                                                                 |                                                                                            |                                                                                                 |                                                                    |                                                                                            |                                                                                               |                                                                                                 |                              |                                                                   |                                                     |                                                  |                                     |
|                                                               |                                |               |                |                                                     |                                         |                           |                                                                                                |                                                                 |                                                                                            |                                                                                                 |                                                                    |                                                                                            |                                                                                               |                                                                                                 |                              |                                                                   |                                                     |                                                  |                                     |
|                                                               |                                |               |                |                                                     |                                         |                           |                                                                                                |                                                                 |                                                                                            |                                                                                                 |                                                                    |                                                                                            |                                                                                               |                                                                                                 |                              |                                                                   |                                                     |                                                  |                                     |
|                                                               |                                |               |                |                                                     |                                         |                           |                                                                                                |                                                                 |                                                                                            |                                                                                                 |                                                                    |                                                                                            |                                                                                               |                                                                                                 |                              |                                                                   |                                                     |                                                  |                                     |
| 4199999 - Totals                                              |                                |               |                |                                                     |                                         |                           |                                                                                                | 32,121,750                                                      | (526,272)                                                                                  |                                                                                                 |                                                                    |                                                                                            | (526,272)                                                                                     |                                                                                                 | 1,663,155                    |                                                                   |                                                     |                                                  |                                     |

STATEMENT AS OF JUNE 30, 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) |
| 251129-5D-0                                                                                    | Detroit Mich City Sch GO Bld Amer Bd Det |         | 05/03/2012    | Loop Capital Markets         |                           | 3,248,225   | 2,500,000  | 3,766                                   | 1FE                                      |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions |                                          |         |               |                              |                           | 3,248,225   | 2,500,000  | 3,766                                   | XXX                                      |
| 02765U-CY-8                                                                                    | American Mun Pwr Ohio Inc Rev Bld Amer B |         | 06/11/2012    | Various                      |                           | 9,475,603   | 7,870,000  | 142,188                                 | 1FE                                      |
| 02765U-DN-1                                                                                    | American Mun Pwr Ohio Inc Rev Bld Amer B |         | 05/01/2012    | Barclays Capital             |                           | 5,773,189   | 4,945,000  | 64,447                                  | 1FE                                      |
| 02765U-EQ-3                                                                                    | American Mun Pwr Ohio Inc Rev Bld Amer B |         | 06/11/2012    | Bonds Direct                 |                           | 4,196,013   | 3,575,000  | 74,095                                  | 1FE                                      |
| 20281P-CT-7                                                                                    | Commonwealth PA Fin Auth Ser B Bld Amer  |         | 05/01/2012    | Barclays Capital             |                           | 2,482,200   | 2,000,000  | 52,853                                  | 1FE                                      |
| 31394A-PF-7                                                                                    | FNMA REMIC Ser 2004-65 CI ZA 4.500% 08   |         | 06/01/2012    | Interest Capitalization      |                           | 239,014     | 239,014    |                                         | 1                                        |
| 31394B-DH-4                                                                                    | FNMA REMIC Ser 2004-78 CI Z 5.500% 11/   |         | 06/01/2012    | Interest Capitalization      |                           | 228,263     | 228,263    |                                         | 1                                        |
| 31394B-FS-8                                                                                    | FNMA REMIC Ser 2004-79 CI ZD 5.500% 11/  |         | 06/01/2012    | Interest Capitalization      |                           | 274,131     | 274,131    |                                         | 1                                        |
| 31395B-R3-9                                                                                    | FNMA REMIC Ser 2006-24 CI Z 5.500% 04/   |         | 06/01/2012    | Interest Capitalization      |                           | 1,036,752   | 1,036,752  |                                         | 1                                        |
| 31395X-MD-4                                                                                    | FHLMC REMIC Ser 3025 CI ZC 5.000% 08/1   |         | 06/01/2012    | Interest Capitalization      |                           | 170,845     | 170,845    |                                         | 1                                        |
| 31395X-WS-0                                                                                    | FHLMC REMIC Ser 3019 CI ZQ 5.000% 06/1   |         | 06/01/2012    | Interest Capitalization      |                           | 1,110,424   | 1,110,424  |                                         | 1                                        |
| 31396F-G3-1                                                                                    | FHLMC REMIC Ser 3068 CI Z 5.500% 11/15   |         | 06/01/2012    | Interest Capitalization      |                           | 488,839     | 488,839    |                                         | 1                                        |
| 31396T-QY-2                                                                                    | FHLMC REMIC Ser 3174 CI PZ 5.000% 01/1   |         | 06/01/2012    | Interest Capitalization      |                           | 240,345     | 240,345    |                                         | 1                                        |
| 31396W-Q7-4                                                                                    | FNMA REMIC Ser 2007-74 CI ZE 5.500% 08   |         | 06/01/2012    | Interest Capitalization      |                           | 192,721     | 192,721    |                                         | 1                                        |
| 31396Y-F7-2                                                                                    | FNMA REMIC Ser 2008-29 CI ZA 4.500% 04   |         | 06/01/2012    | Interest Capitalization      |                           | 263,537     | 263,537    |                                         | 1                                        |
| 31397A-6C-2                                                                                    | FHLMC REMIC Ser 3209 CI TZ 5.000% 08/1   |         | 06/01/2012    | Interest Capitalization      |                           | 95,362      | 95,362     |                                         | 1                                        |
| 546589-QW-5                                                                                    | LouisvilleJeffersn Cnty KY Rev Bld Amer  |         | 06/12/2012    | Citigroup                    |                           | 10,199,305  | 8,030,000  | 40,016                                  | 1FE                                      |
| 644693-KW-2                                                                                    | New Hampshire St Tpk Sys Rev Bld Amer Bd |         | 05/02/2012    | Goldman Sachs & Company      |                           | 2,608,082   | 2,140,000  | 2,143                                   | 1FE                                      |
| 66285W-FB-7                                                                                    | North Texas Tollway Auth Rev Bld Amer Bd |         | 05/04/2012    | Various                      |                           | 26,510,928  | 20,245,000 | 476,855                                 | 1FE                                      |
| 709223-ZZ-7                                                                                    | Pennsylvania St Tpk Comm Rev Bld Amer B  |         | 06/12/2012    | Various                      |                           | 28,402,997  | 23,615,000 | 51,070                                  | 1FE                                      |
| 837151-FV-6                                                                                    | South Carolina Pub Svc Auth Rev Ser E    |         | 05/03/2012    | Various                      |                           | 22,009,976  | 21,450,000 | 30,720                                  | 1FE                                      |
| 3199999. Subtotal - Bonds - U.S. Special Revenues                                              |                                          |         |               |                              |                           | 115,998,526 | 98,210,233 | 934,387                                 | XXX                                      |
| 00163M-AK-0                                                                                    | Prologis LP Co Gtd Nt 6.625% 12/01/19    |         | 06/25/2012    | Merrill Lynch                |                           | 2,107,692   | 1,800,000  | 8,944                                   | 2FE                                      |
| 01448T-AD-6                                                                                    | ALESCO Pfd Fdg Ltd Mezz Nt Ser 5A CI C1  |         | 06/25/2012    | Interest Capitalization      |                           | 58,666      | 58,666     |                                         | 6AM                                      |
| 01448Y-AE-3                                                                                    | ALESCO Pfd Fdg Ltd Mezz Nt Ser A7 CI C P |         | 06/23/2012    | Interest Capitalization      |                           | 26,428      | 26,428     |                                         | 6AM                                      |
| 01449C-AK-6                                                                                    | ALESCO Pfd Fdg Ltd Mezz Nt Ser 8A CI C1  |         | 06/23/2012    | Interest Capitalization      |                           | 48,899      | 48,899     |                                         | 6AM                                      |
| 01449W-AC-0                                                                                    | ALESCO Pfd Fdg Ltd Mezz Nt Ser 10A CI B  |         | 06/23/2012    | Interest Capitalization      |                           | 14,692      | 14,692     |                                         | 5AM                                      |
| 031162-BN-9                                                                                    | Amgen Inc Sr Nt 3.625% 05/15/22          |         | 05/10/2012    | Bank of America Bisd Dealer  |                           | 9,953,500   | 10,000,000 |                                         | 2FE                                      |
| 031162-BP-4                                                                                    | Amgen Inc Sr Nt 5.375% 05/15/43          |         | 05/10/2012    | Morgan Stanley & Co Inc      |                           | 15,997,600  | 16,000,000 |                                         | 2FE                                      |
| 032511-AY-3                                                                                    | Anadarko Petroleum Corp Sr Nt 6.450% 0   |         | 05/15/2012    | Various                      |                           | 23,434,250  | 20,000,000 | 215,896                                 | 2FE                                      |
| 04044T-AB-2                                                                                    | Aristotle Holding Inc Co Gtd Nt 6.125%   |         | 05/01/2012    | Various                      |                           | 9,261,560   | 8,000,000  | 221,861                                 | 2FE                                      |
| 101137-AE-7                                                                                    | Boston Scientific Corp Nt 7.000% 11/15   |         | 05/09/2012    | Morgan Stanley & Co Inc      |                           | 33,267,570  | 27,000,000 | 931,972                                 | 2FE                                      |
| 17275R-AF-9                                                                                    | Cisco Sys Inc Nt 5.500% 01/15/40         |         | 05/15/2012    | Credit Suisse First Boston   |                           | 13,383,770  | 11,000,000 | 206,708                                 | 1FE                                      |
| 17275R-AH-5                                                                                    | Cisco Sys Inc Sr Nt 4.450% 01/15/20      |         | 06/22/2012    | Citigroup                    |                           | 20,232,975  | 17,500,000 | 350,438                                 | 1FE                                      |
| 25179M-AN-3                                                                                    | Devon Energy Corp Sr Nt 4.750% 05/15/4   |         | 05/07/2012    | Morgan Stanley & Co Inc      |                           | 16,849,550  | 17,000,000 |                                         | 2FE                                      |
| 25179M-AP-8                                                                                    | Devon Energy Corp Sr Nt 3.250% 05/15/2   |         | 05/07/2012    | Various                      |                           | 11,444,625  | 11,500,000 |                                         | 2FE                                      |
| 25245B-AA-5                                                                                    | Diageo Inv Corp Co Gtd Nt 4.250% 05/11   |         | 05/08/2012    | Morgan Stanley & Co Inc      |                           | 9,939,500   | 10,000,000 |                                         | 1                                        |
| 25470D-AG-4                                                                                    | Discovery Communications Co Gtd Nt 4.9   |         | 05/10/2012    | Morgan/JP/Securities - Bonds |                           | 3,969,120   | 4,000,000  |                                         | 2FE                                      |
| 278058-EF-5                                                                                    | Eaton Corp Sr Nt 3.470% 06/28/21         |         | 06/28/2012    | Morgan Stanley & Co Inc      |                           | 35,000,000  | 35,000,000 |                                         | 1Z                                       |
| 30216X-AB-0                                                                                    | Expert Global Inc (NCO) Term Ln B Nt 1   |         | 04/27/2012    | Barclays Capital             |                           | 7,840,000   | 8,000,000  |                                         | 4FE                                      |
| 40426W-AR-2                                                                                    | HRPT Properties Tr Nt 6.250% 08/15/16    |         | 04/12/2012    | UBS Warburg London           |                           | 5,296,950   | 5,000,000  | 53,819                                  | 2FE                                      |
| 42809H-AD-9                                                                                    | Hess Corp Sr Nt 5.600% 02/15/41          |         | 05/02/2012    | Royal Bank of Scotland       |                           | 5,473,350   | 5,000,000  | 63,778                                  | 2FE                                      |
| 441060-AJ-9                                                                                    | Hospira Inc Sr Nt 6.050% 03/30/17        |         | 06/20/2012    | Barclays Capital             |                           | 4,528,790   | 4,000,000  | 51,089                                  | 2FE                                      |
| 441060-AL-4                                                                                    | Hospira Inc Sr Nt 5.600% 09/15/40        |         | 06/08/2012    | Various                      |                           | 22,771,695  | 22,040,000 | 272,813                                 | 2FE                                      |
| 487836-BJ-6                                                                                    | Kellogg Co Sr Nt 3.125% 05/17/22         |         | 05/17/2012    | Various                      |                           | 26,876,680  | 27,000,000 | 10,851                                  | 2FE                                      |
| 53117C-AN-2                                                                                    | Liberty Property LP Sr Nt 4.125% 06/15   |         | 06/11/2012    | Morgan/JP/Securities - Bonds |                           | 25,007,950  | 25,000,000 | 1,719                                   | 2FE                                      |
| 60871R-AD-2                                                                                    | Molson Coors Brewing Co Co Gtd Nt 5.00   |         | 05/17/2012    | Various                      |                           | 22,639,100  | 22,000,000 | 39,583                                  | 2FE                                      |
| 68389X-AE-5                                                                                    | Oracle Corp Nt 6.500% 04/15/38           |         | 05/15/2012    | Credit Suisse First Boston   |                           | 10,811,840  | 8,000,000  | 47,667                                  | 1FE                                      |
| 68389X-AM-7                                                                                    | Oracle Corp Sr Nt 5.375% 07/15/40        |         | 05/15/2012    | Various                      |                           | 15,050,150  | 15,000,000 | 275,469                                 | 1FE                                      |
| 69352P-AD-5                                                                                    | PPL Capital Funding Inc Sr Nt 4.200% 0   |         | 06/11/2012    | Various                      |                           | 20,994,880  | 21,000,000 |                                         | 2FE                                      |
| 718172-AM-1                                                                                    | Philip Morris Intl Inc Sr Nt 4.375% 11   |         | 05/17/2012    | Barclays Capital             |                           | 18,903,240  | 18,000,000 | 8,993                                   | 1FE                                      |
| 718172-AP-4                                                                                    | Philip Morris Intl Inc Sr Nt 4.500% 03   |         | 05/16/2012    | Various                      |                           | 13,634,952  | 12,800,000 | 95,350                                  | 1FE                                      |
| 74340X-AM-3                                                                                    | Prologis LP Co Gtd Nt 6.625% 05/15/18    |         | 06/12/2012    | Goldman Sachs & Company      |                           | 1,533,243   | 1,333,000  | 7,359                                   | 2FE                                      |
| 74340X-AN-1                                                                                    | Prologis LP Sr Nt 7.375% 10/30/19        |         | 04/18/2012    | Wachovia Capital Markets Inc |                           | 14,362,920  | 12,000,000 | 425,292                                 | 2FE                                      |
| 83413U-AA-1                                                                                    | Solar Capital Sr Nt 5.875% 05/11/17      |         | 05/11/2012    | Citigroup                    |                           | 12,500,000  | 12,500,000 |                                         | 2Z                                       |
| 871829-AQ-0                                                                                    | Sysco Corp Sr Nt 2.600% 06/12/22         |         | 06/06/2012    | Various                      |                           | 52,711,780  | 53,000,000 |                                         | 1FE                                      |
| 89233P-6D-3                                                                                    | Toyota Motor Credit Corp Sr Nt 1.750%    |         | 05/17/2012    | HSBC Securities              |                           | 11,956,080  | 12,000,000 |                                         | 1FE                                      |
| 90269P-AA-9                                                                                    | UBS-BofA Merrill Lynch Tr Ser 2012-WRM C |         | 06/22/2012    | UBS Warburg London           |                           | 17,338,869  | 17,000,000 | 8,727                                   | 1Z                                       |
| 913017-BT-5                                                                                    | United Technologies Corp Sr Nt 4.500%    |         | 05/24/2012    | HSBC Securities              |                           | 19,753,400  | 20,000,000 |                                         | 1FE                                      |
| 913017-BY-0                                                                                    | United Technologies Corp Sr Nt 3.100%    |         | 05/24/2012    | Bank of America Bisd Dealer  |                           | 12,490,375  | 12,500,000 |                                         | 1FE                                      |
| 918498-AA-0                                                                                    | VA Wash Diener Bldg US Gov CTL Nt 4.17   |         | 06/07/2012    | CTL Capital                  |                           | 5,525,000   | 5,525,000  |                                         | 1Z                                       |
| 933634-AJ-6                                                                                    | Washington Mtg PTC Ser 2007-HY3 CI 4A1 R |         | 06/07/2012    | Various                      |                           | 12,959,687  | 16,490,295 | 12,676                                  | 1FM                                      |

STATEMENT AS OF JUNE 30, 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) |
| 067901-AH-1                                                                     | Barrick Gold Corp Sr Nt 5.250% 04/01/4   | A       | .06/14/2012   | Tax Free Exchange            |                           | 12,477,544  | 12,500,000  | 129,427                                 | 2FE                                      |
| 13643E-AG-0                                                                     | Canadian Oil Sands Ltd Basic 4.500% 04   | A       | .06/12/2012   | Citigroup                    |                           | 6,244,740   | 6,000,000   | 57,000                                  | 2FE                                      |
| 292505-AD-6                                                                     | EnCana Corp Sr Nt 6.500% 08/15/34        | A       | .05/15/2012   | Various                      |                           | 9,430,594   | 8,655,000   | 122,762                                 | 2FE                                      |
| 292505-AE-4                                                                     | EnCana Corp Sr Nt 6.625% 08/15/37        | A       | .04/23/2012   | UBS Warburg London           |                           | 7,738,710   | 7,000,000   | 91,462                                  | 2FE                                      |
| 448055-AJ-2                                                                     | Husky Energy Inc St Nt 3.950% 04/15/22   | A       | .06/11/2012   | Morgan/JP/Securities - Bonds |                           | 5,173,850   | 5,000,000   | 44,986                                  | 2FE                                      |
| 496902-AJ-6                                                                     | Kinross Gold Corp Sr Nt 5.125% 09/01/2   | A       | .06/22/2012   | Tax Free Exchange            |                           | 39,679,318  | 40,000,000  | 632,083                                 | 2FE                                      |
| 496902-AK-3                                                                     | Kinross Gold Corp Sr Nt 6.875% 09/01/4   | A       | .06/22/2012   | Tax Free Exchange            |                           | 14,878,659  | 15,000,000  | 317,969                                 | 2FE                                      |
| 03512T-AA-9                                                                     | Anglogold Holdings PLC Co Gtd Nt 5.375   | F       | .04/12/2012   | Credit Suisse First Boston   |                           | 20,703,714  | 20,000,000  | 5,972                                   | 2FE                                      |
| 377373-AD-7                                                                     | Glaxosmithkline Cap Inc Co Gtd Nt 2.85   | F       | .05/02/2012   | Citigroup                    |                           | 28,306,200  | 28,500,000  |                                         | 1FE                                      |
| 500472-AF-2                                                                     | Koninklijke Philips Electronic Sr Nt 3   | F       | .06/11/2012   | Morgan/JP/Securities - Bonds |                           | 20,798,000  | 20,000,000  | 197,917                                 | 1FE                                      |
| 74040P-AC-5                                                                     | Preferred Term Sec Ltd V Mezz Nt PTP ABS | R       | .04/03/2012   | Interest Capitalization      |                           | 4,407       | 4,407       |                                         | 6AM                                      |
| 74041A-AG-8                                                                     | Preferred Term Sec XIII Nt Fx-to-Fit Ser | R       | .06/25/2012   | Interest Capitalization      |                           | 26,735      | 26,735      |                                         | 6AM                                      |
| 74041E-AC-9                                                                     | Preferred Term Sec Ltd XVI Mezz Nt PTP   | R       | .06/25/2012   | Interest Capitalization      |                           | 19,755      | 19,755      |                                         | 6AM                                      |
| 74042E-AC-8                                                                     | Preferred Term Sec Ltd XXVIII Mezz Nt CI | F       | .06/25/2012   | Interest Capitalization      |                           | 6,647       | 6,647       |                                         | 6AM                                      |
| 74042E-AD-6                                                                     | Preferred Term Sec Ltd XXVIII Mezz Nt CI | F       | .06/25/2012   | Interest Capitalization      |                           | 35,209      | 35,209      |                                         | 6AM                                      |
| 74042H-AA-5                                                                     | Preferred Term Sec Ltd XIX Fit Rt Nt ABS | F       | .06/27/2012   | Guggenheim Securities LLC    |                           | 3,110,421   | 5,184,035   | 1,178                                   | 1AM                                      |
| 74042H-AC-1                                                                     | Preferred Term Sec Ltd XIX Nt CI B PTP A | R       | .06/22/2012   | Interest Capitalization      |                           | 13,776      | 13,776      |                                         | 6AM                                      |
| 74042W-AC-8                                                                     | Preferred Term Sec Ltd XVIII Nt CI B PTP | F       | .06/25/2012   | Interest Capitalization      |                           | 50,739      | 50,739      |                                         | 6AM                                      |
| 74042W-AD-6                                                                     | Preferred Term Sec Ltd XVIII Nt CI C PTP | F       | .06/25/2012   | Interest Capitalization      |                           | 37,261      | 37,261      |                                         | 6AM                                      |
| 74138N-AA-7                                                                     | Preferred Term Sec Ltd XiX Combo Nt PTP  | R       | .06/23/2012   | Interest Capitalization      |                           | 21,361      | 21,361      |                                         | 6*                                       |
| 74138P-AA-2                                                                     | Preferred Term Sec Ltd XVIII Combo Nt PT | R       | .06/23/2012   | Interest Capitalization      |                           | 20,639      | 20,639      |                                         | 6*                                       |
| 75903A-AD-9                                                                     | Regional Diversified Fdg Sr Nt Ser 2005- | F       | .04/25/2012   | Interest Capitalization      |                           | 84,293      | 84,293      |                                         | 6AM                                      |
| 81180W-AF-8                                                                     | Seagate Tech HDD Holding Sr Nt 7.000%    | F       | .05/21/2012   | Tax Free Exchange            |                           | 22,504,768  | 23,680,000  | 644,622                                 | 3FE                                      |
| R8047#-AA-3                                                                     | Solveig Gas Norway AS Priv Pl 4.000% 1   | F       | .06/27/2012   | Bank of America BISD Dealer  |                           | 38,000,000  | 38,000,000  |                                         | 1Z                                       |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)         |                                          |         |               |                              |                           | 798,318,668 | 773,976,837 | 5,556,382                               | XXX                                      |
| 8399997. Total - Bonds - Part 3                                                 |                                          |         |               |                              |                           | 917,565,419 | 874,687,070 | 6,494,535                               | XXX                                      |
| 8399998. Total - Bonds - Part 5                                                 |                                          |         |               |                              |                           | XXX         | XXX         | XXX                                     | XXX                                      |
| 8399999. Total - Bonds                                                          |                                          |         |               |                              |                           | 917,565,419 | 874,687,070 | 6,494,535                               | 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                                      |
| 31340#-00-1                                                                     | Federal Home Loan Bank Com               |         | .04/18/2012   | Direct                       | 251,633.000               | 25,163,300  |             |                                         | U                                        |
| 90357#-12-4                                                                     | United Subcontractors Inc Com            |         | .06/25/2012   | Direct                       | 507.570                   |             |             |                                         | U                                        |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) |                                          |         |               |                              |                           | 25,163,300  | XXX         |                                         | XXX                                      |
| 9799997. Total - Common Stocks - Part 3                                         |                                          |         |               |                              |                           | 25,163,300  | XXX         |                                         | XXX                                      |
| 9799998. Total - Common Stocks - Part 5                                         |                                          |         |               |                              |                           | XXX         | XXX         | XXX                                     | XXX                                      |
| 9799999. Total - Common Stocks                                                  |                                          |         |               |                              |                           | 25,163,300  | XXX         |                                         | XXX                                      |
| 9899999. Total - Preferred and Common Stocks                                    |                                          |         |               |                              |                           | 25,163,300  | XXX         |                                         | XXX                                      |
| 9999999 - Totals                                                                |                                          |         |               |                              |                           | 942,728,719 | XXX         | 6,494,535                               | XXX                                      |

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

STATEMENT AS OF JUNE 30, 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) |
| 36200M-TT-0           | GNMA Pool #604562 3.500% 08/15/18                                                     |             | 06/01/2012    | Paydown             |                           | 67,129         | 67,129    | 63,017      | 64,767                                   |                                           | 2,362                                     |                                                            | 2,362                                                        |                                                                | 67,129                                         |                                          |                                  |                               | 1,021                                               | 08/15/2018                        | 1                                          |
| 362092-GC-6           | GNMA GNSF Pool #59595 11.500% 02/15/13                                                |             | 06/01/2012    | Paydown             |                           | 22             | 22        | 21          | 22                                       |                                           |                                           |                                                            |                                                              |                                                                | 22                                             |                                          |                                  |                               | 1                                                   | 02/15/2013                        | 1                                          |
| 36210U-WX-7           | GNMA PTC #502962 6.000% 04/15/14                                                      |             | 06/01/2012    | Paydown             |                           | 10,061         | 10,061    | 9,897       | 9,993                                    |                                           | 68                                        |                                                            | 68                                                           |                                                                | 10,061                                         |                                          |                                  |                               | 250                                                 | 04/15/2014                        | 1                                          |
| 36210Y-R2-3           | GNMA PTC #506405 6.000% 04/15/14                                                      |             | 06/01/2012    | Paydown             |                           | 9,006          | 9,006     | 8,859       | 8,943                                    |                                           | 62                                        |                                                            | 62                                                           |                                                                | 9,006                                          |                                          |                                  |                               | 213                                                 | 04/15/2014                        | 1                                          |
| 36211E-SP-4           | GNMA PTC #510926 6.000% 05/15/14                                                      |             | 06/01/2012    | Paydown             |                           | 13,192         | 13,192    | 12,977      | 13,096                                   |                                           | 96                                        |                                                            | 96                                                           |                                                                | 13,192                                         |                                          |                                  |                               | 349                                                 | 05/15/2014                        | 1                                          |
| 36215W-2S-2           | GNMA GNSF Pool #147585 9.500% 03/15/16                                                |             | 06/01/2012    | Paydown             |                           | 912            | 912       | 888         | 900                                      |                                           | 12                                        |                                                            | 12                                                           |                                                                | 912                                            |                                          |                                  |                               | 36                                                  | 03/15/2016                        | 1                                          |
| 362197-3A-1           | GNMA GNSF Pool #269993 9.500% 06/15/20                                                |             | 06/01/2012    | Paydown             |                           | 27             | 27        | 28          | 28                                       |                                           | (1)                                       |                                                            | (1)                                                          |                                                                | 27                                             |                                          |                                  |                               | 1                                                   | 06/15/2020                        | 1                                          |
| 36220T-2Q-6           | GNMA GNSF Pool #287983 9.500% 08/15/20                                                |             | 06/01/2012    | Paydown             |                           | 256            | 256       | 265         | 262                                      |                                           | (7)                                       |                                                            | (7)                                                          |                                                                | 256                                            |                                          |                                  |                               | 10                                                  | 08/15/2020                        | 1                                          |
| 36223A-5D-0           | GNMA GNSF Pool #302444 9.500% 12/15/20                                                |             | 06/01/2012    | Paydown             |                           | 77             | 77        | 79          | 79                                       |                                           | (2)                                       |                                                            | (2)                                                          |                                                                | 77                                             |                                          |                                  |                               | 3                                                   | 12/15/2020                        | 1                                          |
| 36225A-ZZ-6           | GNMA Pool #780760 6.000% 04/15/13                                                     |             | 06/01/2012    | Paydown             |                           | 58,215         | 58,215    | 54,785      | 57,373                                   |                                           | 841                                       |                                                            | 841                                                          |                                                                | 58,215                                         |                                          |                                  |                               | 1,444                                               | 04/15/2013                        | 1                                          |
| 36225B-EW-4           | GNMA PTC #781049 6.500% 06/15/14                                                      |             | 06/01/2012    | Paydown             |                           | 20,416         | 20,416    | 20,090      | 20,267                                   |                                           | 149                                       |                                                            | 149                                                          |                                                                | 20,416                                         |                                          |                                  |                               | 554                                                 | 06/15/2014                        | 1                                          |
| 36225B-GC-6           | GNMA PTC #781095 6.500% 08/15/14                                                      |             | 06/01/2012    | Paydown             |                           | 66,714         | 66,714    | 65,254      | 66,075                                   |                                           | 638                                       |                                                            | 638                                                          |                                                                | 66,714                                         |                                          |                                  |                               | 1,768                                               | 08/15/2014                        | 1                                          |
| 36225B-HC-5           | GNMA I Pool #781127 7.000% 01/15/15                                                   |             | 06/01/2012    | Paydown             |                           | 19,476         | 19,476    | 19,296      | 19,370                                   |                                           | 106                                       |                                                            | 106                                                          |                                                                | 19,476                                         |                                          |                                  |                               | 582                                                 | 01/15/2015                        | 1                                          |
|                       |                                                                                       |             |               | Redemption 100.0000 |                           |                |           |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| 455780-AG-1           | Indonesia (Republic of) AID Sr Nt 8.90                                                |             | 06/01/2012    | Redemption 100.0000 |                           | 100,000        | 100,000   | 109,000     | 105,524                                  |                                           | (5,524)                                   |                                                            | (5,524)                                                      |                                                                | 100,000                                        |                                          |                                  |                               | 4,450                                               | 06/01/2021                        | 1                                          |
| 491798-AA-2           | Kenya (Republic of) AID Sr Nt 10.000% 1                                               |             | 04/15/2012    | Redemption 100.0000 |                           | 117,647        | 117,647   | 128,529     | 123,205                                  |                                           | (5,558)                                   |                                                            | (5,558)                                                      |                                                                | 117,647                                        |                                          |                                  |                               | 5,882                                               | 10/15/2018                        | 1                                          |
| 649085-AA-5           | New Valley Generation II Ser 2001 5.57                                                |             | 05/01/2012    | Redemption 100.0000 |                           | 237,973        | 237,973   | 249,191     | 243,640                                  |                                           | (5,667)                                   |                                                            | (5,667)                                                      |                                                                | 237,973                                        |                                          |                                  |                               | 6,630                                               | 05/01/2020                        | 1FE                                        |
| 0599999               | Subtotal - Bonds - U.S. Governments                                                   |             |               |                     |                           | 721,123        | 721,123   | 742,176     | 733,544                                  |                                           | (12,425)                                  |                                                            | (12,425)                                                     |                                                                | 721,123                                        |                                          |                                  |                               | 23,194                                              | XXX                               | XXX                                        |
| 251093-XD-7           | Detroit Mich GO Taxable Self Insurance                                                |             | 05/01/2012    | Maturity            |                           | 1,000,000      | 1,000,000 | 1,000,000   | 1,000,000                                |                                           |                                           |                                                            |                                                              |                                                                | 1,000,000                                      |                                          |                                  |                               | 24,100                                              | 05/01/2012                        | 1FE                                        |
| 2499999               | Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions |             |               |                     |                           | 1,000,000      | 1,000,000 | 1,000,000   | 1,000,000                                |                                           |                                           |                                                            |                                                              |                                                                | 1,000,000                                      |                                          |                                  |                               | 24,100                                              | XXX                               | XXX                                        |
| 14760N-AT-7           | Casino Reinvst Dev Auth NJ Rev TxbI Ser                                               |             | 06/01/2012    | Various             |                           | 1,890,000      | 1,890,000 | 1,890,000   | 1,890,000                                |                                           |                                           |                                                            |                                                              |                                                                | 1,890,000                                      |                                          |                                  |                               | 48,573                                              | 06/01/2015                        | 2FE                                        |
|                       |                                                                                       |             |               | Redemption 100.0000 |                           |                |           |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| 186103-CE-5           | Cleveland OH Port Auth Rev TxbI Dev Luig                                              |             | 05/15/2012    | Redemption 100.0000 |                           | 165,000        | 165,000   | 165,000     | 165,000                                  |                                           |                                           |                                                            |                                                              |                                                                | 165,000                                        |                                          |                                  |                               | 4,835                                               | 05/15/2019                        | 2FE                                        |
| 186103-CU-9           | Cleveland OH Port Auth Rev TxbI Dev Tru                                               |             | 05/15/2012    |                     |                           | 20,000         | 20,000    | 20,000      | 20,000                                   |                                           |                                           |                                                            |                                                              |                                                                | 20,000                                         |                                          |                                  |                               | 677                                                 | 11/15/2023                        | 2FE                                        |
| 186103-EC-7           | Cleveland OH Port Auth Rev TxbI Dev Good                                              |             | 05/15/2012    | Call 100.0000       |                           | 115,000        | 115,000   | 115,000     | 115,000                                  |                                           |                                           |                                                            |                                                              |                                                                | 115,000                                        |                                          |                                  |                               | 3,306                                               | 05/15/2014                        | 2FE                                        |
| 212257-BP-3           | Contra Costa Cnty CA Rev Pension Olbig T                                              |             | 06/01/2012    | Maturity            |                           | 1,000,000      | 1,000,000 | 1,000,000   | 1,000,000                                |                                           |                                           |                                                            |                                                              |                                                                | 1,000,000                                      |                                          |                                  |                               | 23,150                                              | 06/01/2012                        | 1FE                                        |
| 3128H6-DC-5           | FHLMC Pool #E98199 3.500% 08/15/18                                                    |             | 06/01/2012    | Paydown             |                           | 135,275        | 135,275   | 123,967     | 128,764                                  |                                           | 6,511                                     |                                                            | 6,511                                                        |                                                                | 135,275                                        |                                          |                                  |                               | 2,047                                               | 08/15/2018                        | 1                                          |
| 3128H7-B7-6           | FHLMC Pool #E99062 3.500% 09/15/18                                                    |             | 06/01/2012    | Paydown             |                           | 81,373         | 81,373    | 76,669      | 78,648                                   |                                           | 2,725                                     |                                                            | 2,725                                                        |                                                                | 81,373                                         |                                          |                                  |                               | 1,006                                               | 09/15/2018                        | 1                                          |
| 3128H7-G3-0           | FHLMC Pool #E99218 3.500% 09/15/18                                                    |             | 06/01/2012    | Paydown             |                           | 68,325         | 68,325    | 64,246      | 65,922                                   |                                           | 2,402                                     |                                                            | 2,402                                                        |                                                                | 68,325                                         |                                          |                                  |                               | 986                                                 | 09/15/2018                        | 1                                          |
| 3128H7-K4-3           | FHLMC Pool #E99315 3.500% 10/15/18                                                    |             | 06/01/2012    | Paydown             |                           | 114,711        | 114,711   | 107,864     | 110,699                                  |                                           | 4,013                                     |                                                            | 4,013                                                        |                                                                | 114,711                                        |                                          |                                  |                               | 1,577                                               | 10/15/2018                        | 1                                          |
| 3128H7-K7-6           | FHLMC Pool #E99318 3.500% 09/15/18                                                    |             | 06/01/2012    | Paydown             |                           | 236,011        | 236,011   | 221,924     | 227,372                                  |                                           | 8,639                                     |                                                            | 8,639                                                        |                                                                | 236,011                                        |                                          |                                  |                               | 3,868                                               | 09/15/2018                        | 1                                          |
| 3128H7-MX-7           | FHLMC Pool #E99374 3.500% 10/15/18                                                    |             | 06/01/2012    | Paydown             |                           | 42,753         | 42,753    | 40,201      | 41,189                                   |                                           | 1,563                                     |                                                            | 1,563                                                        |                                                                | 42,753                                         |                                          |                                  |                               | 623                                                 | 10/15/2018                        | 1                                          |
| 3128H7-NH-1           | FHLMC Pool #E99392 3.500% 09/15/18                                                    |             | 06/01/2012    | Paydown             |                           | 239,662        | 239,662   | 224,683     | 231,091                                  |                                           | 8,571                                     |                                                            | 8,571                                                        |                                                                | 239,662                                        |                                          |                                  |                               | 3,555                                               | 09/15/2018                        | 1                                          |
| 3128HJ-AD-8           | FHLMC Gold PC Pool #W30004 7.450% 05/1                                                |             | 06/01/2012    | Paydown             |                           | 128,321        | 128,321   | 122,008     | 124,655                                  |                                           | 3,666                                     |                                                            | 3,666                                                        |                                                                | 128,321                                        |                                          |                                  |                               | 3,987                                               | 05/15/2021                        | 1                                          |
| 3128MJ-O3-7           | FHLMC Giant Pool #G08473 3.500% 01/15/                                                |             | 06/01/2012    | Paydown             |                           | 142,525        | 142,525   | 146,255     |                                          | (3,730)                                   |                                           |                                                            | (3,730)                                                      |                                                                | 142,525                                        |                                          |                                  |                               | 1,731                                               | 01/15/2042                        | 1                                          |
| 312903-HR-1           | FHLMC REMIC Ser 113-C 8.500% 05/15/21                                                 |             | 06/15/2012    | Paydown             |                           | 379            | 379       | 389         | 380                                      |                                           | (1)                                       |                                                            | (1)                                                          |                                                                | 379                                            |                                          |                                  |                               | 16                                                  | 05/15/2021                        | 1                                          |
| 312904-AU-9           | FHLMC REMIC Ser 181-E 7.000% 08/15/21                                                 |             | 06/15/2012    | Paydown             |                           | 15,976         | 15,976    | 16,209      | 16,031                                   |                                           | (54)                                      |                                                            | (54)                                                         |                                                                | 15,976                                         |                                          |                                  |                               | 616                                                 | 08/15/2021                        | 1                                          |
| 312904-F7-5           | FHLMC REMIC Ser 1022-J 6.000% 12/15/20                                                |             | 06/01/2012    | Paydown             |                           | 10,999         | 10,999    | 10,860      | 10,888                                   |                                           | 111                                       |                                                            | 111                                                          |                                                                | 10,999                                         |                                          |                                  |                               | 311                                                 | 12/15/2020                        | 1                                          |
| 312904-N2-7           | FHLMC REMIC Ser 1030 F 9.000% 12/15/20                                                |             | 06/01/2012    | Paydown             |                           | 1,542          | 1,542     | 1,630       | 1,615                                    |                                           | (73)                                      |                                                            | (73)                                                         |                                                                | 1,542                                          |                                          |                                  |                               | 57                                                  | 12/15/2020                        | 1                                          |
| 312905-RA-2           | FHLMC REMIC Ser 1070-H 7.500% 04/15/21                                                |             | 06/01/2012    | Paydown             |                           | 22,830         | 22,830    | 23,444      | 23,059                                   |                                           | (229)                                     |                                                            | (229)                                                        |                                                                | 22,830                                         |                                          |                                  |                               | 658                                                 | 04/15/2021                        | 1                                          |
| 312905-YJ-5           | FHLMC REMIC Ser 1077-E 9.000% 05/15/21                                                |             | 06/01/2012    | Paydown             |                           | 4,460          | 4,460     | 4,520       | 4,470                                    |                                           | (10)                                      |                                                            | (10)                                                         |                                                                | 4,460                                          |                                          |                                  |                               | 171                                                 | 05/15/2021                        | 1                                          |
| 312906-E5-5           | FHLMC REMIC Ser 1116-XA 8.400% 08/15/2                                                |             | 06/01/2012    | Paydown             |                           | 10,165         | 10,165    | 9,782       | 10,004                                   |                                           | 160                                       |                                                            | 160                                                          |                                                                | 10,165                                         |                                          |                                  |                               | 358                                                 | 08/15/2021                        | 1                                          |
| 312906-LL-2           | FHLMC REMIC Ser 1110-Z 8.500% 07/15/21                                                |             | 06/01/2012    | Paydown             |                           | 24,191         | 24,191    | 25,153      | 24,652                                   |                                           | (461)                                     |                                                            | (461)                                                        |                                                                | 24,191                                         |                                          |                                  |                               | 945                                                 | 07/15/2021                        | 1                                          |
| 312913-ZE-9           | FHLMC REMIC Ser 1437-HD 7.000% 12/15/2                                                |             | 06/01/2012    | Paydown             |                           | 19,016         | 19,016    | 19,505      | 19,314                                   |                                           | (298)                                     |                                                            | (298)                                                        |                                                                | 19,016                                         |                                          |                                  |                               | 551                                                 | 12/15/2022                        | 1                                          |
| 312915-UF-6           | FHLMC REMIC Ser 1504 Z 7.000% 05/15/23                                                |             | 06/01/2012    | Paydown             |                           | 23,285         | 23,285    | 23,952      | 23,686                                   |                                           | (402)                                     |                                                            | (402)                                                        |                                                                | 23,285                                         |                                          |                                  |                               | 678                                                 | 05/15/2023                        | 1                                          |
| 31294K-UC-7           | FHLMC Gold PC Pool #E01479 3.500% 09/1                                                |             | 06/01/2012    | Paydown             |                           | 119,686        | 119,686   | 112,654     | 115,569                                  |                                           | 4,117                                     |                                                            | 4,117                                                        |                                                                | 119,686                                        |                                          |                                  |                               | 1,662                                               | 09/15/2018                        | 1                                          |
| 31339D-SE-9           | FHLMC REMIC Ser 2416 PV 6.000% 02/15/3                                                |             | 06/01/2012    | Paydown             |                           | 179,590        | 179,590   | 181,330     | 180,060                                  |                                           | (471)                                     |                                                            | (471)                                                        |                                                                | 179,590                                        |                                          |                                  |                               | 4,446                                               | 02/15/2032                        | 1                                          |
| 31339G-JU-6           | FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3                                                |             | 06/01/2012    | Paydown             |                           | 121,571        | 121,571   | 121,267     | 121,273                                  |                                           | 298                                       |                                                            | 298                                                          |                                                                | 121,571                                        |                                          |                                  |                               | 2,967                                               | 10/15/2031                        | 1                                          |
| 313372-YE-4           | FHLMC REMIC Ser 1643-E 6.500% 05/15/23                                                |             | 06/01/2012    | Paydown             |                           | 20,339         | 20,339    | 20,762      | 20,590                                   |                                           | (251)                                     |                                                            | (251)                                                        |                                                                | 20,339                                         |                                          |                                  |                               | 608                                                 | 05/15/2023                        | 1                                          |
| 313373-KF-4           | FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2                                                |             | 06/01/2012    | Paydown             |                           | 216,648        | 216,648   | 227,608     | 221,950                                  |                                           | (5,302)                                   |                                                            | (5,302)                                                      |                                                                | 216,648                                        |                                          |                                  |                               | 5,693                                               | 12/15/2023                        | 1                                          |
| 313376-MA-0           | FHLMC REMIC Ser 1837-Z 6.500% 04/15/26                                                |             | 06/01/2012    | Paydown             |                           | 132,945        | 132,945   | 137,059     | 135,353                                  |                                           | (2,407)                                   |                                                            | (2,407)                                                      |                                                                | 132,945                                        |                                          |                                  |                               | 3,523                                               | 04/15/2026                        | 1                                          |
| 31337C-6P-8           | FHLMC Structured Ser 2008 M 7.000% 11/                                                |             | 06/01/2012    | Paydown             |                           | 16,656         | 16,656    | 17,286      | 17,045                                   |                                           | (389)                                     |                                                            | (389)                                                        |                                                                | 16,656                                         |                                          |                                  |                               | 471                                                 | 11/20/2027                        | 1                                          |
| 31337C-AU-2           | FHLMC Structured Ser FSPC T-9 A6 6.564                                                |             | 06/01/2012    | Paydown             |                           | 3,897          | 3,897     | 3,897       | 3,877                                    |                                           | 20                                        |                                                            | 20                                                           |                                                                | 3,897                                          |                                          |                                  |                               | 108                                                 | 03/25/2029                        | 1                                          |
| 31337D-GW-1           | FHLMC Struc Ser T-10 A5 PT 6.410% 05/2                                                |             | 06/01/2012    | Paydown             |                           | 442            | 442       | 442         | 442                                      |                                           |                                           |                                                            |                                                              |                                                                | 442                                            |                                          |                                  |                               | 12                                                  | 05/25/2029                        | 1                                          |
| 31337E-LG-7           | FHLMC REMIC Ser 2064 M 6.000% 06/15/28                                                |             | 06/01/2012    | Paydown             |                           | 2,328          | 2,328     | 2,388       | 2,368                                    |                                           | (40)                                      |                                                            | (40)                                                         |                                                                | 2,328                                          |                                          |                                  |                               | 55                                                  | 06/15/2028                        | 1                                          |

STATEMENT AS OF JUNE 30, 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<br>Ident-<br>ification | Description                             | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number<br>of Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>In-<br>dicator<br>(a) |
| 31337H-VM-6                  | FHLMC REMIC Ser 2113-TE 6.000% 01/15/1  |              | 06/01/2012       | Paydown              |                                 | 75,397             | 75,397    | 70,355         | 74,484                                               |                                                    | 913                                                    |                                                          | 913                                                                               |                                                                                     | 75,397                                                        |                                                      |                                           |                                     | 1,844                                                              | 01/15/2014                                     | 1                                                                 |
| 31337K-SS-5                  | FHLMC REMIC Ser 2136-A 6.000% 03/15/29  |              | 06/01/2012       | Paydown              |                                 | 20,454             | 20,454    | 19,179         | 19,745                                               |                                                    | 709                                                    |                                                          | 709                                                                               |                                                                                     | 20,454                                                        |                                                      |                                           |                                     | 491                                                                | 03/15/2029                                     | 1                                                                 |
| 313401-TB-7                  | Federal Home Loan Mtg Corp Ser 17-0155  |              | 06/01/2012       | Paydown              |                                 | 203                | 203       | 204            | 203                                                  |                                                    | 1                                                      |                                                          | 1                                                                                 |                                                                                     | 203                                                           |                                                      |                                           |                                     | 9                                                                  | 02/15/2016                                     | 1                                                                 |
| 313401-TJ-0                  | Federal Home Loan Mtg Corp Ser 17-0158  |              | 06/01/2012       | Paydown              |                                 | 117                | 117       | 118            | 117                                                  |                                                    |                                                        |                                                          | 117                                                                               |                                                                                     | 117                                                           |                                                      |                                           |                                     | 5                                                                  | 03/15/2016                                     | 1                                                                 |
| 313401-VR-9                  | Federal Home Loan Mtg Corp Ser 17-0189  |              | 06/01/2012       | Paydown              |                                 | 175                | 175       | 171            | 172                                                  |                                                    | 3                                                      |                                                          | 3                                                                                 |                                                                                     | 175                                                           |                                                      |                                           |                                     | 7                                                                  | 09/15/2016                                     | 1                                                                 |
| 31340Y-BH-1                  | FHLMC REMIC Ser 6-C 9.050% 06/15/19     |              | 06/15/2012       | Paydown              |                                 | 3,622              | 3,622     | 3,821          | 3,712                                                |                                                    | (91)                                                   |                                                          | (91)                                                                              |                                                                                     | 3,622                                                         |                                                      |                                           |                                     | 145                                                                | 06/15/2019                                     | 1                                                                 |
| 31340Y-DB-2                  | FHLMC REMIC Ser 12-A 9.250% 11/15/19    |              | 06/15/2012       | Paydown              |                                 | 8,048              | 8,048     | 8,013          | 8,000                                                |                                                    | 48                                                     |                                                          | 48                                                                                |                                                                                     | 8,048                                                         |                                                      |                                           |                                     | 370                                                                | 11/15/2019                                     | 1                                                                 |
| 31340Y-JX-8                  | FHLMC REMIC Ser 30-D 9.500% 02/15/20    |              | 06/15/2012       | Paydown              |                                 | 1,416              | 1,416     | 1,416          | 1,416                                                |                                                    |                                                        |                                                          |                                                                                   |                                                                                     | 1,416                                                         |                                                      |                                           |                                     | 52                                                                 | 02/15/2020                                     | 1                                                                 |
| 31340Y-KF-5                  | FHLMC REMIC Ser 31-E 7.550% 05/15/20    |              | 06/15/2012       | Paydown              |                                 | 23,056             | 23,056    | 23,297         | 23,037                                               |                                                    | 19                                                     |                                                          | 19                                                                                |                                                                                     | 23,056                                                        |                                                      |                                           |                                     | 748                                                                | 05/15/2020                                     | 1                                                                 |
| 31340Y-QS-1                  | FHLMC REMIC Ser 46-B 7.800% 09/15/20    |              | 06/15/2012       | Paydown              |                                 | 4,975              | 4,975     | 4,976          | 4,969                                                |                                                    | 6                                                      |                                                          | 6                                                                                 |                                                                                     | 4,975                                                         |                                                      |                                           |                                     | 208                                                                | 09/15/2020                                     | 1                                                                 |
| 31340Y-X6-1                  | FHLMC REMIC Ser 85-C 8.600% 01/15/21    |              | 06/15/2012       | Paydown              |                                 | 14,201             | 14,201    | 13,509         | 13,921                                               |                                                    | 280                                                    |                                                          | 280                                                                               |                                                                                     | 14,201                                                        |                                                      |                                           |                                     | 556                                                                | 01/15/2021                                     | 1                                                                 |
| 31344M-H4-6                  | Federal Home Loan Mtg Ser 28-2951 10.00 |              | 06/01/2012       | Paydown              |                                 | 1,307              | 1,307     | 1,313          | 1,298                                                |                                                    | 9                                                      |                                                          | 9                                                                                 |                                                                                     | 1,307                                                         |                                                      |                                           |                                     | 54                                                                 | 08/01/2014                                     | 1                                                                 |
| 31358E-RK-0                  | FNMA REMIC Ser 1990-72B 9.000% 07/25/2  |              | 06/01/2012       | Paydown              |                                 | 5,442              | 5,442     | 5,314          | 5,376                                                |                                                    | 66                                                     |                                                          | 66                                                                                |                                                                                     | 5,442                                                         |                                                      |                                           |                                     | 186                                                                | 07/25/2020                                     | 1                                                                 |
| 31358G-X4-4                  | FNMA REMIC Ser 1991-56G 8.600% 06/25/2  |              | 06/01/2012       | Paydown              |                                 | 14,105             | 14,105    | 13,852         | 13,960                                               |                                                    | 145                                                    |                                                          | 145                                                                               |                                                                                     | 14,105                                                        |                                                      |                                           |                                     | 474                                                                | 06/25/2021                                     | 1                                                                 |
| 31358H-GT-6                  | FNMA REMIC Ser 1991-73A 8.000% 07/25/2  |              | 06/01/2012       | Paydown              |                                 | 2,188              | 2,188     | 2,102          | 2,154                                                |                                                    | 35                                                     |                                                          | 35                                                                                |                                                                                     | 2,188                                                         |                                                      |                                           |                                     | 72                                                                 | 07/25/2021                                     | 1                                                                 |
| 31358H-H4-0                  | FNMA REMIC Ser 1991-98J 8.000% 08/25/2  |              | 06/01/2012       | Paydown              |                                 | 7,159              | 7,159     | 7,380          | 7,236                                                |                                                    | (76)                                                   |                                                          | (76)                                                                              |                                                                                     | 7,159                                                         |                                                      |                                           |                                     | 239                                                                | 08/25/2021                                     | 1                                                                 |
| 31358J-HU-8                  | FNMA REMIC Ser 1991-113 ZE 7.500% 09/2  |              | 06/01/2012       | Paydown              |                                 | 2,010              | 2,010     | 2,068          | 2,040                                                |                                                    | (31)                                                   |                                                          | (31)                                                                              |                                                                                     | 2,010                                                         |                                                      |                                           |                                     | 65                                                                 | 09/25/2021                                     | 1                                                                 |
| 31358M-O4-9                  | FNMA REMIC G1992-42 Z 7.000% 07/25/22   |              | 06/01/2012       | Paydown              |                                 | 19,762             | 19,762    | 19,626         | 19,633                                               |                                                    | 129                                                    |                                                          | 129                                                                               |                                                                                     | 19,762                                                        |                                                      |                                           |                                     | 567                                                                | 07/25/2022                                     | 1                                                                 |
| 31358N-SB-4                  | FNMA REMIC Ser 1992-124 PZ 7.000% 07/2  |              | 06/01/2012       | Paydown              |                                 | 82,491             | 82,491    | 84,870         | 83,642                                               |                                                    | (1,151)                                                |                                                          | (1,151)                                                                           |                                                                                     | 82,491                                                        |                                                      |                                           |                                     | 2,391                                                              | 07/25/2022                                     | 1                                                                 |
| 31359B-DN-4                  | FNMA REMIC Ser 1993-115G 5.500% 07/25/  |              | 06/01/2012       | Paydown              |                                 | 91,909             | 91,909    | 83,738         | 88,980                                               |                                                    | 2,929                                                  |                                                          | 2,929                                                                             |                                                                                     | 91,909                                                        |                                                      |                                           |                                     | 2,064                                                              | 07/25/2023                                     | 1                                                                 |
| 31359B-ZK-6                  | FNMA REMIC Ser 1993-119GA 6.500% 07/25  |              | 06/01/2012       | Paydown              |                                 | 20,687             | 20,687    | 20,416         | 20,538                                               |                                                    | 149                                                    |                                                          | 149                                                                               |                                                                                     | 20,687                                                        |                                                      |                                           |                                     | 549                                                                | 07/25/2023                                     | 1                                                                 |
| 31359E-AT-8                  | FNMA REMIC Ser 1993-167GA 7.000% 09/25  |              | 05/01/2012       | Paydown              |                                 | 47,490             | 47,490    | 48,738         | 47,307                                               |                                                    | 183                                                    |                                                          | 183                                                                               |                                                                                     | 47,490                                                        |                                                      |                                           |                                     | 1,166                                                              | 09/25/2023                                     | 1                                                                 |
| 31359E-LJ-8                  | FNMA REMIC Ser 1993-204ZA 6.500% 10/25  |              | 06/01/2012       | Paydown              |                                 | 147,138            | 147,138   | 134,082        | 140,520                                              |                                                    | 6,618                                                  |                                                          | 6,618                                                                             |                                                                                     | 147,138                                                       |                                                      |                                           |                                     | 3,800                                                              | 10/25/2023                                     | 1                                                                 |
| 31359E-YL-9                  | FNMA REMIC Ser 1993-199PF 6.500% 10/25  |              | 06/01/2012       | Paydown              |                                 | 73,438             | 73,438    | 74,696         | 73,424                                               |                                                    | 14                                                     |                                                          | 14                                                                                |                                                                                     | 73,438                                                        |                                                      |                                           |                                     | 2,078                                                              | 10/25/2023                                     | 1                                                                 |
| 31359F-DE-5                  | FNMA REMIC Ser 1993-202M 6.500% 11/25/  |              | 06/01/2012       | Paydown              |                                 | 290,350            | 290,350   | 298,174        | 290,492                                              |                                                    | (142)                                                  |                                                          | (142)                                                                             |                                                                                     | 290,350                                                       |                                                      |                                           |                                     | 7,920                                                              | 11/25/2023                                     | 1                                                                 |
| 31359G-DE-3                  | FNMA REMIC Ser 1993-225 CI UB 6.500% 1  |              | 06/01/2012       | Paydown              |                                 | 43,264             | 43,264    | 43,961         | 43,773                                               |                                                    | (509)                                                  |                                                          | (509)                                                                             |                                                                                     | 43,264                                                        |                                                      |                                           |                                     | 1,150                                                              | 12/25/2023                                     | 1                                                                 |
| 31359G-P3-4                  | FNMA REMIC Ser 1994-37L 6.500% 03/25/2  |              | 06/01/2012       | Paydown              |                                 | 79,726             | 79,726    | 80,957         | 79,955                                               |                                                    | (229)                                                  |                                                          | (229)                                                                             |                                                                                     | 79,726                                                        |                                                      |                                           |                                     | 2,096                                                              | 03/25/2024                                     | 1                                                                 |
| 31359K-ZR-1                  | FNMA Ser 1996-45 CI K 7.000% 09/25/21   |              | 06/01/2012       | Paydown              |                                 | 34,412             | 34,412    | 35,101         | 34,932                                               |                                                    | (519)                                                  |                                                          | (519)                                                                             |                                                                                     | 34,412                                                        |                                                      |                                           |                                     | 1,016                                                              | 09/25/2021                                     | 1                                                                 |
| 31359P-DJ-2                  | FNMA ACES Ser 1997-M2 CI Z 7.125% 01/1  |              | 06/01/2012       | Paydown              |                                 | 1,457              | 1,457     | 1,565          | 1,557                                                |                                                    | (100)                                                  |                                                          | (100)                                                                             |                                                                                     | 1,457                                                         |                                                      |                                           |                                     | 43                                                                 | 01/17/2037                                     | 1                                                                 |
| 31359Q-UN-2                  | FNMA REMIC Ser 1997-56 Z 7.000% 09/18/  |              | 06/01/2012       | Paydown              |                                 | 34,236             | 34,236    | 34,837         | 34,573                                               |                                                    | (337)                                                  |                                                          | (337)                                                                             |                                                                                     | 34,236                                                        |                                                      |                                           |                                     | 976                                                                | 09/18/2027                                     | 1                                                                 |
| 31359T-6P-8                  | FNMA Ser 1998-37 CI VZ 6.000% 06/17/28  |              | 06/01/2012       | Paydown              |                                 | 179,819            | 179,819   | 185,156        | 182,243                                              |                                                    | (2,425)                                                |                                                          | (2,425)                                                                           |                                                                                     | 179,819                                                       |                                                      |                                           |                                     | 4,395                                                              | 06/17/2028                                     | 1                                                                 |
| 31359U-TL-9                  | FNMA REMIC Ser 1998-54C 6.000% 09/18/2  |              | 06/01/2012       | Paydown              |                                 | 22,225             | 22,225    | 22,309         | 22,246                                               |                                                    | (20)                                                   |                                                          | (20)                                                                              |                                                                                     | 22,225                                                        |                                                      |                                           |                                     | 461                                                                | 09/18/2028                                     | 1                                                                 |
| 31359V-BH-5                  | FNMA Ser 1998-73 CI MZ 6.300% 10/17/38  |              | 06/01/2012       | Paydown              |                                 | 246,339            | 246,339   | 252,700        | 250,198                                              |                                                    | (3,858)                                                |                                                          | (3,858)                                                                           |                                                                                     | 246,339                                                       |                                                      |                                           |                                     | 5,222                                                              | 10/17/2038                                     | 1                                                                 |
| 313602-3E-2                  | FNMA REMIC Ser 1989-67D 9.000% 10/25/1  |              | 06/01/2012       | Paydown              |                                 | 6,030              | 6,030     | 6,010          | 5,998                                                |                                                    | 32                                                     |                                                          | 32                                                                                |                                                                                     | 6,030                                                         |                                                      |                                           |                                     | 220                                                                | 10/25/2019                                     | 1                                                                 |
| 313602-DV-3                  | FNMA REMIC Ser 1988-15A 9.000% 06/25/1  |              | 06/01/2012       | Paydown              |                                 | 3,461              | 3,461     | 3,504          | 3,474                                                |                                                    | (12)                                                   |                                                          | (12)                                                                              |                                                                                     | 3,461                                                         |                                                      |                                           |                                     | 131                                                                | 06/25/2018                                     | 1                                                                 |
| 313602-G0-1                  | FNMA REMIC Ser 1988-25B 9.250% 10/25/1  |              | 06/01/2012       | Paydown              |                                 | 4,214              | 4,214     | 4,458          | 4,312                                                |                                                    | (98)                                                   |                                                          | (98)                                                                              |                                                                                     | 4,214                                                         |                                                      |                                           |                                     | 161                                                                | 10/25/2018                                     | 1                                                                 |
| 313602-QA-5                  | FNMA REMIC Ser 1989-19A 10.300% 04/25/1 |              | 05/01/2012       | Paydown              |                                 | 1,638              | 1,638     | 1,678          | 1,628                                                |                                                    | 10                                                     |                                                          | 10                                                                                |                                                                                     | 1,638                                                         |                                                      |                                           |                                     | 63                                                                 | 04/25/2019                                     | 1                                                                 |
| 313602-W4-2                  | FNMA REMIC Ser 1989-62G 8.600% 10/25/1  |              | 06/01/2012       | Paydown              |                                 | 5,172              | 5,172     | 5,181          | 5,172                                                |                                                    |                                                        |                                                          |                                                                                   |                                                                                     | 5,172                                                         |                                                      |                                           |                                     | 185                                                                | 10/25/2019                                     | 1                                                                 |
| 313603-2H-4                  | FNMA REMIC Ser 1990-35E 9.500% 04/25/2  |              | 06/01/2012       | Paydown              |                                 | 75                 | 75        | 79             | 76                                                   |                                                    | (1)                                                    |                                                          | (1)                                                                               |                                                                                     | 75                                                            |                                                      |                                           |                                     | 3                                                                  | 04/25/2020                                     | 1                                                                 |
| 313603-GH-6                  | FNMA REMIC Ser 1989-96E 8.750% 11/25/1  |              | 06/01/2012       | Paydown              |                                 | 957                | 957       | 948            | 950                                                  |                                                    | 6                                                      |                                                          | 6                                                                                 |                                                                                     | 957                                                           |                                                      |                                           |                                     | 33                                                                 | 11/25/2019                                     | 1                                                                 |
| 313603-JJ-2                  | FNMA REMIC Ser 1989-90E 8.700% 12/25/1  |              | 06/01/2012       | Paydown              |                                 | 3,676              | 3,676     | 3,877          | 3,766                                                |                                                    | (89)                                                   |                                                          | (89)                                                                              |                                                                                     | 3,676                                                         |                                                      |                                           |                                     | 133                                                                | 12/25/2019                                     | 1                                                                 |
| 313603-YL-0                  | FNMA REMIC Ser 1990-16E 9.000% 03/25/2  |              | 06/01/2012       | Paydown              |                                 | 2,966              | 2,966     | 3,008          | 2,967                                                |                                                    | (1)                                                    |                                                          | (1)                                                                               |                                                                                     | 2,966                                                         |                                                      |                                           |                                     | 111                                                                | 03/25/2020                                     | 1                                                                 |
| 31366W-FE-7                  | FNMA Pool #160465 6.160% 08/25/13       |              | 06/01/2012       | Paydown              |                                 | 2,100              | 2,100     | 2,295          | 2,160                                                |                                                    | (60)                                                   |                                                          | (60)                                                                              |                                                                                     | 2,100                                                         |                                                      |                                           |                                     | 54                                                                 | 08/25/2013                                     | 1                                                                 |
| 31371K-UG-0                  | FNMA Pool #254508 5.000% 11/25/12       |              | 06/01/2012       | Paydown              |                                 | 107,340            | 107,340   | 110,728        | 107,627                                              |                                                    | (287)                                                  |                                                          | (287)                                                                             |                                                                                     | 107,340                                                       |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |

STATEMENT AS OF JUNE 30, 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<br>Ident-<br>ification | Description                            | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>In-<br>dicator<br>(a) |
| 3138AB-YQ-6                  | FNMA Pool #AH9718 4.000% 04/25/41      |              | 06/01/2012       | Paydown              |                                 | 326,359            | 326,359   | 329,559        | 329,514                                              |                                                    | (3,155)                                                |                                                          | (3,155)                                                                           |                                                                                     | 326,359                                                       |                                                      |                                           |                                     | 5,573                                                              | 04/25/2041                                     | 1                                                                 |
| 3138AC-AR-8                  | FNMA Pool #AH9915 3.500% 04/25/41      |              | 06/01/2012       | Paydown              |                                 | 114,271            | 114,271   | 115,610        | 114,271                                              |                                                    | (1,332)                                                |                                                          | (1,332)                                                                           |                                                                                     | 114,271                                                       |                                                      |                                           |                                     | 1,898                                                              | 04/25/2041                                     | 1                                                                 |
| 3138AP-JX-7                  | FNMA Pool #A19277 4.000% 08/25/41      |              | 06/01/2012       | Paydown              |                                 | 236,641            | 236,641   | 238,961        | 238,929                                              |                                                    | (2,287)                                                |                                                          | (2,287)                                                                           |                                                                                     | 236,641                                                       |                                                      |                                           |                                     | 3,313                                                              | 08/25/2041                                     | 1                                                                 |
| 3138EG-N4-2                  | FNMA Pool #AL0410 4.404% 06/25/21      |              | 06/01/2012       | Paydown              |                                 | 102,223            | 102,223   | 109,378        | 122,032                                              |                                                    | (19,810)                                               |                                                          | (19,810)                                                                          |                                                                                     | 102,223                                                       |                                                      |                                           |                                     | (806,359)                                                          | 06/25/2021                                     | 1                                                                 |
| 31392C-PT-5                  | FNMA Ser 2002-21 CI PE 6.500% 04/25/32 |              | 06/01/2012       | Paydown              |                                 | 42,999             | 42,999    | 44,248         | 43,979                                               |                                                    | (980)                                                  |                                                          | (980)                                                                             |                                                                                     | 42,999                                                        |                                                      |                                           |                                     | 1,141                                                              | 04/25/2032                                     | 1                                                                 |
| 31392E-4S-6                  | FNMA Ser 2002-72 CI DA 5.500% 11/25/17 |              | 06/01/2012       | Paydown              |                                 | 109,668            | 109,668   | 112,821        | 110,389                                              |                                                    | (721)                                                  |                                                          | (721)                                                                             |                                                                                     | 109,668                                                       |                                                      |                                           |                                     | 2,446                                                              | 11/25/2017                                     | 1                                                                 |
| 31392E-5J-5                  | FNMA REMIC Ser 2002-79 CI CB 5.500% 11 |              | 06/01/2012       | Paydown              |                                 | 490,863            | 490,863   | 483,423        | 487,355                                              |                                                    | 3,508                                                  |                                                          | 3,508                                                                             |                                                                                     | 490,863                                                       |                                                      |                                           |                                     | 11,129                                                             | 11/25/2022                                     | 1                                                                 |
| 31392E-F5-4                  | FNMA REMIC Ser 2002-65 CI HC 5.000% 10 |              | 06/01/2012       | Paydown              |                                 | 34,600             | 34,600    | 34,876         | 34,642                                               |                                                    | (43)                                                   |                                                          | (43)                                                                              |                                                                                     | 34,600                                                        |                                                      |                                           |                                     | 696                                                                | 10/25/2017                                     | 1                                                                 |
| 31392E-HX-1                  | FNMA REMIC Ser 2002-53 CI PD 6.000% 01 |              | 05/01/2012       | Paydown              |                                 | 36,601             | 36,601    | 38,024         | 36,604                                               |                                                    | (2)                                                    |                                                          | (2)                                                                               |                                                                                     | 36,601                                                        |                                                      |                                           |                                     | 795                                                                | 01/25/2032                                     | 1                                                                 |
| 31392E-SX-9                  | FNMA REMIC Ser 2002-59 CI B 5.500% 09/ |              | 06/01/2012       | Paydown              |                                 | 16,675             | 16,675    | 17,336         | 17,012                                               |                                                    | (338)                                                  |                                                          | (338)                                                                             |                                                                                     | 16,675                                                        |                                                      |                                           |                                     | 382                                                                | 09/25/2017                                     | 1                                                                 |
| 31392F-JK-4                  | FNMA REMIC Ser 2002-73 CI PE 5.500% 10 |              | 06/01/2012       | Paydown              |                                 | 373,936            | 373,936   | 377,033        | 373,109                                              |                                                    | 827                                                    |                                                          | 827                                                                               |                                                                                     | 373,936                                                       |                                                      |                                           |                                     | 8,184                                                              | 10/25/2031                                     | 1                                                                 |
| 31392G-DK-8                  | FNMA Ser 2002-90 CI PD 4.000% 10/25/32 |              | 06/01/2012       | Paydown              |                                 | 61,021             | 61,021    | 62,394         | 61,781                                               |                                                    | (760)                                                  |                                                          | (760)                                                                             |                                                                                     | 61,021                                                        |                                                      |                                           |                                     | 1,013                                                              | 10/25/2032                                     | 1                                                                 |
| 31392J-YQ-6                  | FNMA REMIC Tr Ser 2003 W3 CI 2A5 5.356 |              | 06/01/2012       | Paydown              |                                 | 42,315             | 42,315    | 43,029         | 42,760                                               |                                                    | (445)                                                  |                                                          | (445)                                                                             |                                                                                     | 42,315                                                        |                                                      |                                           |                                     | 874                                                                | 06/25/2042                                     | 1                                                                 |
| 31392T-WT-0                  | FHLMC REMIC Ser 2478 JF 6.000% 08/15/2 |              | 06/01/2012       | Paydown              |                                 | 32,257             | 32,257    | 33,597         | 32,735                                               |                                                    | (479)                                                  |                                                          | (479)                                                                             |                                                                                     | 32,257                                                        |                                                      |                                           |                                     | 808                                                                | 08/15/2022                                     | 1                                                                 |
| 31392U-KL-7                  | FHLMC REMIC Ser 2504 N 5.500% 09/15/1  |              | 06/01/2012       | Paydown              |                                 | 277,494            | 277,494   | 283,520        | 279,168                                              |                                                    | (1,674)                                                |                                                          | (1,674)                                                                           |                                                                                     | 277,494                                                       |                                                      |                                           |                                     | 6,303                                                              | 09/15/2017                                     | 1                                                                 |
| 31392U-MQ-4                  | FHLMC REMIC Ser 2503 BH 5.500% 09/15/1 |              | 06/01/2012       | Paydown              |                                 | 133,569            | 133,569   | 137,806        | 134,546                                              |                                                    | (977)                                                  |                                                          | (977)                                                                             |                                                                                     | 133,569                                                       |                                                      |                                           |                                     | 3,043                                                              | 09/15/2017                                     | 1                                                                 |
| 31392V-7G-1                  | FHLMC REMIC Ser 2498 BM 5.500% 09/15/1 |              | 06/01/2012       | Paydown              |                                 | 26,891             | 26,891    | 27,643         | 27,099                                               |                                                    | (208)                                                  |                                                          | (208)                                                                             |                                                                                     | 26,891                                                        |                                                      |                                           |                                     | 627                                                                | 09/15/2017                                     | 1                                                                 |
| 31392V-SN-3                  | FHLMC REMIC Ser 2496 BK 5.500% 09/15/1 |              | 06/01/2012       | Paydown              |                                 | 122,491            | 122,491   | 126,319        | 123,503                                              |                                                    | (1,012)                                                |                                                          | (1,012)                                                                           |                                                                                     | 122,491                                                       |                                                      |                                           |                                     | 2,747                                                              | 09/15/2017                                     | 1                                                                 |
| 31392W-G9-5                  | FHLMC REMIC Ser 2516 CI EH 5.500% 10/1 |              | 06/01/2012       | Paydown              |                                 | 658,838            | 658,838   | 665,426        | 659,736                                              |                                                    | (898)                                                  |                                                          | (898)                                                                             |                                                                                     | 658,838                                                       |                                                      |                                           |                                     | 15,002                                                             | 10/15/2022                                     | 1                                                                 |
| 31392W-JM-3                  | FHLMC REMIC Ser 2509 CI TV 5.500% 04/1 |              | 06/01/2012       | Paydown              |                                 | 1,456,493          | 1,456,493 | 1,485,167      | 1,457,333                                            |                                                    | (840)                                                  |                                                          | (840)                                                                             |                                                                                     | 1,456,493                                                     |                                                      |                                           |                                     | 33,826                                                             | 04/15/2022                                     | 1                                                                 |
| 31392W-MB-3                  | FHLMC REMIC Ser 2515 CI KB 5.000% 10/1 |              | 06/01/2012       | Paydown              |                                 | 73,350             | 73,350    | 74,749         | 73,733                                               |                                                    | (383)                                                  |                                                          | (383)                                                                             |                                                                                     | 73,350                                                        |                                                      |                                           |                                     | 1,499                                                              | 10/15/2017                                     | 1                                                                 |
| 31392X-6X-1                  | FHLMC REMIC Ser 2517 CI BH 5.500% 10/1 |              | 06/01/2012       | Paydown              |                                 | 151,589            | 151,589   | 155,876        | 152,633                                              |                                                    | (1,044)                                                |                                                          | (1,044)                                                                           |                                                                                     | 151,589                                                       |                                                      |                                           |                                     | 3,477                                                              | 10/15/2017                                     | 1                                                                 |
| 31393B-RF-4                  | FNMA REMIC Ser 2003-37 CI PD 5.250% 05 |              | 06/01/2012       | Paydown              |                                 | 1,126,744          | 1,126,744 | 1,067,238      | 1,106,450                                            |                                                    | 20,294                                                 |                                                          | 20,294                                                                            |                                                                                     | 1,126,744                                                     |                                                      |                                           |                                     | 25,068                                                             | 05/25/2032                                     | 1                                                                 |
| 31393C-PD-9                  | FNMA REMIC Ser 2003-55 CI CD 5.000% 06 |              | 06/01/2012       | Paydown              |                                 | 89,186             | 89,186    | 88,252         | 88,628                                               |                                                    | 558                                                    |                                                          | 558                                                                               |                                                                                     | 89,186                                                        |                                                      |                                           |                                     | 1,856                                                              | 06/25/2023                                     | 1                                                                 |
| 31393C-QH-9                  | FNMA REMIC Ser 2003-55 CI HY 5.000% 06 |              | 06/01/2012       | Paydown              |                                 | 394,821            | 394,821   | 404,136        | 397,028                                              |                                                    | (2,207)                                                |                                                          | (2,207)                                                                           |                                                                                     | 394,821                                                       |                                                      |                                           |                                     | 8,317                                                              | 06/25/2023                                     | 1                                                                 |
| 31393D-G5-4                  | FNMA REMIC Ser 2003-59 CI MC 5.000% 05 |              | 06/01/2012       | Paydown              |                                 | 607,720            | 607,720   | 605,631        | 605,679                                              |                                                    | 2,041                                                  |                                                          | 2,041                                                                             |                                                                                     | 607,720                                                       |                                                      |                                           |                                     | 12,356                                                             | 05/25/2032                                     | 1                                                                 |
| 31393D-J6-9                  | FNMA REMIC Ser 2003-59 CI VJ 5.000% 08 |              | 06/01/2012       | Paydown              |                                 | 370,442            | 370,442   | 374,493        | 370,322                                              |                                                    | 119                                                    |                                                          | 119                                                                               |                                                                                     | 370,442                                                       |                                                      |                                           |                                     | 7,432                                                              | 08/25/2020                                     | 1                                                                 |
| 31393D-TX-9                  | FNMA REMIC Ser 2003-W10 CI 1A4 4.505%  |              | 06/01/2012       | Paydown              |                                 | 167,807            | 167,807   | 167,800        | 167,596                                              |                                                    | 210                                                    |                                                          | 210                                                                               |                                                                                     | 167,807                                                       |                                                      |                                           |                                     | 3,246                                                              | 06/25/2043                                     | 1                                                                 |
| 31393E-ZB-4                  | FNMA REMIC Ser 2003-85 CI VY 5.000% 10 |              | 06/01/2012       | Paydown              |                                 | 41,042             | 41,042    | 38,502         | 40,341                                               |                                                    | 701                                                    |                                                          | 701                                                                               |                                                                                     | 41,042                                                        |                                                      |                                           |                                     | 856                                                                | 10/25/2024                                     | 1                                                                 |
| 31393E-LF-4                  | FNMA REMIC Ser 2003-W12 CI 1A8 4.550%  |              | 06/01/2012       | Paydown              |                                 | 323,810            | 323,810   | 313,763        | 319,008                                              |                                                    | 4,802                                                  |                                                          | 4,802                                                                             |                                                                                     | 323,810                                                       |                                                      |                                           |                                     | 6,148                                                              | 06/25/2043                                     | 1                                                                 |
| 31393E-MH-9                  | FNMA REMIC Ser 2003-84 CI PV 5.000% 08 |              | 06/01/2012       | Paydown              |                                 | 108,482            | 108,482   | 101,329        | 106,378                                              |                                                    | 2,104                                                  |                                                          | 2,104                                                                             |                                                                                     | 108,482                                                       |                                                      |                                           |                                     | 2,261                                                              | 08/25/2023                                     | 1                                                                 |
| 31393F-4B-9                  | FHLMC REMIC Ser 2528 CI KM 5.500% 11/1 |              | 06/01/2012       | Paydown              |                                 | 218,623            | 218,623   | 222,467        | 219,900                                              |                                                    | (1,277)                                                |                                                          | (1,277)                                                                           |                                                                                     | 218,623                                                       |                                                      |                                           |                                     | 4,952                                                              | 11/15/2022                                     | 1                                                                 |
| 31393F-LU-8                  | FHLMC REMIC Ser 2527 CI BP 5.000% 11/1 |              | 06/01/2012       | Paydown              |                                 | 76,025             | 76,025    | 77,046         | 76,248                                               |                                                    | (223)                                                  |                                                          | (223)                                                                             |                                                                                     | 76,025                                                        |                                                      |                                           |                                     | 1,569                                                              | 11/15/2017                                     | 1                                                                 |
| 31393F-PA-8                  | FHLMC REMIC Ser 2532 CI PH 5.500% 12/1 |              | 06/01/2012       | Paydown              |                                 | 2,421,513          | 2,421,513 | 2,488,861      | 2,454,837                                            |                                                    | (33,325)                                               |                                                          | (33,325)                                                                          |                                                                                     | 2,421,513                                                     |                                                      |                                           |                                     | 51,387                                                             | 12/15/2032                                     | 1                                                                 |
| 31393H-GS-6                  | FHLMC REMIC Ser 2543 CI AN 5.000% 12/1 |              | 06/01/2012       | Paydown              |                                 | 220,628            | 220,628   | 218,698        | 219,789                                              |                                                    | 839                                                    |                                                          | 839                                                                               |                                                                                     | 220,628                                                       |                                                      |                                           |                                     | 4,432                                                              | 12/15/2017                                     | 1                                                                 |
| 31393J-GE-3                  | FHLMC REMIC Ser 2556 CI TC 5.500% 01/1 |              | 06/01/2012       | Paydown              |                                 | 262,709            | 262,709   | 275,188        | 265,884                                              |                                                    | (3,174)                                                |                                                          | (3,174)                                                                           |                                                                                     | 262,709                                                       |                                                      |                                           |                                     | 5,865                                                              | 01/15/2023                                     | 1                                                                 |
| 31393J-CQ-9                  | FHLMC REMIC Ser 2551 CI CB 5.000% 01/1 |              | 06/01/2012       | Paydown              |                                 | 225,928            | 225,928   | 215,020        | 222,027                                              |                                                    | 3,902                                                  |                                                          | 3,902                                                                             |                                                                                     | 225,928                                                       |                                                      |                                           |                                     | 4,661                                                              | 01/15/2018                                     | 1                                                                 |
| 31393J-VX-3                  | FHLMC REMIC Ser 2561 CI AE 5.000% 05/1 |              | 06/01/2012       | Paydown              |                                 | 126,451            | 126,451   | 127,795        | 126,271                                              |                                                    | 180                                                    |                                                          | 180                                                                               |                                                                                     | 126,451                                                       |                                                      |                                           |                                     | 2,426                                                              | 05/15/2017                                     | 1                                                                 |
| 31393J-YW-2                  | FHLMC REMIC Ser 2561 CI UE 5.500% 06/1 |              | 06/01/2012       | Paydown              |                                 | 182,739            | 182,739   | 184,774        | 182,994                                              |                                                    | (254)                                                  |                                                          | (254)                                                                             |                                                                                     | 182,739                                                       |                                                      |                                           |                                     | 4,161                                                              | 06/15/2022                                     | 1                                                                 |
| 31393K-SH-9                  | FHLMC REMIC Ser 2575 CI MV 5.500% 08/1 |              | 06/01/2012       | Paydown              |                                 | 86,112             | 86,112    | 84,227         | 85,045                                               |                                                    | 1,067                                                  |                                                          | 1,067                                                                             |                                                                                     | 86,112                                                        |                                                      |                                           |                                     | 1,975                                                              | 08/15/2024                                     | 1                                                                 |
| 31393L-N3-3                  | FHLMC REMIC Ser 2564 CI OU 5.500% 07/1 |              | 06/01/2012       | Paydown              |                                 | 186,833            | 186,833   | 193,956        | 186,867                                              |                                                    | (33)                                                   |                                                          | (33)                                                                              |                                                                                     | 186,833                                                       |                                                      |                                           |                                     | 4,309                                                              | 07/15/2031                                     | 1                                                                 |
| 31393M-FL-0                  | FHLMC REMIC Ser 2591 CI WC 5.000% 10/1 |              | 06/01/2012       | Paydown              |                                 | 758,534            | 758,534   | 738,859        | 751,892                                              |                                                    | 6                                                      |                                                          |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |

STATEMENT AS OF JUNE 30, 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<br>Ident-<br>ification | Description                            | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>In-<br>dicator<br>(a) |
| 31394A-PY-6                  | FNMA Grantor Tr Ser 2004-65 CI AE 4.50 |              | 06/01/2012       | Paydown              |                                 | 4,488,396          | 4,488,396 | 4,078,528      | 4,405,496                                            |                                                    | 82,900                                                 |                                                          | 82,900                                                                            |                                                                                     | 4,488,396                                                     |                                                      |                                           |                                     | 82,904                                                             | 11/25/2031                                     | 1                                                                 |
| 31394A-XM-3                  | FNMA Grantor Tr Ser 2004-T4 CI A19 5.4 |              | 06/01/2012       | Paydown              |                                 | 685,137            | 685,137   | 689,440        | 688,254                                              |                                                    | (3,117)                                                |                                                          | (3,117)                                                                           |                                                                                     | 685,137                                                       |                                                      |                                           |                                     | 14,807                                                             | 08/25/2034                                     | 1                                                                 |
| 31394A-ZF-6                  | FNMA REMIC Ser 2004-68 CI LB 5.000% 03 |              | 06/01/2012       | Paydown              |                                 | 1,366,916          | 1,366,916 | 1,340,432      | 1,360,397                                            |                                                    | 6,519                                                  |                                                          | 6,519                                                                             |                                                                                     | 1,366,916                                                     |                                                      |                                           |                                     | 27,580                                                             | 03/25/2027                                     | 1                                                                 |
| 31394B-6M-1                  | FNMA REMIC Ser 2005-6 CI MB 5.000% 02/ |              | 06/01/2012       | Paydown              |                                 | 1,229,005          | 1,229,005 | 1,231,117      | 1,227,323                                            |                                                    | 1,682                                                  |                                                          | 1,682                                                                             |                                                                                     | 1,229,005                                                     |                                                      |                                           |                                     | 25,656                                                             | 02/25/2025                                     | 1                                                                 |
| 31394B-FY-5                  | FNMA REMIC Ser 2004-79 CI BC 4.500% 10 |              | 04/01/2012       | Paydown              |                                 | 658,661            | 658,661   | 627,375        | 654,522                                              |                                                    | 4,139                                                  |                                                          | 4,139                                                                             |                                                                                     | 658,661                                                       |                                                      |                                           |                                     | 9,880                                                              | 10/25/2030                                     | 1                                                                 |
| 31394B-MC-5                  | FNMA REMIC Ser 2004-89 CI AP 4.500% 10 |              | 06/01/2012       | Paydown              |                                 | 3,877,253          | 3,877,253 | 3,616,750      | 3,788,364                                            |                                                    | 88,889                                                 |                                                          | 88,889                                                                            |                                                                                     | 3,877,253                                                     |                                                      |                                           |                                     | 71,490                                                             | 10/25/2022                                     | 1                                                                 |
| 31394C-TP-7                  | FNMA REMIC Ser 2005-21 CI MC 5.000% 0  |              | 06/01/2012       | Paydown              |                                 | 1,183,888          | 1,183,888 | 1,180,050      | 1,179,958                                            |                                                    | 3,930                                                  |                                                          | 3,930                                                                             |                                                                                     | 1,183,888                                                     |                                                      |                                           |                                     | 24,623                                                             | 05/25/2032                                     | 1                                                                 |
| 31394D-JW-1                  | FNMA REMIC Ser 2005-W2 CI A8 5.410% 05 |              | 06/01/2012       | Paydown              |                                 | 419,967            | 419,967   | 417,297        | 417,542                                              |                                                    | 2,425                                                  |                                                          | 2,425                                                                             |                                                                                     | 419,967                                                       |                                                      |                                           |                                     | 9,396                                                              | 05/25/2035                                     | 1                                                                 |
| 31394F-H7-3                  | FNMA REMIC Ser 2005-83 CI LB 5.500% 10 |              | 06/01/2012       | Paydown              |                                 | 39,671             | 39,671    | 38,978         | 39,266                                               |                                                    | 405                                                    |                                                          | 405                                                                               |                                                                                     | 39,671                                                        |                                                      |                                           |                                     | 1,060                                                              | 10/25/2035                                     | 1                                                                 |
| 31394G-J6-1                  | FHLMC REMIC Ser 2649 CI OT 4.500% 11/1 |              | 06/01/2012       | Paydown              |                                 | 493,424            | 493,424   | 467,057        | 487,520                                              |                                                    | 5,904                                                  |                                                          | 5,904                                                                             |                                                                                     | 493,424                                                       |                                                      |                                           |                                     | 9,040                                                              | 11/15/2031                                     | 1                                                                 |
| 31394G-PF-4                  | FHLMC REMIC Ser 2659 CI PG 5.000% 12/1 |              | 06/01/2012       | Paydown              |                                 | 753,391            | 753,391   | 751,625        | 751,857                                              |                                                    | 1,534                                                  |                                                          | 1,534                                                                             |                                                                                     | 753,391                                                       |                                                      |                                           |                                     | 15,690                                                             | 12/15/2031                                     | 1                                                                 |
| 31394G-S8-7                  | FHLMC REMIC Ser 2657 CI DT 5.000% 08/1 |              | 06/01/2012       | Paydown              |                                 | 303,156            | 303,156   | 280,372        | 294,533                                              |                                                    | 8,623                                                  |                                                          | 8,623                                                                             |                                                                                     | 303,156                                                       |                                                      |                                           |                                     | 6,286                                                              | 08/15/2023                                     | 1                                                                 |
| 31394H-2H-3                  | FHLMC REMIC Ser 2662 CI B 5.000% 09/15 |              | 06/01/2012       | Paydown              |                                 | 87,496             | 87,496    | 89,136         | 87,788                                               |                                                    | (293)                                                  |                                                          | (293)                                                                             |                                                                                     | 87,496                                                        |                                                      |                                           |                                     | 1,899                                                              | 09/15/2021                                     | 1                                                                 |
| 31394H-4W-8                  | FHLMC REMIC Ser 2664 CI AY 5.000% 08/1 |              | 06/01/2012       | Paydown              |                                 | 789,738            | 789,738   | 732,236        | 768,480                                              |                                                    | 21,259                                                 |                                                          | 21,259                                                                            |                                                                                     | 789,738                                                       |                                                      |                                           |                                     | 16,124                                                             | 08/15/2023                                     | 1                                                                 |
| 31394H-C4-1                  | FHLMC REMIC Ser 2669 CI PG 5.500% 05/1 |              | 06/01/2012       | Paydown              |                                 | 404,317            | 404,317   | 412,404        | 404,668                                              |                                                    | (351)                                                  |                                                          | (351)                                                                             |                                                                                     | 404,317                                                       |                                                      |                                           |                                     | 9,494                                                              | 05/15/2032                                     | 1                                                                 |
| 31394H-ZZ-7                  | FHLMC REMIC Ser 2672 CI XB 5.500% 09/1 |              | 06/01/2012       | Paydown              |                                 | 197,188            | 197,188   | 202,611        | 200,534                                              |                                                    | (3,345)                                                |                                                          | (3,345)                                                                           |                                                                                     | 197,188                                                       |                                                      |                                           |                                     | 4,567                                                              | 09/15/2023                                     | 1                                                                 |
| 31394J-KW-6                  | FHLMC REMIC Ser 2673 CI QL 5.500% 09/1 |              | 06/01/2012       | Paydown              |                                 | 1,762,025          | 1,762,025 | 1,803,156      | 1,773,504                                            |                                                    | (11,479)                                               |                                                          | (11,479)                                                                          |                                                                                     | 1,762,025                                                     |                                                      |                                           |                                     | 39,556                                                             | 09/15/2023                                     | 1                                                                 |
| 31394J-M2-0                  | FHLMC REMIC Ser 2676 CI JC 5.500% 10/1 |              | 06/01/2012       | Paydown              |                                 | 344,406            | 344,406   | 350,057        | 344,625                                              |                                                    | (219)                                                  |                                                          | (219)                                                                             |                                                                                     | 344,406                                                       |                                                      |                                           |                                     | 7,825                                                              | 10/15/2022                                     | 1                                                                 |
| 31394J-MS-3                  | FHLMC REMIC Ser 2676 CI KY 5.000% 09/1 |              | 06/01/2012       | Paydown              |                                 | 1,661,428          | 1,661,428 | 1,572,235      | 1,628,148                                            |                                                    | 33,280                                                 |                                                          | 33,280                                                                            |                                                                                     | 1,661,428                                                     |                                                      |                                           |                                     | 34,268                                                             | 09/15/2023                                     | 1                                                                 |
| 31394J-YA-9                  | FHLMC REMIC Ser 2697 CI LG 4.500% 10/1 |              | 06/01/2012       | Paydown              |                                 | 737,489            | 737,489   | 659,361        | 707,596                                              |                                                    | 29,893                                                 |                                                          | 29,893                                                                            |                                                                                     | 737,489                                                       |                                                      |                                           |                                     | 13,679                                                             | 10/15/2023                                     | 1                                                                 |
| 31394K-AE-4                  | FHLMC REMIC Ser 2687 CI PG 5.500% 03/1 |              | 06/01/2012       | Paydown              |                                 | 436,876            | 436,876   | 419,742        | 432,724                                              |                                                    | 4,152                                                  |                                                          | 4,152                                                                             |                                                                                     | 436,876                                                       |                                                      |                                           |                                     | 10,096                                                             | 03/15/2032                                     | 1                                                                 |
| 31394K-MW-1                  | FHLMC REMIC Ser 2686 CI JH 5.500% 07/1 |              | 06/01/2012       | Paydown              |                                 | 148,948            | 148,948   | 150,251        | 148,968                                              |                                                    | (20)                                                   |                                                          | (20)                                                                              |                                                                                     | 148,948                                                       |                                                      |                                           |                                     | 3,431                                                              | 07/15/2032                                     | 1                                                                 |
| 31394L-4E-9                  | FHLMC REMIC Ser 2684 CI PH 5.000% 01/1 |              | 06/01/2012       | Paydown              |                                 | 338,966            | 338,966   | 318,311        | 331,740                                              |                                                    | 7,227                                                  |                                                          | 7,227                                                                             |                                                                                     | 338,966                                                       |                                                      |                                           |                                     | 7,013                                                              | 01/15/2033                                     | 1                                                                 |
| 31394M-UJ-7                  | FHLMC REMIC Ser 2723 CI PD 5.500% 05/1 |              | 06/01/2012       | Paydown              |                                 | 391,031            | 391,031   | 389,076        | 390,019                                              |                                                    | 1,012                                                  |                                                          | 1,012                                                                             |                                                                                     | 391,031                                                       |                                                      |                                           |                                     | 8,969                                                              | 05/15/2032                                     | 1                                                                 |
| 31394M-YB-0                  | FHLMC REMIC Ser 2720 CI PC 5.000% 12/1 |              | 06/01/2012       | Paydown              |                                 | 320,818            | 320,818   | 298,662        | 309,899                                              |                                                    | 10,919                                                 |                                                          | 10,919                                                                            |                                                                                     | 320,818                                                       |                                                      |                                           |                                     | 6,729                                                              | 12/15/2023                                     | 1                                                                 |
| 31394N-EY-0                  | FHLMC REMIC Ser 2718 CI TE 5.000% 07/1 |              | 06/01/2012       | Paydown              |                                 | 1,946,628          | 1,946,628 | 1,840,780      | 1,915,923                                            |                                                    | 30,705                                                 |                                                          | 30,705                                                                            |                                                                                     | 1,946,628                                                     |                                                      |                                           |                                     | 40,420                                                             | 07/15/2032                                     | 1                                                                 |
| 31394N-ZJ-0                  | FHLMC REMIC Ser 2737 CI YD 5.000% 08/1 |              | 06/01/2012       | Paydown              |                                 | 1,314,574          | 1,314,574 | 1,251,721      | 1,291,372                                            |                                                    | 23,202                                                 |                                                          | 23,202                                                                            |                                                                                     | 1,314,574                                                     |                                                      |                                           |                                     | 26,989                                                             | 08/15/2032                                     | 1                                                                 |
| 31394R-7E-3                  | FHLMC REMIC Ser 2751 CI ND 5.000% 04/1 |              | 04/01/2012       | Paydown              |                                 | 44,992             | 44,992    | 44,261         | 44,865                                               |                                                    | 127                                                    |                                                          | 127                                                                               |                                                                                     | 44,992                                                        |                                                      |                                           |                                     | 750                                                                | 04/15/2029                                     | 1                                                                 |
| 31394R-JX-8                  | FHLMC REMIC Ser 2754 CI PD 5.000% 11/1 |              | 06/01/2012       | Paydown              |                                 | 488,848            | 488,848   | 486,175        | 487,409                                              |                                                    | 1,439                                                  |                                                          | 1,439                                                                             |                                                                                     | 488,848                                                       |                                                      |                                           |                                     | 10,909                                                             | 11/15/2032                                     | 1                                                                 |
| 31394R-SA-8                  | FHLMC REMIC Ser 2766 CI PG 5.000% 05/1 |              | 06/01/2012       | Paydown              |                                 | 163,217            | 163,217   | 163,746        | 163,123                                              |                                                    | 94                                                     |                                                          | 94                                                                                |                                                                                     | 163,217                                                       |                                                      |                                           |                                     | 3,982                                                              | 05/15/2032                                     | 1                                                                 |
| 31394R-TS-8                  | FHLMC REMIC Ser 2766 CI BD 5.000% 08/1 |              | 06/01/2012       | Paydown              |                                 | 1,945,682          | 1,945,682 | 1,850,615      | 1,933,683                                            |                                                    | 11,999                                                 |                                                          | 11,999                                                                            |                                                                                     | 1,945,682                                                     |                                                      |                                           |                                     | 39,557                                                             | 08/15/2031                                     | 1                                                                 |
| 31394T-XR-1                  | FHLMC REMIC Ser 2764 CI VG 5.500% 06/1 |              | 06/01/2012       | Paydown              |                                 | 510,729            | 510,729   | 509,133        | 509,587                                              |                                                    | 1,142                                                  |                                                          | 1,142                                                                             |                                                                                     | 510,729                                                       |                                                      |                                           |                                     | 11,920                                                             | 06/15/2022                                     | 1                                                                 |
| 31394V-CY-4                  | FHLMC REMIC Ser 2005-117 CI AU 5.500%  |              | 06/01/2012       | Paydown              |                                 | 789,368            | 789,368   | 780,488        | 784,456                                              |                                                    | 4,913                                                  |                                                          | 4,913                                                                             |                                                                                     | 789,368                                                       |                                                      |                                           |                                     | 17,701                                                             | 07/25/2034                                     | 1                                                                 |
| 31394W-AB-4                  | FHLMC REMIC Ser 2788 CI VD 5.000% 04/1 |              | 06/01/2012       | Paydown              |                                 | 75,109             | 75,109    | 69,053         | 73,670                                               |                                                    | 1,439                                                  |                                                          | 1,439                                                                             |                                                                                     | 75,109                                                        |                                                      |                                           |                                     | 1,566                                                              | 04/15/2026                                     | 1                                                                 |
| 31394W-KC-1                  | FHLMC REMIC Ser 2777 CI DG 4.000% 04/1 |              | 06/01/2012       | Paydown              |                                 | 395,406            | 395,406   | 344,498        | 376,584                                              |                                                    | 18,822                                                 |                                                          | 18,822                                                                            |                                                                                     | 395,406                                                       |                                                      |                                           |                                     | 7,419                                                              | 04/15/2033                                     | 1                                                                 |
| 31394W-L5-5                  | FHLMC REMIC Ser 2777 CI KB 5.000% 03/1 |              | 06/01/2012       | Paydown              |                                 | 1,505,366          | 1,505,366 | 1,439,958      | 1,493,549                                            |                                                    | 11,817                                                 |                                                          | 11,817                                                                            |                                                                                     | 1,505,366                                                     |                                                      |                                           |                                     | 31,174                                                             | 03/15/2032                                     | 1                                                                 |
| 31394X-09-0                  | FHLMC REMIC Ser 2780 CI LE 5.000% 11/1 |              | 06/01/2012       | Paydown              |                                 | 269,150            | 269,150   | 262,422        | 266,890                                              |                                                    | 2,260                                                  |                                                          | 2,260                                                                             |                                                                                     | 269,150                                                       |                                                      |                                           |                                     | 5,749                                                              | 11/15/2032                                     | 1                                                                 |
| 31394Y-2W-3                  | FHLMC REMIC Ser 2800 CI VE 5.500% 07/1 |              | 05/01/2012       | Paydown              |                                 | 1,163,963          | 1,163,963 | 1,153,778      | 1,161,111                                            |                                                    | 2,852                                                  |                                                          | 2,852                                                                             |                                                                                     | 1,163,963                                                     |                                                      |                                           |                                     | 21,961                                                             | 07/15/2023                                     | 1                                                                 |
| 31394Y-NK-6                  | FHLMC REMIC Ser 2802 CI MB 5.500% 11/1 |              | 06/01/2012       | Paydown              |                                 | 1,375,474          | 1,375,474 | 1,343,237      | 1,369,223                                            |                                                    | 6,252                                                  |                                                          | 6,252                                                                             |                                                                                     | 1,375,474                                                     |                                                      |                                           |                                     | 31,382                                                             | 11/15/2031                                     | 1                                                                 |
| 31394Y-XS-8                  | FHLMC REMIC Ser 2811 CI DT 5.000% 06/1 |              | 06/01/2012       | Paydown              |                                 | 245,116            | 245,116   | 242,511        | 243,759                                              |                                                    | 1,356                                                  |                                                          | 1,356                                                                             |                                                                                     | 245,116                                                       |                                                      |                                           |                                     | 5,144                                                              | 06/15/2024                                     | 1                                                                 |
| 31395A-FU-4                  | FHLMC REMIC Ser 2808 CI PG 5.500% 04/1 |              | 06/01/2012       | Paydown              |                                 | 95                 |           |                |                                                      |                                                    |                                                        |                                                          |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |

STATEMENT AS OF JUNE 30, 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 | NAIC Design-ation or Market In-dicator (a) |
| .31395U-DZ-1          | FHLMC REMIC Ser 2980 CI LD 5.500% 12/1   |             | 06/01/2012    | Paydown                              |                           | 1,501,015      | 1,501,015   | 1,427,606   | 1,477,776                                |                                           |                                           | 23,240                                      | 23,240                                                       |                                                                | 1,501,015                                      |                                          |                                  |                               | 34,834                                              | 12/15/2033                   | 1                                          |
| .31396E-QZ-2          | FHLMC REMIC Ser 3064 CI KV 5.500% 09/1   |             | 06/01/2012    | Paydown                              |                           | 617,456        | 617,456     | 592,372     | 612,960                                  |                                           |                                           | 4,496                                       | 4,496                                                        |                                                                | 617,456                                        |                                          |                                  |                               | 14,159                                              | 09/15/2022                   | 1                                          |
| .31396J-VG-7          | FHLMC REMIC Ser 3143 CI NC 5.500% 02/1   |             | 06/01/2012    | Paydown                              |                           | 2,622,507      | 2,622,507   | 2,537,276   | 2,600,747                                |                                           |                                           | 21,760                                      | 21,760                                                       |                                                                | 2,622,507                                      |                                          |                                  |                               | 66,840                                              | 02/15/2032                   | 1                                          |
| .31396U-QH-6          | FHLMC REMIC Ser 3181 CI AB 6.500% 04/1   |             | 04/01/2012    | Paydown                              |                           | 44,515         | 44,515      | 45,176      | 44,498                                   |                                           |                                           | 17                                          | 17                                                           |                                                                | 44,515                                         |                                          |                                  |                               | 964                                                 | 04/15/2034                   | 1                                          |
| .31397S-DQ-4          | FNMA REMIC Ser 2011-23 CI A 4.000% 12/   |             | 06/01/2012    | Paydown                              |                           | 91,935         | 91,935      | 93,066      | 92,985                                   |                                           | (1,050)                                   |                                             | (1,050)                                                      |                                                                | 91,935                                         |                                          |                                  |                               | 1,505                                               | 12/25/2036                   | 1                                          |
| .31397Y-GC-0          | FHLMC REMIC Ser 3484 CI PD 5.500% 01/1   |             | 06/01/2012    | Paydown                              |                           | 3,676,924      | 3,676,924   | 3,769,422   | 3,693,330                                |                                           | (16,406)                                  |                                             | (16,406)                                                     |                                                                | 3,676,924                                      |                                          |                                  |                               | 82,587                                              | 01/15/2037                   | 1                                          |
| .31402Q-NR-8          | FNMA Pool #734900 3.500% 08/25/18        |             | 06/01/2012    | Paydown                              |                           | 10,491         | 10,491      | 9,646       | 9,970                                    |                                           |                                           | 522                                         | 522                                                          |                                                                | 10,491                                         |                                          |                                  |                               | 153                                                 | 08/25/2018                   | 1                                          |
| .31403A-WY-7          | FNMA Pool #743263 3.500% 10/25/18        |             | 06/01/2012    | Paydown                              |                           | 180,968        | 180,968     | 168,753     | 173,688                                  |                                           | 7,280                                     |                                             | 7,280                                                        |                                                                | 180,968                                        |                                          |                                  |                               | 2,616                                               | 10/25/2018                   | 1                                          |
| .31405E-6P-5          | FNMA Pool #787578 6.000% 07/25/35        |             | 06/01/2012    | Paydown                              |                           | 51,104         | 51,104      | 52,262      | 52,192                                   |                                           | (1,088)                                   |                                             | (1,088)                                                      |                                                                | 51,104                                         |                                          |                                  |                               | 1,221                                               | 07/25/2035                   | 1                                          |
| .31406J-Y8-0          | FNMA Pool #811735 4.000% 03/25/20        |             | 06/01/2012    | Paydown                              |                           | 24,387         | 24,387      | 23,141      | 23,532                                   |                                           |                                           | 855                                         | 855                                                          |                                                                | 24,387                                         |                                          |                                  |                               | 407                                                 | 03/25/2020                   | 1                                          |
| .31411D-FZ-7          | FNMA Pool #904784 2.474% 12/25/36        |             | 06/01/2012    | Paydown                              |                           | 72,113         | 72,113      | 72,428      | 72,411                                   |                                           |                                           | (298)                                       | (298)                                                        |                                                                | 72,113                                         |                                          |                                  |                               | 984                                                 | 12/25/2036                   | 1                                          |
| .31412P-GX-3          | FNMA Pool #930914 4.000% 04/25/39        |             | 06/01/2012    | Paydown                              |                           | 835,711        | 835,711     | 833,492     | 833,488                                  |                                           |                                           | 2,223                                       | 2,223                                                        |                                                                | 835,711                                        |                                          |                                  |                               | 14,502                                              | 04/25/2039                   | 1                                          |
| .31412U-Z4-5          | FNMA Pool #935563 4.000% 09/25/39        |             | 06/01/2012    | Paydown                              |                           | 323,210        | 323,210     | 326,379     | 326,333                                  |                                           | (3,124)                                   |                                             | (3,124)                                                      |                                                                | 323,210                                        |                                          |                                  |                               | 5,568                                               | 09/25/2039                   | 1                                          |
| .31414U-2A-5          | FNMA Pool #976969 6.000% 02/25/38        |             | 06/01/2012    | Paydown                              |                           | 211,659        | 211,659     | 210,799     | 210,798                                  |                                           |                                           | 861                                         | 861                                                          |                                                                | 211,659                                        |                                          |                                  |                               | 5,184                                               | 02/25/2038                   | 1                                          |
| .31414U-XN-3          | FNMA Pool #976885 6.000% 04/25/38        |             | 06/01/2012    | Paydown                              |                           | 12,203         | 12,203      | 12,268      | 12,264                                   |                                           | (61)                                      |                                             | (61)                                                         |                                                                | 12,203                                         |                                          |                                  |                               | 301                                                 | 04/25/2038                   | 1                                          |
| .31416H-ZM-0          | FNMA Pool #AA0747 4.000% 03/25/39        |             | 06/01/2012    | Paydown                              |                           | 839,000        | 839,000     | 827,168     | 827,548                                  |                                           | 11,452                                    |                                             | 11,452                                                       |                                                                | 839,000                                        |                                          |                                  |                               | 13,637                                              | 03/25/2039                   | 1                                          |
| .31418X-EJ-3          | FNMA Pool #AD9136 4.000% 08/25/40        |             | 06/01/2012    | Paydown                              |                           | 4,510,845      | 4,510,845   | 4,602,472   | 4,600,681                                |                                           | (89,836)                                  |                                             | (89,836)                                                     |                                                                | 4,510,845                                      |                                          |                                  |                               | 74,471                                              | 08/25/2040                   | 1                                          |
| .31418X-TT-5          | FNMA Pool #AD9561 4.000% 08/25/40        |             | 06/01/2012    | Paydown                              |                           | 7,346,341      | 7,346,341   | 7,499,007   | 7,496,681                                |                                           | (150,339)                                 |                                             | (150,339)                                                    |                                                                | 7,346,341                                      |                                          |                                  |                               | 120,222                                             | 08/25/2040                   | 1                                          |
| .31419A-DT-1          | FNMA Pool #AE0113 4.000% 07/25/40        |             | 06/01/2012    | Paydown                              |                           | 825,351        | 825,351     | 826,737     | 826,666                                  |                                           | (1,315)                                   |                                             | (1,315)                                                      |                                                                | 825,351                                        |                                          |                                  |                               | 13,516                                              | 07/25/2040                   | 1                                          |
| .31419E-X5-3          | FNMA Pool #AE4299 4.000% 09/25/40        |             | 06/01/2012    | Paydown                              |                           | 429,306        | 429,306     | 433,515     | 433,456                                  |                                           | (4,150)                                   |                                             | (4,150)                                                      |                                                                | 429,306                                        |                                          |                                  |                               | 7,390                                               | 09/25/2040                   | 1                                          |
| .31419F-SN-7          | FNMA Pool #AE5024 4.000% 12/25/40        |             | 06/01/2012    | Paydown                              |                           | 4,165,623      | 4,165,623   | 4,164,809   | 4,164,613                                |                                           | 1,010                                     |                                             | 1,010                                                        |                                                                | 4,165,623                                      |                                          |                                  |                               | 67,367                                              | 12/25/2040                   | 1                                          |
| .38373Y-UR-3          | GNMA Ser 2003-2 CI PB 5.500% 03/20/32    |             | 06/01/2012    | Paydown                              |                           | 114,265        | 114,265     | 114,550     | 114,041                                  |                                           |                                           | 224                                         | 224                                                          |                                                                | 114,265                                        |                                          |                                  |                               | 2,538                                               | 03/20/2032                   | 1                                          |
| .38374B-VY-6          | GNMA Ser 2003-66 CI MV 5.500% 09/20/23   |             | 06/01/2012    | Paydown                              |                           | 110,616        | 110,616     | 109,579     | 109,933                                  |                                           |                                           | 683                                         | 683                                                          |                                                                | 110,616                                        |                                          |                                  |                               | 2,537                                               | 09/20/2023                   | 1                                          |
| .38374C-YT-2          | GNMA Ser 2003-84 CI PB 5.500% 11/20/32   |             | 06/01/2012    | Paydown                              |                           | 292,946        | 292,946     | 291,848     | 292,042                                  |                                           |                                           | 904                                         | 904                                                          |                                                                | 292,946                                        |                                          |                                  |                               | 6,683                                               | 11/20/2032                   | 1                                          |
| .38374F-P2-4          | GNMA Ser 2004-18 CI AC 4.500% 12/16/29   |             | 06/01/2012    | Paydown                              |                           | 3,343,109      | 3,343,109   | 3,090,286   | 3,304,220                                |                                           | 38,889                                    |                                             | 38,889                                                       |                                                                | 3,343,109                                      |                                          |                                  |                               | 65,276                                              | 12/16/2029                   | 1                                          |
| .3837HO-YE-7          | GNMA REMIC Ser 1996-24 CI D 7.500% 11/   |             | 06/01/2012    | Paydown                              |                           | 20,535         | 20,535      | 21,665      | 21,441                                   |                                           | (906)                                     |                                             | (906)                                                        |                                                                | 20,535                                         |                                          |                                  |                               | 668                                                 | 11/16/2026                   | 1                                          |
| .645916-TP-2          | New Jersey Econ Dev Auth Rev Txb1 Muni R |             | 04/01/2012    | Maturity                             |                           | 3,850,000      | 3,850,000   | 3,866,671   | 3,850,558                                |                                           | (558)                                     |                                             | (558)                                                        |                                                                | 3,850,000                                      |                                          |                                  |                               | 91,438                                              | 04/01/2012                   | 1FE                                        |
| .677555-WU-4          | Ohio St Econ Development Rev Txb1 Ohio E |             | 06/01/2012    | Call 100.0000<br>Redemption 100.0000 |                           | 120,000        | 120,000     | 120,000     | 120,000                                  |                                           |                                           |                                             |                                                              |                                                                | 120,000                                        |                                          |                                  |                               | 3,006                                               | 06/01/2019                   | 1FE                                        |
| .677555-XD-1          | Ohio St Econ Development Rev Txb1 Ohio E |             | 06/01/2012    |                                      |                           | 105,000        | 105,000     | 105,000     | 105,000                                  |                                           |                                           |                                             |                                                              |                                                                | 105,000                                        |                                          |                                  |                               | 2,909                                               | 12/01/2021                   | 1FE                                        |
| .889251-EY-6          | Toledo LucasCtyOH PortAuth Rev Txb1 Luig |             | 05/15/2012    | Call 100.0000                        |                           | 200,000        | 200,000     | 200,000     | 200,000                                  |                                           |                                           |                                             |                                                              |                                                                | 200,000                                        |                                          |                                  |                               | 5,860                                               | 05/15/2019                   | 2FE                                        |
| .911760-GT-7          | Vendee Mtg Tr REMIC Ser 1995-3 1Z RMBS   |             | 06/01/2012    | Paydown                              |                           | 178,904        | 178,904     | 185,439     | 182,841                                  |                                           | (3,937)                                   |                                             | (3,937)                                                      |                                                                | 178,904                                        |                                          |                                  |                               | 5,240                                               | 09/15/2025                   | 1                                          |
| .911760-LQ-7          | Vendee Mtg Tr REMIC Ser 1998-2 CI 1G RMB |             | 06/01/2012    | Paydown                              |                           | 75,378         | 75,378      | 77,548      | 76,802                                   |                                           | (1,424)                                   |                                             | (1,424)                                                      |                                                                | 75,378                                         |                                          |                                  |                               | 2,107                                               | 06/15/2028                   | 1                                          |
| .92923W-AA-8          | WHC-IRS Tr PTC Ser 1993 ABS 6.980% 05/   |             | 05/15/2012    | Paydown                              |                           | 64,354         | 64,354      | 64,354      | 64,354                                   |                                           |                                           |                                             |                                                              |                                                                | 64,354                                         |                                          |                                  |                               | 2,246                                               | 05/15/2015                   | 1AM                                        |
| 3199999               | Subtotal - Bonds - U.S. Special Revenues |             |               |                                      |                           | 116,807,573    | 116,807,573 | 115,288,155 | 116,381,333                              |                                           | 279,990                                   |                                             | 279,990                                                      |                                                                | 116,807,573                                    |                                          |                                  |                               | 1,610,706                                           | XXX                          | XXX                                        |
| .000759-CV-0          | American Business Fin Svcs Inc Ser 2002- |             | 06/01/2012    | Paydown                              |                           | 42,327         | 42,327      | 42,327      | 29,464                                   | 12,792                                    | 57                                        |                                             | 12,849                                                       |                                                                | 42,312                                         |                                          | 15                               | 15                            | 921                                                 | 09/15/2033                   | 4FIM                                       |
| .000780-HW-9          | ABN AMRO Mtg Corp Ser 2003-8 CI A3 RMBS  |             | 06/01/2012    | Paydown                              |                           | 470,942        | 470,942     | 455,783     | 466,559                                  |                                           | 4,383                                     |                                             | 4,383                                                        |                                                                | 470,942                                        |                                          |                                  |                               | 8,897                                               | 06/25/2033                   | 1FIM                                       |
| .000780-HX-7          | ABN AMRO Mtg Corp Ser 2003-8 CI A4 RMBS  |             | 06/01/2012    | Paydown                              |                           | 871,624        | 871,624     | 841,117     | 854,610                                  |                                           | 17,013                                    |                                             | 17,013                                                       |                                                                | 871,624                                        |                                          |                                  |                               | 18,916                                              | 06/25/2033                   | 1FIM                                       |
| .000780-US-6          | ABN AMRO Mtg Corp Ser 2003-8 CI A23 RMBS |             | 06/01/2012    | Paydown                              |                           | 151,770        | 151,770     | 152,291     | 151,447                                  |                                           | 323                                       |                                             | 323                                                          |                                                                | 151,770                                        |                                          |                                  |                               | 3,504                                               | 06/25/2033                   | 1FIM                                       |
|                       |                                          |             |               | Redemption 100.0000                  |                           |                |             |             |                                          |                                           |                                           |                                             |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                              |                                            |
| .00103Y-AE-1          | AES Red Oak LLC Sec Nt 8.540% 11/30/19   |             | 05/31/2012    |                                      |                           | 39,094         | 39,094      | 39,094      | 39,094                                   |                                           |                                           |                                             |                                                              |                                                                | 39,094                                         |                                          |                                  |                               | 1,669                                               | 11/30/2019                   | 4FE                                        |
| .00111@-AA-2          | AES Hawaii Inc Sr Sec Nt 6.870% 06/30/   |             | 06/30/2012    | Various                              |                           | 214,600        | 214,600     | 209,082     | 211,090                                  |                                           | 3,510                                     |                                             | 3,510                                                        |                                                                | 214,600                                        |                                          |                                  |                               | 7,375                                               | 06/30/2022                   | 3                                          |
| .00206R-AP-7          | AT&T Inc Sr Nt 6.700% 11/15/13           |             | 06/29/2012    | Various                              |                           | 4,323,355      | 4,000,000   | 4,368,720   | 4,153,441                                |                                           | 169,914                                   |                                             | 169,914                                                      |                                                                | 4,323,355                                      |                                          |                                  |                               | 166,756                                             | 11/15/2013                   | 1FE                                        |
| .00253C-GP-6          | Aames Mtg Tr Ser 2001-1 CI M1 RMBS 7.6   |             | 06/01/2012    | Paydown                              |                           | 50,341         | 50,341      | 52,216      | 52,168                                   |                                           |                                           | (1,827)                                     | (1,827)                                                      |                                                                | 50,341                                         |                                          |                                  |                               | 1,597                                               | 06/25/2031                   | 1FIM                                       |
| .00253C-HH-3          | Aames Mtg Tr Ser 2001-4 CI A4 CI         |             |               |                                      |                           |                |             |             |                                          |                                           |                                           |                                             |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                              |                                            |

STATEMENT AS OF JUNE 30, 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) |
| ..02377V-AA-0         | American Airlines Pt Trst PTC Ser A ABS .....   |          | 04/15/2012    | Redemption 100.0000     |                           |                |           |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
|                       |                                                 |          |               | Redemption 100.0000     |                           | 383,783        | 383,783   | 383,783     | 383,783                                  |                                           |                                           |                                                            |                                                              |                                                                | 383,783                                        |                                          |                                  |                               | 17,562                                              | 10/15/2021                        | 2AM .....                                  |
| ..02378F-AB-2         | American Airlines Inc PTC Ser 1992-A2 AB .....  |          | 04/14/2012    |                         |                           | (195,947)      | (195,947) | (136,616)   | (158,717)                                | (37,230)                                  |                                           |                                                            | (37,230)                                                     |                                                                | (195,947)                                      |                                          |                                  |                               |                                                     | 03/11/2016                        | 6* .....                                   |
| ..02639M-AC-0         | American General Mtg Ser 2003-1 Cl A3 RM .....  |          | 06/01/2012    | Paydown                 |                           | 1,131,309      | 1,131,309 | 1,130,724   | 1,128,953                                |                                           | 2,356                                     |                                                            | 2,356                                                        |                                                                | 1,131,309                                      |                                          |                                  |                               | 25,507                                              | 04/25/2033                        | 1FM .....                                  |
| ..02639M-AD-8         | American General Mtg Ser 2003-1 Cl M1 RM .....  |          | 06/01/2012    | Paydown                 |                           | 441,094        | 441,094   | 440,961     | 440,001                                  |                                           | 1,093                                     |                                                            | 1,093                                                        |                                                                | 441,094                                        |                                          |                                  |                               | 10,450                                              | 04/25/2033                        | 1FM .....                                  |
| ..02660T-BQ-5         | American Home Mtg Inv Tr Ser 2004-3 Cl 6 .....  |          | 06/01/2012    | Paydown                 |                           | 753,977        | 753,977   | 744,906     | 748,786                                  |                                           | 5,192                                     |                                                            | 5,192                                                        |                                                                | 753,977                                        |                                          |                                  |                               | 14,580                                              | 10/25/2034                        | 1FM .....                                  |
| ..02660T-ER-0         | American Home Mtg Inv Tr Ser 2005-2 Cl 5 .....  |          | 06/01/2012    | Paydown                 |                           | 314,081        | 314,081   | 312,570     | 312,793                                  |                                           | 1,288                                     |                                                            | 1,288                                                        |                                                                | 314,081                                        |                                          |                                  |                               | 6,695                                               | 09/25/2035                        | 2FM .....                                  |
| ..02660T-GB-3         | American Home Mtg Inv Tr Ser 2005-3 Cl 3 .....  |          | 06/01/2012    | Paydown                 |                           | 94,190         | 94,190    | 94,190      | 94,190                                   |                                           |                                           |                                                            |                                                              |                                                                | 94,190                                         |                                          |                                  |                               | 1,965                                               | 09/25/2035                        | 2FM .....                                  |
| ..026935-AR-7         | American Home Mtg Inv Tr Ser 2007-3 Cl 3 .....  |          | 06/25/2012    | Paydown                 |                           | 111,685        | 111,685   | 111,685     | 111,685                                  |                                           |                                           |                                                            |                                                              |                                                                | 111,685                                        |                                          |                                  |                               | 420                                                 | 09/25/2037                        | 5FM .....                                  |
| ..03072S-FY-6         | Ameriquest Mtg Sec Inc Ser 2003-5 Cl A6 .....   |          | 06/01/2012    | Paydown                 |                           | 274,724        | 274,724   | 274,713     | 274,316                                  |                                           | 408                                       |                                                            | 408                                                          |                                                                | 274,724                                        |                                          |                                  |                               | 6,811                                               | 04/25/2033                        | 1FM .....                                  |
| ..030955-AB-4         | Ameritech Capital Funding Corp Nt 9.10 .....    |          | 06/01/2012    | Various                 |                           | 1,252,974      | 1,252,974 | 1,478,098   | 1,337,039                                |                                           | (84,065)                                  |                                                            | (84,065)                                                     |                                                                | 1,252,974                                      |                                          |                                  |                               | 57,010                                              | 06/01/2016                        | 1FE .....                                  |
| ..03116Z-BL-3         | Amgen Inc Sr Nt 2.500% 11/15/16 .....           |          | 04/12/2012    | Morgan Stanley & Co Inc |                           | 5,670,885      | 5,500,000 | 5,494,335   | 5,494,482                                |                                           | 327                                       |                                                            | 327                                                          |                                                                | 5,494,809                                      |                                          | 176,076                          | 176,076                       | 59,965                                              | 11/15/2016                        | 2FE .....                                  |
| ..03215P-BN-8         | Amresco Resdlt Sec Mtg Loan Ser 1997-1 C .....  |          | 06/01/2012    | Paydown                 |                           | 2,782          | 2,782     | 2,769       | 2,755                                    |                                           | 27                                        |                                                            | 27                                                           |                                                                | 2,782                                          |                                          |                                  |                               | (3,670)                                             | 03/25/2027                        | 1FM .....                                  |
|                       |                                                 |          |               | Redemption 100.0000     |                           |                |           |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| ..03334@-AA-7         | AnchoragePermit Ctr Bldg Ls Tr CTL 6.3 .....    |          | 06/15/2012    |                         |                           | 22,546         | 22,546    | 22,696      | 22,644                                   |                                           | (98)                                      |                                                            | (98)                                                         |                                                                | 22,546                                         |                                          |                                  |                               | 596                                                 | 02/15/2025                        | 1 .....                                    |
| ..03335#-AA-4         | Anchorage Park Svc GSA Fin Tr Ser 2003 C .....  |          | 06/15/2012    | Various                 |                           | 122,580        | 122,580   | 125,223     | 124,247                                  |                                           | (1,667)                                   |                                                            | (1,667)                                                      |                                                                | 122,580                                        |                                          |                                  |                               | 3,079                                               | 07/15/2023                        | 1 .....                                    |
| ..040104-BF-7         | Argent Securities Inc Ser 2003-W3 Cl M1 .....   |          | 06/25/2012    | Paydown                 |                           | 294,701        | 294,701   | 296,271     | 295,756                                  |                                           | (1,055)                                   |                                                            | (1,055)                                                      |                                                                | 294,701                                        |                                          |                                  |                               | 1,662                                               | 09/25/2033                        | 1FM .....                                  |
| ..040104-BW-0         | Argent Securities Inc Ser 2003-WD Cl AF6 .....  |          | 06/01/2012    | Paydown                 |                           | 521,121        | 521,121   | 520,890     | 520,509                                  |                                           | 611                                       |                                                            | 611                                                          |                                                                | 521,121                                        |                                          |                                  |                               | 10,443                                              | 10/25/2033                        | 1FM .....                                  |
| ..04231#-AA-7         | Armstrong/Heinz Contract Sec Lease Backe .....  |          | 04/24/2012    | Call 129.5612           |                           | 1,405,774      | 1,085,027 | 1,085,027   | 1,085,027                                |                                           | 320,747                                   |                                                            | 320,747                                                      |                                                                | 1,405,774                                      |                                          |                                  |                               | 23,245                                              | 08/15/2016                        | 2 .....                                    |
|                       |                                                 |          |               | Redemption 100.0000     |                           |                |           |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| ..04231#-AA-7         | Armstrong/Heinz Contract Sec Lease Backe .....  |          | 06/15/2012    |                         |                           | 102,610        | 102,610   | 102,610     | 102,610                                  |                                           |                                           |                                                            |                                                              |                                                                | 102,610                                        |                                          |                                  |                               | 2,493                                               | 08/15/2016                        | 2 .....                                    |
| ..04541G-AL-6         | Asset Backed Securitties Corp Ser 1999-LB ..... |          | 06/21/2012    | Paydown                 |                           | 12,365         | 12,365    | 12,365      |                                          |                                           | 12,365                                    |                                                            | 12,365                                                       |                                                                | 12,365                                         |                                          |                                  |                               | 204                                                 | 06/21/2029                        | 1FM .....                                  |
| ..04541G-AS-1         | Asset Backed Securitties Corp Ser 2000-LB ..... |          | 06/01/2012    | Paydown                 |                           | 29,562         | 29,562    | 30,717      | 29,838                                   |                                           | (33)                                      |                                                            | (33)                                                         |                                                                | 29,805                                         |                                          | (243)                            | (243)                         | 1,043                                               | 03/21/2029                        | 1FM .....                                  |
| ..04542B-CW-0         | Asset Backed Funding Cert Ser 2003-CB2 C .....  |          | 06/01/2012    | Paydown                 |                           | 189,562        | 189,562   | 189,556     | 189,130                                  |                                           | 432                                       |                                                            | 432                                                          |                                                                | 189,562                                        |                                          |                                  |                               | 4,393                                               | 10/25/2032                        | 4FM .....                                  |
| ..04542B-MU-3         | Asset Backed Funding Cert Ser 2005-AQ1 C .....  |          | 06/01/2012    | Paydown                 |                           | 106,717        | 106,717   | 101,948     | 103,009                                  |                                           | 3,708                                     |                                                            | 3,708                                                        |                                                                | 106,717                                        |                                          |                                  |                               | 2,166                                               | 06/25/2035                        | 1FM .....                                  |
| ..04626R-AA-4         | Astoria Power Project PTC Ser A ABS 5 .....     |          | 06/01/2012    | Various                 |                           | 435,318        | 435,318   | 435,318     | 435,318                                  |                                           |                                           |                                                            |                                                              |                                                                | 435,318                                        |                                          |                                  |                               | 10,390                                              | 05/01/2016                        | 2AM .....                                  |
|                       |                                                 |          |               | Redemption 100.0000     |                           |                |           |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| ..04626R-AC-0         | Astoria Power Project PTC Ser C ABS 7 .....     |          | 06/01/2012    |                         |                           | 98,767         | 98,767    | 98,767      | 98,767                                   |                                           |                                           |                                                            |                                                              |                                                                | 98,767                                         |                                          |                                  |                               | 3,250                                               | 05/01/2021                        | 3AM .....                                  |
| ..048925-BC-6         | Atlantic Richfield Co Deb 8.500% 04/01 .....    |          | 04/01/2012    | Various                 |                           | 5,000,000      | 5,000,000 | 5,918,098   | 5,046,443                                |                                           | (46,443)                                  |                                                            | (46,443)                                                     |                                                                | 5,000,000                                      |                                          |                                  |                               | 212,500                                             | 04/01/2012                        | 1FE .....                                  |
| ..05164#-AA-5         | Aurora Health Care (Badger RE) CTL 6.9 .....    |          | 06/15/2012    | Various                 |                           | 82,527         | 82,527    | 80,085      | 81,026                                   |                                           | 1,501                                     |                                                            | 1,501                                                        |                                                                | 82,527                                         |                                          |                                  |                               | 2,405                                               | 12/15/2022                        | 2 .....                                    |
| ..05367D-BB-2         | Aviation Securitization LLC Flt Rate Nt .....   |          | 06/11/2012    | Paydown                 |                           | 8,807          | 8,807     | 8,807       | 5,354                                    |                                           | 3,295                                     |                                                            | 3,295                                                        |                                                                | 8,807                                          |                                          |                                  |                               | 715                                                 | 01/13/2020                        | 6* .....                                   |
| ..05367D-BC-0         | Aviation Securitization LLC Flt Rate Nt .....   |          | 06/01/2012    | Paydown                 |                           | 3,837          | 3,837     | 1,581       | 2,256                                    |                                           | 2,256                                     |                                                            | 2,256                                                        |                                                                | 3,837                                          |                                          |                                  |                               | 46                                                  | 01/13/2020                        | 6* .....                                   |
| ..05367D-BD-8         | Aviation Securitization LLC Flt Rate Nt .....   |          | 06/01/2012    | Paydown                 |                           | 1,279          | 1,279     | 1,279       | 333                                      |                                           | 946                                       |                                                            | 946                                                          |                                                                | 1,279                                          |                                          |                                  |                               | 17                                                  | 01/13/2020                        | 6* .....                                   |
| ..05367D-BE-6         | Aviation Securitization LLC Flt Rate Nt .....   |          | 06/01/2012    | Paydown                 |                           | 5,888          | 5,888     | 5,888       | 3,645                                    |                                           | 2,243                                     |                                                            | 2,243                                                        |                                                                | 5,888                                          |                                          |                                  |                               | 69                                                  | 01/13/2020                        | 6* .....                                   |
| ..05367D-BN-6         | Aviation Securitization LLC Flt Rate Nt .....   |          | 06/11/2012    | Paydown                 |                           | 77,758         | 77,758    | 77,758      | 48,132                                   |                                           | 29,626                                    |                                                            | 29,626                                                       |                                                                | 77,758                                         |                                          |                                  |                               | 815                                                 | 04/11/2023                        | 6* .....                                   |
| ..05367D-BP-1         | Aviation Securitization LLC Flt Rate Nt .....   |          | 06/11/2012    | Paydown                 |                           | 39,948         | 39,948    | 39,948      | 16,458                                   |                                           | 23,489                                    |                                                            | 23,489                                                       |                                                                | 39,948                                         |                                          |                                  |                               | 436                                                 | 04/11/2023                        | 6* .....                                   |
|                       |                                                 |          |               | Redemption 100.0000     |                           |                |           |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| ..05549@-AA-3         | BJs Wholesale Club Inc RMBS Ser 2002-2 C .....  |          | 06/15/2012    |                         |                           | 58,795         | 58,795    | 59,362      | 59,155                                   |                                           | (360)                                     |                                                            | (360)                                                        |                                                                | 58,795                                         |                                          |                                  |                               | 1,704                                               | 05/15/2022                        | 2 .....                                    |
| ..05946X-DL-4         | Banc of America Funding Corp Ser 2003-3 .....   |          | 06/01/2012    | Paydown                 |                           | 509,561        | 509,561   | 513,223     | 510,973                                  |                                           | (1,412)                                   |                                                            | (1,412)                                                      |                                                                | 509,561                                        |                                          |                                  |                               | 10,961                                              | 10/25/2033                        | 1FM .....                                  |
| ..05946X-EW-9         | Banc of America Funding Corp Ser 2003-3 .....   |          | 06/01/2012    | Paydown                 |                           | 122,775        | 122,775   | 124,386     | 123,039                                  |                                           | (264)                                     |                                                            | (264)                                                        |                                                                | 122,775                                        |                                          |                                  |                               | 2,815                                               | 10/25/2033                        | 1FM .....                                  |
| ..05946X-YY-2         | Banc of America Funding Corp Ser 2005-8 .....   |          | 06/01/2012    | Paydown                 |                           | 283,873        | 283,873   | 269,846     | 269,846                                  |                                           | 14,027                                    |                                                            | 14,027                                                       |                                                                | 283,873                                        |                                          |                                  |                               | 6,966                                               | 01/25/2036                        | 1FM .....                                  |
| ..05947U-HN-1         | Banc of America Comm Mtg Inc Ser 2002-2 .....   |          | 06/01/2012    | Paydown                 |                           | 2,085,753      | 2,085,753 | 2,096,246   | 2,083,403                                |                                           | 2,351                                     |                                                            | 2,351                                                        |                                                                | 2,085,753                                      |                                          |                                  |                               | 54,970                                              | 07/11/2043                        | 1FM .....                                  |
| ..05947U-LX-4         | Banc of America Comm Mtg Inc Ser 2003-2 .....   |          | 06/01/2012    | Paydown                 |                           | 347,177        | 347,177   | 348,931     | 346,910                                  |                                           | 267                                       |                                                            | 267                                                          |                                                                | 347,177                                        |                                          |                                  |                               | 6,811                                               | 03/11/2041                        | 1FM .....                                  |
| ..05948K-BW-8         | Bank of America Alt Loan Tr Ser 2003-3 C .....  |          | 06/01/2012    | Paydown                 |                           | 494,745        | 494,745   | 495,363     | 494,989                                  |                                           | (245)                                     |                                                            | (245)                                                        |                                                                | 494,745                                        |                                          |                                  |                               | 12,373                                              | 05/25/2033                        | 1FM .....                                  |
| ..05948K-XQ-7         | Bank of America Alt Loan Tr Ser 2005-2 C .....  |          | 06/01/2012    | Paydown                 |                           | 259,910        | 259,910   | 255,829     | 255,829                                  |                                           | 4,080                                     |                                                            | 4,080                                                        |                                                                | 259,910                                        |                                          |                                  |                               | 5,680                                               | 03/25/2035                        | 4FM .....                                  |
| ..05948K-XS-3         | Bank of America Alt Loan Tr Ser 2005-2 C .....  |          | 06/01/2012    | Paydown                 |                           | 105,942        | 105,942   | 103,057     | 103,057                                  |                                           | 2,884                                     |                                                            | 2,884                                                        |                                                                | 105,942                                        |                                          |                                  |                               | 2,429                                               | 03/25/2035                        | 4FM .....                                  |
| ..05948K-ZH-5         | Bank of America Alt Loan Tr Ser 2005-4 C .....  |          | 06/01/2012    | Paydown                 |                           | 242,027        | 242,027   | 234,357     | 234,357                                  |                                           | 7,670                                     |                                                            | 7,670                                                        |                                                                | 242,027                                        |                                          |                                  |                               | 5,550                                               | 05/25/2035                        | 4FM .....                                  |
| ..05949A-BX-7         | Bank of America Mtg Securitties Ser 2004- ..... |          | 06/01/2012    | Paydown                 |                           | 865,521        | 865,521   | 865,521     | 865,521                                  |                                           |                                           |                                                            |                                                              |                                                                | 865,521                                        |                                          |                                  |                               | 19,906                                              | 04/25/2034                        | 1FM .....                                  |
| ..05949A-KA-7         | Bank of America Mtg Securitties Ser 2004- ..... |          | 06/01/2012    | Paydown                 |                           | 863,246        | 863,246   | 885,097     | 866,272                                  |                                           | (3,026)                                   |                                                            | (3,026)                                                      |                                                                | 863,246                                        |                                          |                                  |                               | 20,548                                              | 07/25/2034                        | 1FM .....                                  |
| ..05949A-NZ-9         | Bank of America Mtg Securitties Ser 2004- ..... |          | 06/01/2012    | Paydown                 |                           | 521,860        | 521,860   | 520,229     | 520,503                                  |                                           | 1,807                                     |                                                            | 1,807                                                        |                                                                | 521,860                                        |                                          |                                  |                               | 12,599                                              | 08/25/2034                        | 1FM .....                                  |
| ..05949A-P5-3         | Bank of America Mtg Securitties Ser 2005- ..... |          | 06/01/2012    | Paydown                 |                           | 1,112,555      | 1,112,555 | 1,121,594   | 1,110,714                                |                                           | 1,841                                     |                                                            | 1,841                                                        |                                                                | 1,112,555                                      |                                          |                                  |                               | 25,020                                              | 02/25/2035                        | 1FM .....                                  |
| ..05949A-QB-9         | Bank of America Mtg Securitties Ser 2004- ..... |          | 06/01/2012    | Paydown                 |                           | 499,415        | 499,415   | 506,831     | 500,282                                  |                                           | (868)                                     |                                                            | (868)                                                        |                                                                | 499,415                                        |                                          |                                  |                               | 11,569                                              | 08/25/2034                        | 1FM .....                                  |
| ..05949A-UA-0         | Bank of America Mtg Securitties Ser 2005- ..... |          | 06/01/2012    | Paydown                 |                           | 106,268        | 106,268   | 107,846     | 106,793                                  |                                           | (524)                                     |                                                            | (524)                                                        |                                                                | 106,268                                        |                                          |                                  |                               | 2,437                                               | 03/25/2035                        | 1FM .....                                  |
| ..05949C-AX-4         | Bank of America Mtg Securitties Ser 2005- ..... |          | 06/01/2012    | Paydown                 |                           | 768,937        | 768,937   | 747,791     | 764,424                                  |                                           | 4,513                                     |                                                            | 4,513                                                        |                                                                | 768,937                                        |                                          |                                  |                               | 15,989                                              | 06/25/2035                        | 1FM .....                                  |
| ..05949C-LZ-7         | Bank of America Mtg Securitties Ser 2005- ..... |          | 06/01/2012    | Paydown                 |                           | 184,772        | 184,772   | 183,271     | 183,647                                  |                                           | 1,126                                     |                                                            | 1,126                                                        |                                                                | 184,772                                        |                                          |                                  |                               | 4,237                                               | 04/25/2018                        | 2FM .....                                  |
| ..05952D-AB-4         | Banc of America Funding Corp Ser 2007-A .....   |          | 06/20/2012    | Paydown                 |                           | 409,143        | 409,143   | 382,703     | 382,703                                  |                                           | 26,440                                    |                                                            |                                                              |                                                                | 409,143                                        |                                          |                                  |                               | 370                                                 | 02/20/2047                        | 3FM .....                                  |
| ..05952H-AJ-8         | Bank of America Mtg Securitties Ser 2007- ..... |          | 06/01/2012    | Paydown                 |                           | 662,349        | 662,349   | 625,920     | 631,764                                  |                                           | 30,585                                    |                                                            | 30,585                                                       |                                                                | 662,349                                        |                                          |                                  |                               | 15,854                                              | 03/25/2037                        | 1FM .....                                  |

STATEMENT AS OF JUNE 30, 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) |
| ..05952H-AJ-8         | Bank of America Mtg Securities Ser 2007-  |             | 06/01/2012    | Paydown             |                           | 2,365,531      | 2,365,531 | 2,363,683   | 2,358,023                                |                                           | 7,508                                     |                                                            | 7,508                                                        |                                                                | 2,365,531                                      |                                          |                                  |                               | 56,620                                              | 03/25/2037                        | 3FM                                        |
| ..05952H-BR-9         | Bank of America Mtg Securities Ser 2007-  |             | 06/01/2012    | Paydown             |                           | 2,188,199      | 2,188,199 | 1,970,126   | 1,970,126                                |                                           | 218,072                                   |                                                            | 218,072                                                      |                                                                | 2,188,199                                      |                                          |                                  |                               | 52,901                                              | 01/25/2037                        | 1FM                                        |
| ..07132#-AB-8         | Battelle Memorial Institute Sr Nt Ser B   |             | 04/15/2012    | Various             |                           | 8,000,000      | 8,000,000 | 8,022,830   | 8,000,883                                |                                           | (883)                                     |                                                            | (883)                                                        |                                                                | 8,000,000                                      |                                          |                                  |                               | 277,200                                             | 04/15/2012                        | 1                                          |
| ..07170L-AE-2         | Bausch and Lomb Inc Revolver Nt 2 2.98    |             | 05/18/2012    | Redemption 100.0000 |                           | 1,400,000      | 1,400,000 | 1,400,000   | 500,000                                  |                                           |                                           |                                                            |                                                              |                                                                | 1,400,000                                      |                                          |                                  |                               | 12,620                                              | 10/25/2013                        | 4FE                                        |
| ..07383F-5J-3         | Bear Stearns Comm Mtg Sec Ser 2005-TOP18  |             | 06/01/2012    | Paydown             |                           | 437,781        | 437,781   | 430,872     | 435,837                                  |                                           | 1,944                                     |                                                            | 1,944                                                        |                                                                | 437,781                                        |                                          |                                  |                               | 9,523                                               | 02/13/2042                        | 1FM                                        |
| ..07383F-JC-3         | Bear Stearns Comm Mtg Sec Ser 2002-TOP6   |             | 05/01/2012    | Paydown             |                           | 514,759        | 514,759   | 557,950     | 514,391                                  |                                           | 368                                       |                                                            | 368                                                          |                                                                | 514,759                                        |                                          |                                  |                               | 13,782                                              | 10/15/2036                        | 1FM                                        |
| ..07383F-JD-1         | Bear Stearns Comm Mtg Sec Ser 2002-TOP6   |             | 05/01/2012    | Paydown             |                           | 5,000,000      | 5,000,000 | 5,597,656   | 5,006,773                                |                                           | (6,773)                                   |                                                            | (6,773)                                                      |                                                                | 5,000,000                                      |                                          |                                  |                               | 137,917                                             | 10/15/2036                        | 1FM                                        |
| ..07383F-JE-9         | Bear Stearns Comm Mtg Sec Ser 2002-TOPS6  |             | 06/01/2012    | Paydown             |                           | 1,339,206      | 1,339,206 | 1,506,868   | 1,348,730                                |                                           | (9,525)                                   |                                                            | (9,525)                                                      |                                                                | 1,339,206                                      |                                          |                                  |                               | 40,831                                              | 10/15/2036                        | 1FM                                        |
| ..07383F-PW-2         | Bear Stearns Comm Mtg Sec Ser 2002-TOP8   |             | 06/01/2012    | Paydown             |                           | 2,386,565      | 2,386,565 | 2,436,533   | 2,384,779                                |                                           | 1,785                                     |                                                            | 1,785                                                        |                                                                | 2,386,565                                      |                                          |                                  |                               | 51,996                                              | 08/15/2038                        | 1FM                                        |
| ..07383F-QU-5         | Bear Stearns Comm Mtg Sec Ser 2003-TOP 1  |             | 06/01/2012    | Paydown             |                           | 213,318        | 213,318   | 214,410     | 213,125                                  |                                           | 194                                       |                                                            | 194                                                          |                                                                | 213,318                                        |                                          |                                  |                               | 4,543                                               | 03/13/2040                        | 1FM                                        |
| ..07383F-XH-6         | Bear Stearns Comm Mtg Sec Ser 2003-PIR2   |             | 05/01/2012    | Paydown             |                           | 104,144        | 104,144   | 98,226      | 103,315                                  |                                           | 829                                       |                                                            | 829                                                          |                                                                | 104,144                                        |                                          |                                  |                               | 1,767                                               | 05/11/2039                        | 1FM                                        |
| ..07383F-XJ-2         | Bear Stearns Comm Mtg Sec Ser 2003-PIR2   |             | 06/01/2012    | Paydown             |                           | 54,921         | 54,921    | 54,401      | 54,752                                   |                                           | 169                                       |                                                            | 169                                                          |                                                                | 54,921                                         |                                          |                                  |                               | 1,343                                               | 05/11/2039                        | 1FM                                        |
| ..07384Y-IB-9         | Bear Stearns ABS Inc Ser 2003-AC5 CI A2   |             | 06/01/2012    | Paydown             |                           | 25,689         | 25,689    | 25,770      | 25,705                                   |                                           | (16)                                      |                                                            | (16)                                                         |                                                                | 25,689                                         |                                          |                                  |                               | 588                                                 | 10/25/2033                        | 1FM                                        |
| ..079867-AQ-0         | BellSouth Telecom Inc Deb 6.300% 12/15    |             | 06/15/2012    | Redemption 100.0000 |                           | 127,050        | 127,050   | 129,106     | 127,777                                  |                                           | (727)                                     |                                                            | (727)                                                        |                                                                | 127,050                                        |                                          |                                  |                               | 4,003                                               | 12/15/2015                        | 1FE                                        |
| ..08183*-AA-0         | Benenson Parsippany LLC CTL 7.050% 04/    |             | 06/10/2012    | Redemption 100.0000 |                           | 76,400         | 76,400    | 76,400      | 76,400                                   |                                           |                                           |                                                            |                                                              |                                                                | 76,400                                         |                                          |                                  |                               | 2,246                                               | 04/10/2016                        | 1                                          |
| ..09082#-AA-6         | Bird-Wal Inc CTL 8.000% 08/15/13          |             | 06/15/2012    | Redemption 69.2551  |                           | 39,495         | 39,495    | 41,563      | 39,830                                   |                                           | (335)                                     |                                                            | (335)                                                        |                                                                | 39,495                                         |                                          |                                  |                               | 1,318                                               | 08/15/2013                        | 1                                          |
| ..09536#-AA-8         | Blue Cross and Blue Shield/NC PTC Lease   |             | 05/15/2012    | Redemption 100.0000 |                           | 46,877         | 67,687    | 67,856      | 67,759                                   |                                           | (20,882)                                  |                                                            | (20,882)                                                     |                                                                | 46,877                                         |                                          |                                  |                               | 22,606                                              | 10/15/2016                        | 1                                          |
| ..10464#-AA-2         | Bradshaw /Thomas L/ CTL 8.800% 04/15/1    |             | 06/15/2012    | Redemption 100.0000 |                           | 44,944         | 44,944    | 49,137      | 45,840                                   |                                           | (896)                                     |                                                            | (896)                                                        |                                                                | 44,944                                         |                                          |                                  |                               | 1,650                                               | 04/15/2014                        | 1                                          |
| ..11448*-BH-9         | Brookshire Grocery Co Sr Sec Nt Ser A-1   |             | 06/01/2012    | Redemption 100.0000 |                           | 86,014         | 86,014    | 86,014      | 86,014                                   |                                           |                                           |                                                            |                                                              |                                                                | 86,014                                         |                                          |                                  |                               | 2,608                                               | 06/01/2012                        | 2                                          |
| ..11448*-BJ-5         | Brookshire Grocery Co Sr Sec Nt Ser A-2   |             | 06/01/2012    | Redemption 100.0000 |                           | 52,150         | 52,150    | 52,150      | 52,150                                   |                                           |                                           |                                                            |                                                              |                                                                | 52,150                                         |                                          |                                  |                               | 1,581                                               | 06/01/2012                        | 2                                          |
| ..11448*-BK-2         | Brookshire Grocery Co Sr Sec Nt Ser A-3   |             | 06/01/2012    |                     |                           | 45,649         | 45,649    | 45,649      | 45,649                                   |                                           |                                           |                                                            |                                                              |                                                                | 45,649                                         |                                          |                                  |                               | 1,384                                               | 06/01/2012                        | 2                                          |
| ..11448*-BX-4         | Brookshire Grocery Co Ser A-4 7.010% 0    |             | 06/01/2012    | Various             |                           | 94,800         | 94,800    | 93,736      | 94,572                                   |                                           | 223                                       |                                                            | 223                                                          |                                                                | 94,800                                         |                                          |                                  |                               | 2,771                                               | 09/01/2014                        | 2                                          |
| ..11448*-BY-2         | Brookshire Grocery Co Ser A-5 7.010% 0    |             | 06/01/2012    | Various             |                           | 56,971         | 56,971    | 56,439      | 56,860                                   |                                           | 111                                       |                                                            | 111                                                          |                                                                | 56,971                                         |                                          |                                  |                               | 1,665                                               | 09/01/2014                        | 2                                          |
| ..11448*-BZ-9         | Brookshire Grocery Co Ser A-6 7.010% 0    |             | 06/01/2012    | Various             |                           | 107,106        | 107,106   | 105,935     | 106,861                                  |                                           | 245                                       |                                                            | 245                                                          |                                                                | 107,106                                        |                                          |                                  |                               | 3,131                                               | 09/01/2014                        | 2                                          |
| ..116663-AC-9         | Bruce Mansfield Unit 1 2 PTC Nt ABS 6     |             | 06/01/2012    | Various             |                           | 491,720        | 491,720   | 491,720     | 491,720                                  |                                           |                                           |                                                            |                                                              |                                                                | 491,720                                        |                                          |                                  |                               | 16,841                                              | 06/01/2034                        | 2AM                                        |
| ..117017-AA-1         | Brunswick & Glynn Co Dev Auth Rev Lease   |             | 04/15/2012    | Redemption 100.0000 |                           | 44,166         | 44,166    | 44,166      | 44,166                                   |                                           |                                           |                                                            |                                                              |                                                                | 44,166                                         |                                          |                                  |                               | 1,597                                               | 10/15/2022                        | 1                                          |
| ..124860-GG-6         | C-BASS Tr Ser 2005-RP2 CI AF3 RMBS 6.0    |             | 06/01/2012    | Paydown             |                           | 151,677        | 151,677   | 151,469     | 141,712                                  |                                           | 9,965                                     |                                                            | 9,965                                                        |                                                                | 151,677                                        |                                          |                                  |                               | 433                                                 | 09/25/2035                        | 1FM                                        |
| ..12489#-ET-7         | C-BASS Tr Ser 2002-CB2 CI M1 RMBS 0.83    |             | 05/25/2012    | Paydown             |                           | 20,997         | 20,997    | 20,997      | 20,997                                   |                                           |                                           |                                                            |                                                              |                                                                | 20,997                                         |                                          |                                  |                               | 108                                                 | 04/25/2032                        | 1FM                                        |
| ..12489#-HD-9         | C-BASS Tr Ser 2003-CB6 CI AF6 RMBS 5.0    |             | 06/01/2012    | Paydown             |                           | 329,572        | 329,572   | 329,572     | 329,572                                  |                                           |                                           |                                                            |                                                              |                                                                | 329,572                                        |                                          |                                  |                               | 7,191                                               | 12/25/2033                        | 1FM                                        |
| ..12489#-HE-7         | C-BASS Tr Ser 2003-CB6 CI M1 RMBS 0.94    |             | 06/25/2012    | Paydown             |                           | 71,768         | 71,768    | 72,037      | 71,879                                   |                                           | (34)                                      |                                                            | (34)                                                         |                                                                | 71,846                                         |                                          | (78)                             | (78)                          | 360                                                 | 12/25/2033                        | 1FM                                        |
| ..12489#-NP-5         | C-BASS Tr Ser 2005-CB6 CI A4 RMBS 5.16    |             | 06/01/2012    | Paydown             |                           | 44,036         | 44,036    | 44,034      | 43,981                                   |                                           | (3)                                       |                                                            | (3)                                                          |                                                                | 43,978                                         |                                          | 58                               | 58                            | 895                                                 | 07/25/2035                        | 1FM                                        |
| ..12506Y-BE-8         | CDC Mortgage Capital Trust Ser 2003-HE2   |             | 06/25/2012    | Paydown             |                           | 82,348         | 82,348    | 55,169      | 55,169                                   |                                           | 27,180                                    |                                                            | 27,180                                                       |                                                                | 82,348                                         |                                          |                                  |                               | 514                                                 | 10/25/2033                        | 1FM                                        |
| ..12544A-BM-6         | Countrywide Home Loans Ser 2006-20 CI 1A  |             | 06/01/2012    | Paydown             |                           | 326,817        | 341,112   | 339,460     | 339,628                                  |                                           | 1,178                                     |                                                            | 1,178                                                        |                                                                | 340,806                                        |                                          | (13,989)                         | (13,989)                      | 7,976                                               | 02/25/2037                        | 4FM                                        |
| ..12547#-AA-9         | CHC Partners I LLC Rev Ls US Govt GSA Se  |             | 06/15/2012    | Various             |                           | 145,795        | 145,795   | 145,795     | 145,795                                  |                                           |                                           |                                                            |                                                              |                                                                | 145,795                                        |                                          |                                  |                               | 3,343                                               | 11/15/2021                        | 1                                          |
| ..12558M-BL-5         | CIT Group Home Eq Loan Tr Ser 2003-1 CI   |             | 06/01/2012    | Paydown             |                           | 262,269        | 262,269   | 262,433     | 262,091                                  |                                           | 178                                       |                                                            | 178                                                          |                                                                | 262,269                                        |                                          |                                  |                               | 4,281                                               | 10/20/2032                        | 1FM                                        |
| ..12558M-BM-3         | CIT Group Home Eq Loan Tr Ser 2003-1 CI   |             | 06/01/2012    | Paydown             |                           | 74,017         | 74,017    | 74,456      | 74,314                                   |                                           | (297)                                     |                                                            | (297)                                                        |                                                                | 74,017                                         |                                          |                                  |                               | 1,353                                               | 10/20/2032                        | 3FM                                        |
| ..12566Q-AA-1         | Citimortgage Alternative Ln Tr Ser 2007-  |             | 06/01/2012    | Paydown             |                           | 135,466        | 186,738   | 156,459     | 154,443                                  |                                           | 2,016                                     |                                                            | 2,016                                                        |                                                                | 156,459                                        |                                          | (20,993)                         | (20,993)                      | (22,685)                                            | 01/25/2037                        | 4FM                                        |
| ..12566U-AN-4         | Citimortgage Alternative Ln Tr Ser 2007-  |             | 06/01/2012    | Paydown             |                           | 68,875         | 110,336   | 87,256      | 87,256                                   |                                           |                                           |                                                            |                                                              |                                                                | 87,256                                         |                                          | (18,382)                         | (18,382)                      | 2,699                                               | 02/25/2037                        | 1FM                                        |
| ..12613Q-AB-2         | CNL Funding LP Frnch Ln Ser 1999-1 CI A2  |             | 06/01/2012    | Paydown             |                           | 98,779         | 98,779    | 97,961      | 98,344                                   |                                           | 435                                       |                                                            | 435                                                          |                                                                | 98,779                                         |                                          |                                  |                               | 3,118                                               | 11/18/2021                        | 1AM                                        |
| ..12644*-AC-1         | CTL Cap Tr Ser 2002-3 Anchorage CTL 7     |             | 06/15/2012    | Redemption 100.0000 |                           | 54,101         | 54,101    | 54,101      | 54,101                                   |                                           |                                           |                                                            |                                                              |                                                                | 54,101                                         |                                          |                                  |                               | 1,645                                               | 12/15/2026                        | 1                                          |
| ..12644@-BF-1         | CTL Cap Tr Everett Realty CTL 7.500% 0    |             | 06/15/2012    | Redemption 100.0000 |                           | 13,979         | 13,979    | 14,036      | 14,018                                   |                                           | (39)                                      |                                                            | (39)                                                         |                                                                | 13,979                                         |                                          |                                  |                               | 437                                                 | 02/15/2027                        | 2                                          |
| ..12644@-BG-9         | CTL Cap Tr Ser 2002-1 CIA1Great SpringCT  |             | 05/15/2012    | Redemption 100.0000 |                           | 143,385        | 143,385   | 143,554     | 143,448                                  |                                           | (64)                                      |                                                            | (64)                                                         |                                                                | 143,385                                        |                                          |                                  |                               | 5,036                                               | 05/15/2018                        | 1                                          |
| ..12644@-BQ-7         | CTL Cap Tr Ser 2002-34 CI A Walgreen CTL  |             | 06/15/2012    | Redemption 100.0000 |                           | 20,347         | 20,347    | 20,189      | 20,244                                   |                                           | 103                                       |                                                            | 103                                                          |                                                                | 20,347                                         |                                          |                                  |                               | 570                                                 | 07/15/2022                        | 1                                          |
| ..12644@-BR-5         | CTL Cap Tr Ser 2002-21Aurora HealthcareCT |             | 06/15/2012    | Redemption 100.0000 |                           | 22,562         | 22,562    | 22,562      | 22,562                                   |                                           |                                           |                                                            |                                                              |                                                                | 22,562                                         |                                          |                                  |                               | 626                                                 | 10/15/2022                        | 2                                          |

STATEMENT AS OF JUNE 30, 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) |
| 12644@-BS-3           | CTL Cap Tr Walgreens CTL 6.620% 01/15/   |          | 06/15/2012    | Redemption 100.0000 |                           | 48,527         | 48,527    | 48,833      | 48,723                                   |                                           | (195)                                     |                                                            | (195)                                                        |                                                                | 48,527                                         |                                          |                                  |                               | 1,340                                               | 01/15/2023                        | 1                                          |
| 12644@-BV-6           | CTL Cap Tr Ser 2003-17 Costco CTL 5.50   |          | 06/20/2012    | Various             |                           | 189,467        | 189,467   | 187,926     | 188,513                                  |                                           | 954                                       |                                                            | 954                                                          |                                                                | 189,467                                        |                                          |                                  |                               | 4,345                                               | 09/20/2022                        | 1                                          |
| 12644@-BW-4           | CTL Cap Tr Ser 2004-5 Costco CTL 5.440   |          | 06/15/2012    | Redemption 100.0000 |                           | 144,682        | 144,682   | 141,151     | 142,290                                  |                                           | 2,392                                     |                                                            | 2,392                                                        |                                                                | 144,682                                        |                                          |                                  |                               | 3,281                                               | 05/15/2024                        | 1                                          |
| 12644@-BX-2           | CTL Cap Tr Ser 2004-9 Kohls CTL 5.330%   |          | 06/15/2012    | Redemption 100.0000 |                           | 30,692         | 30,692    | 30,692      | 30,692                                   |                                           |                                           |                                                            |                                                              |                                                                | 30,692                                         |                                          |                                  |                               | .682                                                | 01/15/2025                        | 2                                          |
| 12644@-CA-1           | CTL Cap Tr Ser 2004-17 Texas Instr CTL   |          | 06/15/2012    | Various             |                           | 283,593        | 283,593   | 278,944     | 279,650                                  |                                           | 3,944                                     |                                                            | 3,944                                                        |                                                                | 283,593                                        |                                          |                                  |                               | 6,458                                               | 01/15/2026                        | 1                                          |
| 12644@-CC-7           | CTL Cap Tr Ser 2005-6 Orange County CTL  |          | 06/05/2012    | Various             |                           | 305,330        | 305,330   | 305,330     | 305,330                                  |                                           |                                           |                                                            |                                                              |                                                                | 305,330                                        |                                          |                                  |                               | 4,172                                               | 04/05/2025                        | 1                                          |
| 12644@-CF-0           | CTL Cap Tr Ser 2005-11Ang IN WalgreensCT |          | 06/15/2012    | Various             |                           | 30,464         | 30,464    | 30,464      | 30,464                                   |                                           |                                           |                                                            |                                                              |                                                                | 30,464                                         |                                          |                                  |                               | .686                                                | 11/15/2029                        | 1                                          |
| 12644@-CG-8           | CTL Cap Tr Ser 2005-12 Lumberton NC CTL  |          | 06/15/2012    | Various             |                           | 34,673         | 34,673    | 34,673      | 34,673                                   |                                           |                                           |                                                            |                                                              |                                                                | 34,673                                         |                                          |                                  |                               | .781                                                | 07/15/2030                        | 1                                          |
| 12644@-CH-6           | CTL Cap Tr Ser 2006-5 CI A1 2 OklahomaCT |          | 06/15/2012    | Redemption 100.0000 |                           | 326,469        | 326,469   | 326,469     | 326,469                                  |                                           |                                           |                                                            |                                                              |                                                                | 326,469                                        |                                          |                                  |                               | 8,181                                               | 10/15/2023                        | 1                                          |
| 12647@-AA-0           | CTL Cap Tr Ser 2007-20 Citizens Bk Ln CT |          | 06/15/2012    | Redemption 100.0000 |                           | 267,052        | 267,052   | 267,052     | 267,052                                  |                                           |                                           |                                                            |                                                              |                                                                | 267,052                                        |                                          |                                  |                               | 7,049                                               | 08/15/2016                        | 1                                          |
| 12665*-AA-9           | CVS Caremark Wells Fargo Bk NW CTL 7.8   |          | 06/10/2012    | Redemption 100.0000 |                           | 36,302         | 36,302    | 36,302      | 36,302                                   |                                           |                                           |                                                            |                                                              |                                                                | 36,302                                         |                                          |                                  |                               | 1,191                                               | 10/10/2031                        | 2                                          |
| 126650-BQ-2           | CVS Caremark Corp PTC Nt ABS 6.943% 01   |          | 06/10/2012    | Various             |                           | 288,060        | 288,060   | 264,557     | 266,576                                  |                                           | 21,484                                    |                                                            | 21,484                                                       |                                                                | 288,060                                        |                                          |                                  |                               | 8,340                                               | 01/10/2030                        | 1AM                                        |
| 126650-BS-8           | CVS Caremark Corp PTC Nt ABS 7.507% 01   |          | 06/10/2012    | Redemption 100.0000 |                           | 54,203         | 54,203    | 54,203      | 54,203                                   |                                           |                                           |                                                            |                                                              |                                                                | 54,203                                         |                                          |                                  |                               | 1,697                                               | 01/10/2032                        | 2AM                                        |
| 126670-FB-9           | CWABS Inc Ser 2005-IM2 CI A3 RMBS 0.51   |          | 06/25/2012    | Paydown             |                           | 152,490        | 152,490   | 149,091     | 149,091                                  |                                           | 3,399                                     |                                                            | 3,399                                                        |                                                                | 152,490                                        |                                          |                                  |                               | .330                                                | 01/25/2036                        | 2FM                                        |
| 126673-GA-4           | CWABS Inc Ser 2004-9 CI AF6 RMBS 4.603   |          | 06/01/2012    | Paydown             |                           | 571,648        | 571,648   | 571,635     | 571,013                                  |                                           | .635                                      |                                                            | .635                                                         |                                                                | 571,648                                        |                                          |                                  |                               | 11,301                                              | 12/25/2034                        | 1FM                                        |
| 12667F-4P-7           | Countrywide Alternative Ln Tr Ser 2005-7 |          | 06/01/2012    | Paydown             |                           | 442,241        | 442,241   | 450,050     | 441,207                                  |                                           | 1,034                                     |                                                            | 1,034                                                        |                                                                | 442,241                                        |                                          |                                  |                               | 10,035                                              | 04/25/2035                        | 1FM                                        |
| 12667F-5L-5           | Countrywide Alternative Ln Tr Ser 2005-6 |          | 06/01/2012    | Paydown             |                           | 192,523        | 192,523   | 123,694     | 123,694                                  |                                           | 68,828                                    |                                                            | 68,828                                                       |                                                                | 192,523                                        |                                          |                                  |                               | 4,463                                               | 04/25/2035                        | 1FM                                        |
| 12667F-5L-5           | Countrywide Alternative Ln Tr Ser 2005-6 |          | 06/01/2012    | Paydown             |                           | 288,784        | 288,784   | 286,068     | 286,068                                  |                                           | 2,716                                     |                                                            | 2,716                                                        |                                                                | 288,784                                        |                                          |                                  |                               | 6,694                                               | 04/25/2035                        | 4FM                                        |
| 12667F-F9-1           | Countrywide Alternative Ln Tr Ser 2004-3 |          | 06/01/2012    | Paydown             |                           | 93,653         | 93,653    | 89,936      | 91,633                                   |                                           | 2,020                                     |                                                            | 2,020                                                        |                                                                | 93,653                                         |                                          |                                  |                               | 2,151                                               | 02/25/2035                        | 2FM                                        |
| 12667F-F9-1           | Countrywide Alternative Ln Tr Ser 2004-3 |          | 06/01/2012    | Paydown             |                           | 179,814        | 179,814   | 182,455     | 180,252                                  |                                           | (438)                                     |                                                            | (438)                                                        |                                                                | 179,814                                        |                                          |                                  |                               | 4,130                                               | 02/25/2035                        | 3FM                                        |
| 12667F-LG-8           | Countrywide Alternative Ln Tr Ser 2004-J |          | 06/01/2012    | Paydown             |                           | 205,275        | 205,275   | 205,269     | 204,699                                  |                                           | .576                                      |                                                            | .576                                                         |                                                                | 205,275                                        |                                          |                                  |                               | 4,992                                               | 07/25/2034                        | 1FM                                        |
| 12667F-MX-0           | Countrywide Alternative Ln Tr Ser 2004-1 |          | 06/01/2012    | Paydown             |                           | 143,157        | 143,157   | 136,402     | 137,473                                  |                                           | 5,684                                     |                                                            | 5,684                                                        |                                                                | 143,157                                        |                                          |                                  |                               | 3,035                                               | 08/25/2034                        | 1FM                                        |
| 12667F-PG-4           | Countrywide Alternative Ln Tr Ser 2004-2 |          | 06/01/2012    | Paydown             |                           | 649,675        | 649,675   | .657,187    | 654,950                                  |                                           | (1,102)                                   |                                                            | (1,102)                                                      |                                                                | 653,848                                        |                                          | (4,173)                          | (4,173)                       | 17,908                                              | 09/25/2034                        | 1FM                                        |
| 12667F-QL-2           | Countrywide Alternative Ln Tr Ser 2004-1 |          | 06/01/2012    | Paydown             |                           | 1,351,691      | 1,351,691 | 1,359,378   | 1,348,791                                |                                           | 2,899                                     |                                                            | 2,899                                                        |                                                                | 1,351,691                                      |                                          |                                  |                               | 32,951                                              | 09/25/2034                        | 1FM                                        |
| 12667F-QR-9           | Countrywide Alternative Ln Tr Ser 2004-1 |          | 06/01/2012    | Paydown             |                           | 195,982        | 195,982   | 197,696     | 195,668                                  |                                           | .314                                      |                                                            | .314                                                         |                                                                | 195,982                                        |                                          |                                  |                               | 4,778                                               | 09/25/2034                        | 1FM                                        |
| 12667F-TA-3           | Countrywide Alternative Ln Tr Ser 2004-J |          | 06/01/2012    | Paydown             |                           | 502,047        | 502,047   | 502,033     | 500,801                                  |                                           | 1,246                                     |                                                            | 1,246                                                        |                                                                | 502,047                                        |                                          |                                  |                               | 11,224                                              | 08/25/2034                        | 1FM                                        |
| 12667F-TY-1           | Countrywide Alternative Ln Tr Ser 2004-J |          | 06/01/2012    | Paydown             |                           | 390,454        | 390,454   | 390,448     | 389,543                                  |                                           | .911                                      |                                                            | .911                                                         |                                                                | 390,454                                        |                                          |                                  |                               | 7,031                                               | 10/25/2034                        | 1FM                                        |
| 12667G-D2-6           | Countrywide Alternative Ln Tr Ser 2005-3 |          | 06/01/2012    | Paydown             |                           | 352,246        | 352,246   | 322,268     | 322,268                                  |                                           | 29,979                                    |                                                            | 29,979                                                       |                                                                | 352,246                                        |                                          |                                  |                               | 8,371                                               | 08/25/2035                        | 3FM                                        |
| 12667G-D3-4           | Countrywide Alternative Ln Tr Ser 2005-3 |          | 06/01/2012    | Paydown             |                           | 259,584        | 259,584   | 233,239     | 233,239                                  |                                           | 26,346                                    |                                                            | 26,346                                                       |                                                                | 259,584                                        |                                          |                                  |                               | 6,169                                               | 08/25/2035                        | 3FM                                        |
| 12667G-DW-0           | Countrywide Alternative Ln Tr Ser 2005-J |          | 06/01/2012    | Paydown             |                           | 338,286        | 338,286   | 332,066     | 332,066                                  |                                           | 6,221                                     |                                                            | 6,221                                                        |                                                                | 338,286                                        |                                          |                                  |                               | 7,287                                               | 05/25/2035                        | 2FM                                        |
| 12667G-VL-4           | Countrywide Alternative Ln Tr Ser 2005-J |          | 06/01/2012    | Paydown             |                           | 736,144        | 736,144   | 714,937     | 729,002                                  |                                           | 7,143                                     |                                                            | 7,143                                                        |                                                                | 736,144                                        |                                          |                                  |                               | 14,868                                              | 07/25/2035                        | 3FM                                        |
| 12668@-AC-8           | CWABS Inc Ser 2006-H CI 2A1B RMBS 0.39   |          | 06/15/2012    | Paydown             |                           | 182,803        | 182,803   | 63,286      | 63,286                                   |                                           | 119,517                                   |                                                            | 119,517                                                      |                                                                | 182,803                                        |                                          |                                  |                               | .310                                                | 11/15/2036                        | 1FM                                        |
| 12668@-EH-2           | CWABS Inc Ser 2005-85CB CI 2A3 RMBS 5    |          | 06/01/2012    | Paydown             |                           | 641,269        | 641,269   | 569,689     | 569,689                                  |                                           | 71,581                                    |                                                            | 71,581                                                       |                                                                | 641,269                                        |                                          |                                  |                               | 14,580                                              | 02/25/2036                        | 3FM                                        |
| 12668@-QA-4           | CWABS Inc Ser 2006-4CB CI 2A6 RMBS 5.5   |          | 06/01/2012    | Paydown             |                           | 176,379        | 176,379   | 160,997     | 160,997                                  |                                           | 15,785                                    |                                                            | 15,785                                                       |                                                                | 166,782                                        |                                          | 9,598                            | 9,598                         | 4,018                                               | 04/25/2036                        | 3FM                                        |
| 12668@-RZ-8           | CWABS Inc Ser 2006-6CB CI 1A4 RMBS 5.5   |          | 06/01/2012    | Paydown             |                           | 236,359        | 236,359   | 306,970     | 306,970                                  |                                           |                                           |                                                            |                                                              |                                                                | 306,970                                        |                                          | (70,611)                         | (70,611)                      | 8,534                                               | 05/25/2036                        | 4FM                                        |
| 126694-NS-3           | CWHL Inc Ser 2005-27 CI 1A3 RMBS 5.500   |          | 06/01/2012    | Paydown             |                           | 35,728         | 35,728    | 34,774      | 35,342                                   |                                           | .386                                      |                                                            | .386                                                         |                                                                | 35,728                                         |                                          |                                  |                               | .801                                                | 12/25/2035                        | 1FM                                        |
| 12669C-E4-8           | CWABS Inc Ser 2002-8 CI A4 RMBS 6.500%   |          | 06/01/2012    | Paydown             |                           | 47,592         | 47,592    | 49,317      | 47,805                                   |                                           | (213)                                     |                                                            | (213)                                                        |                                                                | 47,592                                         |                                          |                                  |                               | 1,274                                               | 07/25/2032                        | 1FM                                        |
| 12669@-3P-9           | CWALT Loan Tr Ser 2003-J9 CI 1A6 RMBS    |          | 06/01/2012    | Paydown             |                           | 115,300        | 115,300   | 112,061     | 113,445                                  |                                           | 1,855                                     |                                                            | 1,855                                                        |                                                                | 115,300                                        |                                          |                                  |                               | 2,766                                               | 10/25/2033                        | 1FM                                        |
| 12669@-C5-3           | CWALT Loan Tr Ser 2003-16T1 CI A5 RMBS   |          | 06/01/2012    | Paydown             |                           | 309,637        | 309,637   | 301,122     | 302,375                                  |                                           | 7,262                                     |                                                            | 7,262                                                        |                                                                | 309,637                                        |                                          |                                  |                               | 6,160                                               | 09/25/2033                        | 1FM                                        |
| 12669@-D2-6           | CWHL Inc Ser 2004-10 CI A10 RMBS 5.000   |          | 06/01/2012    | Paydown             |                           | 112,397        | 112,397   | 105,232     | 109,861                                  |                                           | 2,536                                     |                                                            | 2,536                                                        |                                                                | 112,397                                        |                                          |                                  |                               | 2,338                                               | 07/25/2034                        | 1FM                                        |
| 12669@-R3-7           | Countrywide Home Loans Ser 2005-15 CI A7 |          | 06/01/2012    | Paydown             |                           | 55,757         | 55,757    | 54,877      | 55,414                                   |                                           | .343                                      |                                                            | .343                                                         |                                                                | 55,757                                         |                                          |                                  |                               | 1,248                                               | 08/25/2035                        | 3FM                                        |
| 12669@-TD-3           | Countrywide Home Loans Ser 2005-6 CI 1A1 |          | 06/01/2012    | Paydown             |                           | 827,478        | 827,478   | 794,626     | 794,626                                  |                                           | 32,852                                    |                                                            | 32,852                                                       |                                                                | 827,478                                        |                                          |                                  |                               | 18,972                                              | 04/25/2035                        | 1FM                                        |
| 12669@-V3-2           | Countrywide Home Loans Ser 2005-J2 CI 3A |          | 06/01/2012    | Paydown             |                           | 57,604         | 57,604    | 55,444      | 56,890                                   |                                           | .714                                      |                                                            | .714                                                         |                                                                | 57,604                                         |                                          |                                  |                               | 1,111                                               | 08/25/2035                        | 1FM                                        |
| 12669@-XY-2           | Countrywide Home Loans Ser 2005-12 CI 2A |          | 06/01/2012    | Paydown             |                           | 112,923        | 112,923   | 113,488     | 113,004                                  |                                           | (45)                                      |                                                            | (45)                                                         |                                                                | 112,959                                        |                                          | (36)                             | (36)                          | 2,591                                               | 05/25/2035                        | 2FM                                        |
| 12669@-XY-2           | Countrywide Home Loans Ser 2005-12 CI 2A |          | 06/01/2012    | Paydown             |                           | 56,462         | 56,462    | 56,744      | 56,518                                   |                                           | (28)                                      |                                                            | (28)                                                         |                                                                | 56,490                                         |                                          | (28)                             | (28)                          | 1,296                                               | 05/25/2035                        | 3FM                                        |
| 12669@-AB-3           | Countrywide Home Equity Ln Ser 2007-S1 C |          | 06/01/2012    | Paydown             |                           | 223,403        | 223,403   | 124,234     | 96,491                                   |                                           | 126,912                                   |                                                            | 126,912                                                      |                                                                | 223,403                                        |                                          |                                  |                               | (44,576)                                            | 11/25/2036                        | 1FM                                        |
| 12673@-AA-3           | CA FM Lease Tr Sr Nt 8.500% 07/15/17     |          | 04/15/2012    | Various             |                           | 36,741         | 36,741    | 37,543      | 37,205                                   |                                           | (464)                                     |                                                            | (464)                                                        |                                                                | 36,741                                         |                                          |                                  |                               | 1,562                                               | 07/15/2017                        | 2                                          |
| 130789-T#-7           | California Wtr Svc Co 1st Mtg Bd Ser JJJ |          | 05/01/2012    | Redemption 100.0000 |                           | 454,601        | 454,601   | 459,235     | 458,133                                  |                                           | (3,533)                                   |                                                            | (3,533)                                                      |                                                                | 454,601                                        |                                          |                                  |                               | 12,365                                              | 05/01/2018                        | 1                                          |
| 141781-AP-9           | Cargill Inc Nt 6.375% 06/01/12           |          | 06/01/2012    | Maturity            |                           | 5,000,000      | 5,000,000 | 5,756,050   | 5,041,483                                |                                           | (41,483)                                  |                                                            | (41,483)                                                     |                                                                | 5,000,000                                      |                                          |                                  |                               | 159,375                                             | 06/01/2012                        | 1FE                                        |
| 14983A-AB-5           | C-BASS Tr Ser 2006-SL1 CI A2 RMBS 5.55   |          | 06/25/2012    | Paydown             |                           | 177,991        | 177,991   | 54,180      | 54,180                                   |                                           | 123,810                                   |                                                            | 123,810                                                      |                                                                | 177,991                                        |                                          |                                  |                               | 4,133                                               | 09/25/2036                        | 3FM                                        |
| 15128@-AH-6           | Cemex Espana Fin LLC Sr Nt Ser A 8.910   |          | 05/15/2012    | ORT Capital LLC     |                           | 7,803,525      | 7,962,780 | 6,970,462   | 7,431,186                                |                                           | 83,130                                    |                                                            | 83,130                                                       |                                                                | 7,514,316                                      |                                          | 289,209                          | 289,209                       | 295,618                                             | 02/14/2014                        | 4                                          |

STATEMENT AS OF JUNE 30, 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) |
| 15131G-QM-9           | Cendant Mortgage Corp Ser 2003-3P CI A6  |         | 06/01/2012    | Paydown<br>Redemption 100.0000     |                           | 45,985         | 45,985    | 46,502      | 46,089                                   |                                           | (104)                                     |                                                            | (104)                                                        |                                                                | 45,985                                         |                                          |                                  |                               | 1,060                                               | 03/25/2033                        | 1FM                                        |
| 151895-A@-8           | CenterPoint Properties Tr Sr Nt 7.970%   |         | 06/01/2012    |                                    |                           | 23,852         | 23,852    | 23,852      | 23,852                                   |                                           |                                           |                                                            |                                                              |                                                                | 23,852                                         |                                          |                                  |                               | 793                                                 | 10/01/2014                        | 1                                          |
| 152314-Q@-0           | Centex Home Equity Loan Tr Ser 2001-B CI |         | 06/01/2012    | Paydown                            |                           | 102,919        | 102,919   | 102,909     | 102,611                                  |                                           | 308                                       |                                                            | 308                                                          |                                                                | 102,919                                        |                                          |                                  |                               | 2,685                                               | 07/25/2032                        | 1FM                                        |
| 152314-LM-0           | Centex Home Equity Loan Tr Ser 2004-D CI |         | 06/01/2012    | Paydown                            |                           | 42,053         | 42,053    | 42,035      | 41,981                                   |                                           | 72                                        |                                                            | 72                                                           |                                                                | 42,053                                         |                                          |                                  |                               | 908                                                 | 09/25/2034                        | 2FM                                        |
| 160841-AA-0           | Charlotte Gateway Village LLC CTL 6.41   |         | 06/01/2012    | Various                            |                           | 192,824        | 192,824   | 192,824     | 192,824                                  |                                           |                                           |                                                            |                                                              |                                                                | 192,824                                        |                                          |                                  |                               | 5,154                                               | 12/01/2016                        | 1                                          |
| 161546-GL-4           | Chase Funding Mtg Ln Ser 2003-5 CI 1A6 R |         | 06/01/2012    | Paydown                            |                           | 151,022        | 151,022   | 151,824     | 150,737                                  |                                           | 285                                       |                                                            | 285                                                          |                                                                | 151,022                                        |                                          |                                  |                               | 2,920                                               | 01/25/2015                        | 1FM                                        |
| 161546-HB-5           | Chase Funding Mtg Ln Ser 2003-6 CI 1A6 R |         | 06/01/2012    | Paydown                            |                           | 232,637        | 232,637   | 233,073     | 232,092                                  |                                           | 545                                       |                                                            | 545                                                          |                                                                | 232,637                                        |                                          |                                  |                               | 4,518                                               | 11/25/2034                        | 1FM                                        |
| 16162W-KK-4           | Chase Mtg Fin Corp Ser 2005-S1 CI 1A5 RM |         | 06/01/2012    | Paydown                            |                           | 763,543        | 763,543   | 771,173     | 764,638                                  |                                           | (319)                                     |                                                            | (319)                                                        |                                                                | 764,319                                        |                                          | (776)                            | (776)                         | 18,783                                              | 05/25/2035                        | 1FM                                        |
| 17252M-AF-7           | Cintas Corp No 2 Gtd Nt 6.000% 06/01/1   |         | 06/01/2012    | Various<br>Goldman Sachs & Company |                           | 7,000,000      | 7,848,130 | 7,848,130   | 7,047,846                                |                                           | (47,846)                                  |                                                            | (47,846)                                                     |                                                                | 7,000,000                                      |                                          |                                  |                               | 210,000                                             | 06/01/2012                        | 2FE                                        |
| 17275R-AD-4           | Cisco Sys Inc Nt 5.900% 02/15/39         |         | 04/23/2012    | Goldman Sachs & Company            |                           | 8,342,051      | 6,700,000 | 8,305,253   | 8,298,345                                |                                           | (9,586)                                   |                                                            | (9,586)                                                      |                                                                | 8,288,759                                      |                                          | 53,292                           | 53,292                        | 273,645                                             | 02/15/2039                        | 1FE                                        |
| 17275R-AF-9           | Cisco Sys Inc Nt 5.500% 01/15/40         |         | 04/23/2012    |                                    |                           | 3,604,350      | 3,000,000 | 3,565,110   | 3,562,882                                |                                           | (3,303)                                   |                                                            | (3,303)                                                      |                                                                | 3,559,579                                      |                                          | 44,771                           | 44,771                        | 128,792                                             | 01/15/2040                        | 1FE                                        |
| 172905-BB-6           | Citibank NA Ser 1986-P CI 1 RMBS 9.500   |         | 06/01/2012    | Paydown                            |                           | 308            | 308       | 312         | 307                                      |                                           | 1                                         |                                                            | 1                                                            |                                                                | 308                                            |                                          |                                  |                               | 12                                                  | 10/25/2016                        | 1FM                                        |
| 172921-AA-6           | Citicorp Mtg Secs Inc Ser 1987-1 CI A1 R |         | 04/01/2012    | Paydown                            |                           | 14,198         | 14,198    | 14,094      | 14,058                                   |                                           | 140                                       |                                                            | 140                                                          |                                                                | 14,198                                         |                                          |                                  |                               | 321                                                 | 04/25/2017                        | 2FM                                        |
| 172921-AL-2           | Citicorp Mtg Secs Inc Ser 1987-10 CI A1  |         | 06/01/2012    | Paydown                            |                           | 1,321          | 1,321     | 1,317       | 1,041                                    |                                           | 280                                       |                                                            | 280                                                          |                                                                | 1,321                                          |                                          |                                  |                               | 86                                                  | 08/25/2017                        | 4FM                                        |
| 172973-P@-0           | Citicorp Mtg Secs Inc Ser 2005-1 CI 3A3  |         | 06/01/2012    | Paydown                            |                           | 204,810        | 204,810   | 205,834     | 204,871                                  |                                           | (61)                                      |                                                            | (61)                                                         |                                                                | 204,810                                        |                                          |                                  |                               | 3,709                                               | 02/25/2035                        | 1FM                                        |
| 172973-W5-4           | Citicorp Mtg Secs Inc Ser 2005-4 CI 1A6  |         | 06/01/2012    | Paydown                            |                           | 109,999        | 109,999   | 103,159     | 106,128                                  |                                           | 3,871                                     |                                                            | 3,871                                                        |                                                                | 109,999                                        |                                          |                                  |                               | 2,517                                               | 07/25/2035                        | 1FM                                        |
| 172973-X2-0           | Citicorp Mtg Secs Inc Ser 2005-4 CI 3A2  |         | 06/01/2012    | Paydown                            |                           | 124,111        | 124,111   | 123,296     | 123,492                                  |                                           | 619                                       |                                                            | 619                                                          |                                                                | 124,111                                        |                                          |                                  |                               | 2,587                                               | 07/25/2035                        | 1FM                                        |
| 17306U-BD-9           | Cititfinancial Mtg Sec Inc Ser 2003-2 CI |         | 06/01/2012    | Paydown                            |                           | 309,605        | 309,605   | 309,606     | 309,205                                  |                                           | 399                                       |                                                            | 399                                                          |                                                                | 309,605                                        |                                          |                                  |                               | 5,398                                               | 05/25/2033                        | 1FM                                        |
| 17306U-CE-6           | Cititfinancial Mtg Sec Inc Ser 2004-1 CI |         | 06/01/2012    | Paydown                            |                           | 118,907        | 118,907   | 118,901     | 118,781                                  |                                           | 126                                       |                                                            | 126                                                          |                                                                | 118,907                                        |                                          |                                  |                               | 1,969                                               | 04/25/2034                        | 1FM                                        |
| 17307G-FN-3           | Citigroup Mtg Ln Tr Ser 2004-RR2 CI A3 R |         | 06/01/2012    | Paydown                            |                           | 345,355        | 345,355   | 319,885     | 331,504                                  |                                           | 13,851                                    |                                                            | 13,851                                                       |                                                                | 345,355                                        |                                          |                                  |                               | 9,915                                               | 05/25/2034                        | 1FM                                        |
| 17307G-H3-5           | Citigroup Mtg Ln Tr Ser 2005-8 CI 3A1 RM |         | 06/01/2012    | Paydown                            |                           | 481,904        | 481,904   | 468,236     | 470,790                                  |                                           | 11,115                                    |                                                            | 11,115                                                       |                                                                | 481,904                                        |                                          |                                  |                               | 10,991                                              | 09/25/2035                        | 4FM                                        |
| 17309A-AB-5           | Citimortgage Alternative Ln Tr Ser 2006- |         | 06/01/2012    | Paydown                            |                           | 72,400         | 325,043   | 71,374      | 76,787                                   | 11,668                                    |                                           | 17,081                                                     | (5,413)                                                      |                                                                | 71,374                                         |                                          | 1,026                            | 1,026                         | 7,427                                               | 04/25/2036                        | 5FM                                        |
| 17313K-AC-5           | Citigroup Comm Mtg Tr Ser 2008-C7 CI A2B |         | 06/01/2012    | Paydown<br>Goldman Sachs & Company |                           | 204,051        | 204,051   | 204,143     | 203,819                                  |                                           | 232                                       |                                                            | 232                                                          |                                                                | 204,051                                        |                                          |                                  |                               | 4,842                                               | 12/10/2049                        | 1FM                                        |
| 181593-AF-1           | Clarke American Term Ln B Nt 3 (Harland  |         | 04/10/2012    | Goldman Sachs & Company            |                           | 2,370,796      | 2,563,023 | 2,476,373   | 2,502,377                                |                                           | 6,377                                     |                                                            | 6,377                                                        |                                                                | 2,508,754                                      |                                          | (137,958)                        | (137,958)                     | 20,097                                              | 06/30/2014                        | 4FE                                        |
| 181593-AF-1           | Clarke American Term Ln B Nt 1 (Harland  |         | 04/10/2012    |                                    |                           | 408,195        | 441,292   | 432,783     | 435,508                                  |                                           | 607                                       |                                                            | 607                                                          |                                                                | 436,116                                        |                                          | (27,921)                         | (27,921)                      | 3,835                                               | 06/30/2014                        | 4FE                                        |
| 18976G-AQ-9           | Citimortgage Alternative Ln Tr Ser 2007- |         | 06/01/2012    | Paydown<br>Redemption 100.0000     |                           | 309,276        | 531,552   | 466,619     | 466,619                                  |                                           |                                           |                                                            |                                                              |                                                                | 466,619                                        |                                          | (157,343)                        | (157,343)                     | 13,550                                              | 06/25/2037                        | 4FM                                        |
| 21036C-AN-7           | Constellation Brands Non Ext Term Ln B ( |         | 05/03/2012    | Redemption 100.0000                |                           | 590,415        | 590,415   | 590,415     | 590,415                                  |                                           |                                           |                                                            |                                                              |                                                                | 590,415                                        |                                          |                                  |                               | 5,145                                               | 06/05/2013                        | 3FE                                        |
| 21036C-AN-7           | Constellation Brands Non Ext Term Ln B ( |         | 05/03/2012    | Redemption 100.0000                |                           | 147,198        | 147,198   | 147,198     | 147,198                                  |                                           |                                           |                                                            |                                                              |                                                                | 147,198                                        |                                          |                                  |                               | 1,128                                               | 06/05/2013                        | 3FE                                        |
| 21036C-AQ-0           | Constellation Brands Extended Term Ln B  |         | 05/03/2012    |                                    |                           | 363,887        | 363,887   | 363,887     | 363,887                                  |                                           |                                           |                                                            |                                                              |                                                                | 363,887                                        |                                          |                                  |                               | 4,725                                               | 06/05/2015                        | 3FE                                        |
| 21075W-BF-1           | Cointmortgage Home Eq Loan Tr Ser 1995-2 |         | 06/01/2012    | Paydown                            |                           | 3,642          | 3,642     | 3,638       | 3,631                                    |                                           | 10                                        |                                                            | 10                                                           |                                                                | 3,642                                          |                                          |                                  |                               | 117                                                 | 08/15/2025                        | 4FM                                        |
| 22238H-GQ-7           | Countrywide Financial Corp Gtd MT Nt 5   |         | 06/07/2012    | Maturity<br>Redemption 100.0000    |                           | 9,000,000      | 9,000,000 | 8,396,190   | 8,937,120                                |                                           | 62,880                                    |                                                            | 62,880                                                       |                                                                | 9,000,000                                      |                                          |                                  |                               | 261,000                                             | 06/07/2012                        | 1FE                                        |
| 223889-AA-4           | Cowperwood McAllen I LP CTL 6.880% 07/   |         | 06/15/2012    | Redemption 100.0000                |                           | 16,158         | 16,158    | 16,061      | 16,094                                   |                                           | 64                                        |                                                            | 64                                                           |                                                                | 16,158                                         |                                          |                                  |                               | 464                                                 | 05/15/2022                        | 1                                          |
| 22410@-AA-4           | Cox Enterprises Inc CTL 5.720% 06/30/2   |         | 06/30/2012    |                                    |                           | 128,376        | 128,376   | 128,376     | 128,121                                  |                                           | 255                                       |                                                            | 255                                                          |                                                                | 128,376                                        |                                          |                                  |                               | 3,062                                               | 06/30/2027                        | 2                                          |
| 22540V-XC-1           | CS First Boston Mtg Sec Corp Ser 2002-HE |         | 06/25/2012    | Paydown                            |                           | 103,770        | 103,770   | 103,770     | 103,770                                  |                                           |                                           |                                                            |                                                              |                                                                | 103,770                                        |                                          |                                  |                               | 725                                                 | 08/25/2032                        | 2FM                                        |
| 22541N-UJ-6           | CS First Boston Mtg Sec Corp Ser 2002-CP |         | 06/01/2012    | Paydown                            |                           | 919,659        | 919,659   | 937,298     | 919,592                                  |                                           | (586)                                     |                                                            | (586)                                                        |                                                                | 919,006                                        |                                          | 653                              | 653                           | 20,631                                              | 12/15/2033                        | 1FM                                        |
| 22541Q-3Y-6           | CS First Boston Mtg Sec Corp Ser 2003-29 |         | 06/01/2012    | Paydown                            |                           | 395,349        | 404,739   | 402,096     | 395,349                                  |                                           | (6,747)                                   |                                                            | (6,747)                                                      |                                                                | 395,349                                        |                                          |                                  |                               | 8,657                                               | 12/25/2033                        | 1FM                                        |
| 22541S-D4-7           | CS First Boston Mtg Sec Corp Ser 2004-CF |         | 06/01/2012    | Paydown                            |                           | 129,337        | 129,337   | 127,560     | 128,661                                  |                                           | 676                                       |                                                            | 676                                                          |                                                                | 129,337                                        |                                          |                                  |                               | 2,655                                               | 01/25/2043                        | 1FM                                        |
| 22541S-TQ-1           | CS First Boston Mtg Sec Corp Ser 2004-4  |         | 06/01/2012    | Paydown                            |                           | 293,839        | 293,839   | 297,466     | 296,395                                  |                                           | (967)                                     |                                                            | (967)                                                        |                                                                | 295,427                                        |                                          | (1,589)                          | (1,589)                       | 7,772                                               | 08/25/2034                        | 2FM                                        |
| 22541S-ZB-7           | CS First Boston Mtg Sec Corp Ser 2004-5  |         | 06/01/2012    | Paydown                            |                           | 131,352        | 131,352   | 135,067     | 133,178                                  |                                           | (1,826)                                   |                                                            | (1,826)                                                      |                                                                | 131,352                                        |                                          |                                  |                               | 3,284                                               | 09/25/2034                        | 2FM                                        |
| 225458-2@-2           | CS First Boston Mtg Sec Corp Ser 2005-8  |         | 06/01/2012    | Paydown                            |                           | 9,764          | 9,764     | 9,483       | 9,567                                    |                                           | 196                                       |                                                            | 196                                                          |                                                                | 9,764                                          |                                          |                                  |                               | 225                                                 | 08/25/2025                        | 3FM                                        |
| 225458-5Q-7           | CS First Boston Mtg Sec Corp Ser 2005-9  |         | 06/01/2012    | Paydown                            |                           | 123,752        | 123,752   | 114,619     | 114,619                                  |                                           | 9,133                                     |                                                            | 9,133                                                        |                                                                | 123,752                                        |                                          |                                  |                               | 2,890                                               | 10/25/2035                        | 1FM                                        |
| 225458-AX-6           | CS First Boston Mtg Sec Corp Ser 2005-1  |         | 06/01/2012    | Paydown                            |                           | 187,123        | 187,123   | 188,826     | 187,751                                  |                                           | (628)                                     |                                                            | (628)                                                        |                                                                | 187,123                                        |                                          |                                  |                               | 4,031                                               | 02/25/2035                        | 1FM                                        |
| 225458-BF-4           | CS First Boston Mtg Sec Corp Ser 2005-1  |         | 06/01/2012    | Paydown                            |                           | 2,390,341      | 2,390,341 | 2,414,618   | 2,387,855                                |                                           | 2,486                                     |                                                            | 2,486                                                        |                                                                | 2,390,341                                      |                                          |                                  |                               | 54,673                                              | 02/25/2035                        | 1FM                                        |
| 225458-BU-1           | CS First Boston Mtg Sec Corp Ser 2005-1  |         | 06/01/2012    | Paydown                            |                           | 67,317         | 67,317    | 67,874      | 67,449                                   |                                           | (132)                                     |                                                            | (132)                                                        |                                                                | 67,317                                         |                                          |                                  |                               | 1,473                                               | 05/25/2028                        | 1FM                                        |
| 225458-EV-6           | CS First Boston Mtg Sec Corp Ser 2005-2  |         | 06/01/2012    | Paydown                            |                           | 136,539        | 136,539   | 134,390     | 134,390                                  |                                           | 2,149                                     |                                                            | 2,149                                                        |                                                                | 136,539                                        |                                          |                                  |                               | 1,103                                               | 03/25/2035                        | 1FM                                        |
| 225458-EX-2           | CS First Boston Mtg Sec Corp Ser 2005-2  |         | 06/01/2012    | Paydown                            |                           | 468,434        | 468,434   | 472,313     | 471,222                                  |                                           | (2,788)                                   |                                                            | (2,788)                                                      |                                                                | 468,434                                        |                                          |                                  |                               | 10,649                                              | 03/25/2035                        | 1FM                                        |
| 225458-FD-5           | CS First Boston Mtg Sec Corp Ser 2005-2  |         | 06/01/2012    | Paydown                            |                           | 279,478        | 279,478   | 286,290     | 283,264                                  |                                           | (3,787)                                   |                                                            | (3,787)                                                      |                                                                | 279,478                                        |                                          |                                  |                               | 5,248                                               | 02/25/2025                        | 2FM                                        |
| 225458-FG-8           | CS First Boston Mtg Sec Corp Ser 2005-2  |         | 06/01/2012    | Paydown                            |                           | 254,735        | 254,735   | 259,790     | 257,503                                  |                                           | (697)                                     |                                                            | (697)                                                        |                                                                | 256,807                                        |                                          | (2,072)                          | (2,072)                       | 6,316                                               | 02/25/2020                        | 1FM                                        |
| 225458-NS-3           | CS First Boston Mtg Sec Corp Ser 2005-AG |         | 05/01/2012    | Paydown                            |                           | 26,035         | 26,035    | 25,740      | 25,919                                   |                                           | 117                                       |                                                            | 117                                                          |                                                                | 26,035                                         |                                          |                                  |                               | 540                                                 | 02/25/2032                        | 1FM                                        |

STATEMENT AS OF JUNE 30, 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-UA-4         | CS First Boston Mtg Sec Corp Ser 2005-5   |             | 06/01/2012    | Paydown                  |                           | 142,764        | 142,764   | 142,474     | 142,430                                  |                                           | 334                                       |                                                            | 334                                                          |                                                                | 142,764                                        |                                          |                                  |                               | 3,642                                               | 07/25/2035                        | 3FM                                        |
| ..225458-UL-0         | CS First Boston Mtg Sec Corp Ser 2005-5   |             | 06/01/2012    | Paydown                  |                           | 539,236        | 539,236   | 530,136     | 533,331                                  |                                           | 5,905                                     |                                                            | 5,905                                                        |                                                                | 539,236                                        |                                          |                                  |                               | 11,534                                              | 07/25/2035                        | 1FM                                        |
| ..225458-VM-7         | CS First Boston Mtg Sec Corp Ser 2005-C3  |             | 06/01/2012    | Paydown                  |                           | 853,968        | 853,968   | 858,238     | 852,703                                  |                                           | 1,265                                     |                                                            | 1,265                                                        |                                                                | 853,968                                        |                                          |                                  |                               | 14,879                                              | 07/15/2037                        | 1FM                                        |
| ..225458-XJ-2         | CS First Boston Mtg Sec Corp Ser 2005-6   |             | 06/01/2012    | Paydown                  |                           | 192,667        | 192,667   | 188,934     | 190,883                                  |                                           | 1,784                                     |                                                            | 1,784                                                        |                                                                | 192,667                                        |                                          |                                  |                               | 4,047                                               | 07/25/2035                        | 1FM                                        |
| ..225458-XW-3         | CS First Boston Mtg Sec Corp Ser 2005-6   |             | 06/01/2012    | Paydown                  |                           | 187,226        | 187,226   | 185,260     | 185,260                                  |                                           | 1,967                                     |                                                            | 1,967                                                        |                                                                | 187,226                                        |                                          |                                  |                               | 4,073                                               | 07/25/2035                        | 3FM                                        |
| ..225410-GX-7         | CS First Boston Mtg Sec Corp Ser 2004-6   |             | 06/01/2012    | Paydown                  |                           | 239,183        | 239,183   | 237,613     | 237,885                                  |                                           | 655                                       |                                                            | 655                                                          |                                                                | 238,539                                        |                                          | 644                              | 644                           | 5,145                                               | 10/25/2034                        | 1FM                                        |
| ..225410-NS-0         | CS First Boston Mtg Sec Corp Ser 2005-11  |             | 06/01/2012    | Paydown                  |                           | 70,519         | 70,519    | 68,294      | 69,464                                   |                                           | 1,056                                     |                                                            | 1,056                                                        |                                                                | 70,519                                         |                                          |                                  |                               | 1,542                                               | 12/25/2020                        | 1FM                                        |
| ..22942G-AH-2         | Cablevision (CSC Holdings) Incremental T  |             | 06/29/2012    | Redemption 100.0000      |                           | 53,937         | 53,937    | 53,565      | 53,758                                   |                                           | 179                                       |                                                            | 179                                                          |                                                                | 53,937                                         |                                          |                                  |                               | 962                                                 | 03/29/2016                        | 2FE                                        |
| ..22942G-AK-5         | Cablevision (CSC Holdings) Incremental T  |             | 06/29/2012    | Redemption 100.0000      |                           | 39,980         | 39,980    | 39,980      | 39,980                                   |                                           |                                           |                                                            |                                                              |                                                                | 39,980                                         |                                          |                                  |                               | 662                                                 | 03/29/2016                        | 2FE                                        |
| ..22942M-BF-2         | Credit Suisse Mtg Capital Ser 2006-8 CI   |             | 06/01/2012    | Paydown                  |                           | 227,675        | 227,675   | 228,422     | 228,092                                  |                                           |                                           |                                                            |                                                              |                                                                | 228,092                                        |                                          | (416)                            | (416)                         | 4,824                                               | 10/25/2026                        | 5FM                                        |
| ..22947@-AA-6         | CTL Cap Tr Ser 2010-14 Walgreens CTL 6    |             | 06/15/2012    | Paydown                  |                           | 42,400         | 42,400    | 42,400      | 42,400                                   |                                           |                                           |                                                            |                                                              |                                                                | 42,400                                         |                                          |                                  |                               | 1,121                                               | 02/15/2034                        | 1                                          |
| ..23243N-AH-1         | Countrywide Home Equity Ln Ser 2006-S4 C  |             | 06/01/2012    | Paydown                  |                           | 32,501         | 32,501    | 32,379      | 32,379                                   |                                           |                                           |                                                            |                                                              |                                                                | 32,379                                         |                                          | (13,379)                         | (13,379)                      | 907                                                 | 07/25/2034                        | 1FM                                        |
| ..23245L-AB-6         | Countrywide Alternative Ln Tr Ser 2006-J  |             | 06/01/2012    | Paydown                  |                           | 251,673        | 373,994   | 305,173     | 305,173                                  |                                           |                                           |                                                            |                                                              |                                                                | 305,173                                        |                                          | (53,500)                         | (53,500)                      | 9,256                                               | 02/25/2037                        | 4FM                                        |
| ..233244-AH-5         | DOT Headquarters II L-B Fin Tr Mtg Secd   |             | 06/07/2012    | Various                  |                           | 233,250        | 233,250   | 233,250     | 233,250                                  |                                           |                                           |                                                            |                                                              |                                                                | 233,250                                        |                                          |                                  |                               | 5,441                                               | 12/07/2021                        | 1                                          |
| ..23568@-AA-0         | Daly /Michael J/ CTL 7.625% 11/15/13      |             | 06/15/2012    | Redemption 100.0000      |                           | 36,406         | 36,406    | 37,614      | 36,627                                   |                                           | (221)                                     |                                                            | (221)                                                        |                                                                | 36,406                                         |                                          |                                  |                               | 1,158                                               | 11/15/2013                        | 1                                          |
| ..24736C-AG-9         | Delta Airlines X0 Equip TL Nt 1 3.966%    |             | 04/25/2012    | Redemption 100.0000      |                           | 686,511        | 686,511   | 686,511     | 686,511                                  |                                           |                                           |                                                            |                                                              |                                                                | 686,511                                        |                                          |                                  |                               | 9,117                                               | 04/30/2012                        | 3FE                                        |
| ..251510-AW-3         | Deutsche Alt-A Sec Inc Ser 2003-2XS CI A  |             | 06/01/2012    | Paydown                  |                           | 47,170         | 47,170    | 47,159      | 47,095                                   |                                           | 74                                        |                                                            | 74                                                           |                                                                | 47,170                                         |                                          |                                  |                               | 1,019                                               | 09/25/2033                        | 1FM                                        |
| ..251510-DS-9         | Deutsche Alt-A Sec Inc Ser 2005-2 CI 2A3  |             | 06/01/2012    | Paydown                  |                           | 175,826        | 175,826   | 178,710     | 176,860                                  |                                           | (170)                                     |                                                            | (170)                                                        |                                                                | 176,690                                        |                                          | (864)                            | (864)                         | 4,328                                               | 03/25/2020                        | 2FM                                        |
| ..251510-DS-9         | Deutsche Alt-A Sec Inc Ser 2005-2 CI 2A3  |             | 05/01/2012    | Paydown                  |                           | 111,067        | 111,067   | 112,889     | 111,720                                  |                                           | (243)                                     |                                                            | (243)                                                        |                                                                | 111,478                                        |                                          | (411)                            | (411)                         | 2,277                                               | 03/25/2020                        | 2FM                                        |
| ..251510-EE-9         | Deutsche Alt-A Sec Inc Ser 2005-3 CI 3A3  |             | 06/01/2012    | Paydown                  |                           | 62,615         | 62,615    | 61,636      | 61,760                                   |                                           | 854                                       |                                                            | 854                                                          |                                                                | 62,615                                         |                                          |                                  |                               | 1,798                                               | 05/25/2035                        | 3FM                                        |
| ..251510-EH-2         | Deutsche Alt-A Sec Inc Ser 2005-3 CI 4A3  |             | 06/01/2012    | Paydown                  |                           | 65,363         | 65,363    | 64,860      | 64,872                                   |                                           | 491                                       |                                                            | 491                                                          |                                                                | 65,363                                         |                                          |                                  |                               | 1,465                                               | 06/25/2035                        | 3FM                                        |
| ..251510-ER-0         | Deutsche Alt-A Sec Inc Ser 2005-3 CI 5A3  |             | 06/01/2012    | Paydown                  |                           | 62,564         | 62,564    | 61,723      | 61,823                                   |                                           | 740                                       |                                                            | 740                                                          |                                                                | 62,564                                         |                                          |                                  |                               | 1,763                                               | 06/25/2035                        | 4FM                                        |
| ..251510-FX-6         | Deutsche Alt-A Sec Inc Ser 2005-4 CI A6   |             | 06/01/2012    | Paydown                  |                           | 64,786         | 64,786    | 60,785      | 60,785                                   |                                           | 4,001                                     |                                                            | 4,001                                                        |                                                                | 64,786                                         |                                          |                                  |                               | 1,402                                               | 09/25/2035                        | 4FM                                        |
| ..251513-AT-4         | Deutsche Alt-A Sec Inc Ser 2006-AB4 CI A  |             | 06/01/2012    | Paydown                  |                           | 144,315        | 144,315   | 184,160     | 184,160                                  |                                           |                                           |                                                            |                                                              |                                                                | 184,160                                        |                                          | (39,845)                         | (39,845)                      | 6,533                                               | 10/25/2036                        | 1FM                                        |
| ..251563-CB-6         | Deutsche Mtg Sec Inc Ser 2004-1 CI A6 RM  |             | 06/01/2012    | Paydown                  |                           | 197,814        | 197,814   | 197,758     | 197,466                                  |                                           | 348                                       |                                                            | 348                                                          |                                                                | 197,814                                        |                                          |                                  |                               | 3,764                                               | 12/25/2033                        | 1FM                                        |
| ..251563-DM-1         | Deutsche Mtg Sec Inc Ser 2004-2 CI A6 RM  |             | 06/01/2012    | Paydown                  |                           | 130,052        | 130,052   | 130,021     | 129,857                                  |                                           | 195                                       |                                                            | 195                                                          |                                                                | 130,052                                        |                                          |                                  |                               | 2,833                                               | 01/25/2034                        | 1FM                                        |
| ..25746U-AJ-8         | Dominion Resources Inc Nt 6.250% 06/30    |             | 06/30/2012    | Maturity                 |                           | 4,000,000      | 4,000,000 | 3,992,600   | 3,999,517                                |                                           | 483                                       |                                                            | 483                                                          |                                                                | 4,000,000                                      |                                          |                                  |                               | 125,000                                             | 06/30/2012                        | 2FE                                        |
| ..268617-BH-9         | Enterprise Mtg Accept Co Frch Ln OwnTr20  |             | 06/01/2012    | Direct                   |                           | 85,315         | 85,315    |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     | 01/15/2027                        | 1AM                                        |
| ..268668-FD-7         | EMC Mtg Loan Tr Ser 2006-A CI A RMBS 0    |             | 06/25/2012    | Paydown                  |                           | 46,185         | 46,185    | 36,612      | 36,612                                   |                                           | 9,573                                     |                                                            | 9,573                                                        |                                                                | 46,185                                         |                                          | 85,315                           | 85,315                        | 137                                                 | 12/25/2042                        | 1FM                                        |
| ..279310-AC-0         | Eddie Bauer Inc Term Ln Nt 10 8.250% 0    |             | 05/01/2012    | Redemption 100.0000      |                           | 669            | 669       | 669         | 7                                        | 662                                       |                                           |                                                            | 662                                                          |                                                                | 669                                            |                                          |                                  |                               |                                                     | 04/01/2014                        | 6*                                         |
| ..29078E-AC-9         | Embarq Corp Nt 6.738% 06/01/13            |             | 04/23/2012    | Call 106.9230            |                           | 6,415,380      | 6,000,000 | 6,610,740   | 6,268,169                                |                                           | 147,211                                   |                                                            | 147,211                                                      |                                                                | 6,415,380                                      |                                          |                                  |                               | 159,466                                             | 06/01/2013                        | 3FE                                        |
| ..294751-EW-8         | Equity One ABS Inc Ser 2004-3 CI AF6 RMB  |             | 06/01/2012    | Paydown                  |                           | 873,225        | 873,225   | 873,225     | 873,225                                  |                                           |                                           |                                                            |                                                              |                                                                | 873,225                                        |                                          |                                  |                               | 17,973                                              | 07/25/2034                        | 1FM                                        |
| ..301965-CE-7         | FFCA Sec Lending Corp Frnch Ln Ser 1999-2 |             | 06/01/2012    | Paydown                  |                           | 126,542        | 126,542   | 125,619     | 125,891                                  |                                           | 652                                       |                                                            | 652                                                          |                                                                | 126,542                                        |                                          |                                  |                               | 4,136                                               | 05/18/2026                        | 3AM                                        |
| ..30216X-AB-0         | Expert Global Inc (NCO) Term Ln B Nt 1    |             | 06/29/2012    | Redemption 100.0000      |                           | 20,000         | 20,000    | 19,600      |                                          |                                           | 400                                       |                                                            | 400                                                          |                                                                | 20,000                                         |                                          |                                  |                               | 285                                                 | 04/03/2018                        | 4FE                                        |
| ..302567-AA-0         | FPL Energy American Wind LLC Sr Nt 6.6    |             | 06/20/2012    | Various                  |                           | 877,800        | 877,800   | 857,822     | 859,495                                  |                                           | 18,305                                    |                                                            | 18,305                                                       |                                                                | 877,800                                        |                                          |                                  |                               | 58,277                                              | 06/20/2023                        | 3FE                                        |
| ..302569-AA-6         | FPL Virginia Funding Corp Sr Nt 7.520%    |             | 06/30/2012    | Various                  |                           | 417,057        | 417,057   | 418,983     | 418,187                                  |                                           | (1,129)                                   |                                                            | (1,129)                                                      |                                                                | 417,057                                        |                                          |                                  |                               | 15,681                                              | 06/30/2019                        | 3FE                                        |
| ..316773-OK-4         | Fifth Third Bancorp Sr Nt 3.625% 01/25    |             | 06/29/2012    | Deutsche Bank Securities |                           | 6,952,714      | 6,592,000 | 6,715,795   | 6,705,618                                |                                           | (13,498)                                  |                                                            | (13,498)                                                     |                                                                | 6,962,121                                      |                                          | 260,593                          | 260,593                       | 225,684                                             | 01/25/2016                        | 2FE                                        |
| ..320510-E7-3         | First Horizon Mtg PT Tr Ser 2003-8 CI 1A  |             | 06/01/2012    | Paydown                  |                           | 497,158        | 497,158   | 485,972     | 490,059                                  |                                           | 7,099                                     |                                                            | 7,099                                                        |                                                                | 497,158                                        |                                          |                                  |                               | 10,937                                              | 10/25/2033                        | 1FM                                        |
| ..320510-M8-2         | First Horizon Mtg PT Tr Ser 2003-9 CI 1A  |             | 06/01/2012    | Paydown                  |                           | 1,916,403      | 1,916,403 | 1,897,239   | 1,907,816                                |                                           | 8,587                                     |                                                            | 8,587                                                        |                                                                | 1,916,403                                      |                                          |                                  |                               | 48,002                                              | 11/25/2033                        | 1FM                                        |
| ..320510-Z9-6         | First Horizon Mtg PT Tr Ser 2004-3 CI 2A  |             | 06/01/2012    | Paydown                  |                           | 736,122        | 736,122   | 703,112     | 710,095                                  |                                           | 8,731                                     |                                                            | 8,731                                                        |                                                                | 718,826                                        |                                          | 17,297                           | 17,297                        | 13,624                                              | 06/25/2019                        | 1FM                                        |
| ..32051G-DS-1         | First Horizon ABS Tr Ser 2004-HE4 CI A4   |             | 04/11/2012    | Paydown                  |                           | 4,050,989      | 4,050,989 | 3,771,629   | 3,771,629                                |                                           | 279,360                                   |                                                            | 279,360                                                      |                                                                | 4,050,989                                      |                                          |                                  |                               | 71,759                                              | 07/25/2019                        | 2FM                                        |
| ..32051G-GZ-2         | First Horizon Mtg PT Tr Ser 2005-1 CI 1A  |             | 06/01/2012    | Paydown                  |                           | 127,697        | 127,697   | 128,774     | 127,631                                  |                                           | 66                                        |                                                            | 66                                                           |                                                                | 127,697                                        |                                          |                                  |                               | 2,795                                               | 07/25/2026                        | 1FM                                        |
| ..32051G-TC-9         | First Horizon Alt Mtg Sec Tr Ser 2005-FA  |             | 06/01/2012    | Paydown                  |                           | 91,095         | 91,095    | 85,080      | 85,080                                   |                                           | 2,377                                     |                                                            | 2,377                                                        |                                                                | 87,457                                         |                                          | 3,638                            | 3,638                         | 2,009                                               | 09/25/2035                        | 4FM                                        |
| ..32052W-AC-3         | First Horizon Mtg PT Tr Ser 2007-FA4 CI   |             | 06/01/2012    | Paydown                  |                           | 246,928        | 355,978   | 282,399     | 282,399                                  |                                           |                                           |                                                            |                                                              |                                                                | 282,399                                        |                                          | (35,471)                         | (35,471)                      | 9,265                                               | 08/25/2037                        | 3FM                                        |
| ..32052W-AC-3         | First Horizon Mtg PT Tr Ser 2007-FA4 CI   |             | 06/01/2012    | Paydown                  |                           | 246,928        | 355,978   | 308,783     | 308,783                                  |                                           |                                           |                                                            |                                                              |                                                                | 9,265                                          |                                          | (61,855)                         | (61,855)                      | 4FM                                                 | 08/25/2037                        | 4FM                                        |
| ..33736L-AU-9         | First Union-LB Comm Mtg Tr II Ser 1997-   |             | 04/01/2012    | Paydown                  |                           | 514,018        | 514,018   | 556,527     | 515,114                                  |                                           | (1,096)                                   |                                                            | (1,096)                                                      |                                                                | 514,018                                        |                                          |                                  |                               | 12,356                                              | 11/18/2029                        | 1FM                                        |
| ..34410@-AA-7         | Flynn & Zinkan Realty CTL 8.125% 11/15    |             | 06/15/2012    | Redemption 100.0000      |                           | 37,621         | 37,621    | 40,867      | 38,223                                   |                                           | (602)                                     |                                                            | (602)                                                        |                                                                | 37,621                                         |                                          |                                  |                               | 1,275                                               | 11/15/2013                        | 1                                          |
| ..35645M-AE-8         | Freedom Trust Ser 2011-3 CI A11 RMBS 5    | E           | 05/30/2012    | Paydown                  |                           | 128,150        | 128,150   | 125,587     | 125,599                                  |                                           | 2,550                                     |                                                            | 2,550                                                        |                                                                | 128,150                                        |                                          |                                  |                               | 2,514                                               | 09/25/2051                        | 1FM                                        |
| ..35645M-AM-0         | Freedom Trust Ser 2011-3 CI M89 RMBS 0    |             | 06/01/2012    | Paydown                  |                           | 248            | 248       | 70          | (683)                                    |                                           | 5                                         |                                                            | 5                                                            |                                                                | (679)                                          |                                          | 927                              | 927                           |                                                     | 09/25/2051                        | 1FM                                        |
| ..35669@-AA-2         | Freeport LNG Development LP Sr Nt 6.50    |             | 06/30/2012    | Various                  |                           | 295,756        | 295,756   | 295,756     | 295,756                                  |                                           |                                           |                                                            |                                                              |                                                                | 295,756                                        |                                          |                                  |                               | 9,612                                               | 12/19/2025                        | 2FE                                        |

STATEMENT AS OF JUNE 30, 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<br>Ident-<br>ification | Description                              | For-<br>eign   | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>In-<br>dicator<br>(a) |   |
| .36157R-3X-1                 | GE Cap Mtg Serv Inc Ser 1999-HE2 CI M RM |                | 06/01/2012       | Paydown              |                                 | 15,418             | 15,418    | 15,418         | 15,418                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 15,418                                                        |                                                      |                                           |                                     | (2,289)                                                            | 07/25/2029                                     | 1FM                                                               |   |
| .36157R-3X-1                 | GE Cap Mtg Serv Inc Ser 1999-HE2 CI M RM |                | 06/01/2012       | Paydown              |                                 | 77,090             | 77,090    | 86,002         | 78,453                                               |                                                    | (1,362)                                                |                                                                               | (1,362)                                                                           |                                                                                     | 77,090                                                        |                                                      |                                           |                                     | 2,620                                                              | 07/25/2029                                     | 2FM                                                               |   |
| .36157R-D8-5                 | GE Cap Mtg Serv Inc Ser 1999-HE1 CI A7 R |                | 06/01/2012       | Paydown              |                                 | 885                | 885       | 885            | 885                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 885                                                           |                                                      |                                           |                                     | 22                                                                 | 04/25/2029                                     | 1FM                                                               |   |
| .36170U-AB-7                 | G-FORCE LLC Ser 2005-RR4 CI A2 CMBS      | 4              | 06/01/2012       | Paydown              |                                 | 134,814            | 134,814   | 136,121        | 134,713                                              |                                                    |                                                        | 101                                                                           |                                                                                   | 101                                                                                 | 134,814                                                       |                                                      |                                           |                                     | 2,675                                                              | 08/22/2036                                     | 4AM                                                               |   |
| .36170U-BX-8                 | G-FORCE LLC Ser 2005-RR2 CI A2 CMBS      | 5              | 06/01/2012       | Paydown              |                                 | 452,746            | 452,746   | 448,408        | 450,949                                              |                                                    | 1,797                                                  |                                                                               | 1,797                                                                             | 1,797                                                                               | 452,746                                                       |                                                      |                                           |                                     | 10,130                                                             | 12/25/2039                                     | 1AM                                                               |   |
| .36170V-AB-5                 | G-FORCE CDO Ltd Ser 2006-1 CI A-2 Comm R |                | 06/01/2012       | Paydown              |                                 | 307,289            | 307,289   | 304,869        | 306,971                                              |                                                    | 318                                                    |                                                                               | 318                                                                               | 318                                                                                 | 307,289                                                       |                                                      |                                           |                                     | 8,604                                                              | 09/27/2046                                     | 1AM                                                               |   |
| .361856-ER-4                 | GMAC Mtg Corp Loan Tr Ser 2006-HE1 CI A  |                | 06/25/2012       | Paydown              |                                 | 211,455            | 246,839   | 115,134        | 115,134                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 115,134                                                       |                                                      | 96,321                                    | 96,321                              | 481                                                                | 11/25/2036                                     | 1FM                                                               |   |
| .36185N-3G-3                 | GMAC Mtg Corp Loan Tr Ser 2004-J3 CI A9  |                | 06/01/2012       | Paydown              |                                 | 374,819            | 374,819   | 360,529        | 369,232                                              |                                                    | 5,587                                                  |                                                                               | 5,587                                                                             | 5,587                                                                               | 374,819                                                       |                                                      |                                           |                                     | 8,475                                                              | 07/25/2034                                     | 1FM                                                               |   |
|                              |                                          |                |                  | Redemption           | 100.0000                        |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |   |
| .36225*-AA-1                 | GSA IRS Lease Tr PTC Ser 2009 CTL        | 5.93           | 06/11/2012       | Redemption           | 100.0000                        |                    | 152,253   | 152,253        | 152,253                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 152,253                                                       |                                                      |                                           |                                     |                                                                    | 3,764                                          | 09/11/2030                                                        | 1 |
|                              |                                          |                |                  | Redemption           | 100.0000                        |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |   |
| .362253-AA-4                 | GSA Guam LP Gen Svcs Admin Lease Oblig C |                | 06/15/2012       |                      |                                 | 614,651            | 614,651   | 570,396        | 412,938                                              |                                                    |                                                        | 201,713                                                                       |                                                                                   | 201,713                                                                             | 614,651                                                       |                                                      |                                           |                                     | 20,283                                                             | 12/15/2012                                     | 1                                                                 |   |
| .36226M-AE-3                 | GRMT Mtg Loan Tr Ser 2001-1A CI A5 RMBS  |                | 06/01/2012       | Paydown              |                                 | 97,291             | 97,291    | 97,295         | 96,953                                               |                                                    |                                                        | 339                                                                           |                                                                                   | 339                                                                                 | 97,291                                                        |                                                      |                                           |                                     | 2,661                                                              | 07/20/2031                                     | 1FM                                                               |   |
| .36226M-AF-0                 | GRMT Mtg Loan Tr Ser 2001-1A CI M1 RMBS  |                | 06/01/2012       | Paydown              |                                 | 12,071             | 12,071    | 12,476         | 12,254                                               |                                                    |                                                        | (184)                                                                         |                                                                                   | (184)                                                                               | 12,071                                                        |                                                      |                                           |                                     | 411                                                                | 07/20/2031                                     | 1FM                                                               |   |
| .36228C-VR-1                 | GS Mortgage Securities Corp II Ser 2005- |                | 06/01/2012       | Paydown              |                                 | 329,863            | 329,863   | 333,151        | 330,190                                              |                                                    |                                                        | (327)                                                                         |                                                                                   | (327)                                                                               | 329,863                                                       |                                                      |                                           |                                     | 6,475                                                              | 07/10/2039                                     | 1FM                                                               |   |
| .36228F-3Q-7                 | GS Mortgage Securities Corp Ser 2004-3 C |                | 06/01/2012       | Paydown              |                                 | 406,555            | 406,555   | 406,540        | 405,992                                              |                                                    |                                                        | 563                                                                           |                                                                                   | 563                                                                                 | 406,555                                                       |                                                      |                                           |                                     | 9,846                                                              | 04/25/2034                                     | 1FM                                                               |   |
| .36228F-5F-9                 | GS Mortgage Securities Corp Ser 2004-5 C |                | 06/01/2012       | Paydown              |                                 | 360,711            | 360,711   | 360,711        | 360,438                                              |                                                    |                                                        | 273                                                                           |                                                                                   | 273                                                                                 | 360,711                                                       |                                                      |                                           |                                     | 7,209                                                              | 06/25/2034                                     | 1FM                                                               |   |
| .36228F-C5-3                 | GS Mortgage Securities Corp Ser 2004-NC1 |                | 06/01/2012       | Paydown              |                                 | 29,702             | 29,702    | 29,700         | 29,623                                               |                                                    |                                                        | 78                                                                            |                                                                                   | 78                                                                                  | 29,702                                                        |                                                      |                                           |                                     | (818)                                                              | 11/25/2033                                     | 3FM                                                               |   |
| .36228F-YK-7                 | GS Mortgage Securities Corp Ser 2003-AHL |                | 06/25/2012       | Paydown              |                                 | 44,289             | 44,289    | 32,501         | 32,501                                               |                                                    | 11,788                                                 |                                                                               |                                                                                   | 11,788                                                                              | 44,289                                                        |                                                      |                                           |                                     | 261                                                                | 10/25/2033                                     | 1FM                                                               |   |
| .36228F-ZK-5                 | GS Mortgage Securities Corp Ser 2004-FM1 |                | 06/25/2012       | Paydown              |                                 | 345,343            | 345,343   | 345,343        | 345,343                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 345,343                                                       |                                                      |                                           |                                     | 1,860                                                              | 11/25/2033                                     | 1FM                                                               |   |
| .36228F-ZL-3                 | GS Mortgage Securities Corp Ser 2004-FM1 |                | 06/25/2012       | Paydown              |                                 | 20,347             | 20,347    | 20,347         | 13,645                                               |                                                    | 6,701                                                  |                                                                               | 6,701                                                                             |                                                                                     | 20,347                                                        |                                                      |                                           |                                     | 214                                                                | 11/25/2033                                     | 1FM                                                               |   |
| .362341-ES-4                 | GSAA Home Equity Tr Ser 2005-6F CI 4A3 R |                | 06/01/2012       | Paydown              |                                 | 130,997            | 130,997   | 131,181        | 131,064                                              |                                                    |                                                        | (67)                                                                          |                                                                                   | (67)                                                                                | 130,997                                                       |                                                      |                                           |                                     | 3,394                                                              | 07/25/2035                                     | 2FM                                                               |   |
| .36242D-6Q-1                 | GS Mortgage Securities Corp Ser 2005-5F  |                | 06/01/2012       | Paydown              |                                 | 424,914            | 424,914   | 421,728        | 422,445                                              |                                                    |                                                        | 2,470                                                                         |                                                                                   | 2,470                                                                               | 424,914                                                       |                                                      |                                           |                                     | 8,864                                                              | 06/25/2035                                     | 1FM                                                               |   |
| .36242D-7B-3                 | GS Mortgage Securities Corp Ser 2005-5F  |                | 06/01/2012       | Paydown              |                                 | 445,823            | 445,823   | 430,010        | 436,168                                              |                                                    |                                                        | 9,655                                                                         |                                                                                   | 9,655                                                                               | 445,823                                                       |                                                      |                                           |                                     | 10,482                                                             | 06/25/2035                                     | 1FM                                                               |   |
| .36242D-7Q-0                 | GS Mortgage Securities Corp Ser 2005-5F  |                | 06/01/2012       | Paydown              |                                 | 657,974            | 657,974   | 626,984        | 640,994                                              |                                                    |                                                        | 16,979                                                                        |                                                                                   | 16,979                                                                              | 657,974                                                       |                                                      |                                           |                                     | 14,556                                                             | 06/25/2035                                     | 1FM                                                               |   |
| .36242D-ND-1                 | GS Mortgage Securities Corp Ser 2004-10  |                | 06/01/2012       | Paydown              |                                 | 1,050,859          | 1,050,859 | 1,050,801      | 1,049,536                                            |                                                    |                                                        | 1,324                                                                         |                                                                                   | 1,324                                                                               | 1,050,859                                                     |                                                      |                                           |                                     | 3,234                                                              | 08/25/2034                                     | 1FM                                                               |   |
| .36242D-UX-9                 | GS Mortgage Securities Corp Ser 2005-1F  |                | 06/01/2012       | Paydown              |                                 | 327,625            | 327,625   | 330,748        | 328,814                                              |                                                    |                                                        | (1,189)                                                                       |                                                                                   | (1,189)                                                                             | 327,625                                                       |                                                      |                                           |                                     | 7,770                                                              | 02/25/2035                                     | 1FM                                                               |   |
| .36297N-AC-9                 | GS Mortgage Sec Corp Ser 2006-S3 CI A3 R |                | 06/25/2012       | Paydown              |                                 | 40,602             | 40,602    | 3,641          | 3,641                                                |                                                    |                                                        | 12,284                                                                        |                                                                                   | 12,284                                                                              | 15,925                                                        |                                                      | 24,677                                    | 24,677                              | 23                                                                 | 05/25/2036                                     | 3FM                                                               |   |
|                              |                                          |                |                  | Redemption           | 100.0000                        |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |   |
| .36312K-AA-0                 | Gaithersburg Fin Tr CTL                  | 7.010% 04/11/1 | 06/11/2012       | Redemption           | 100.0000                        |                    | 127,760   | 127,760        | 136,288                                              |                                                    |                                                        | (2,110)                                                                       |                                                                                   | (2,110)                                                                             | 127,760                                                       |                                                      |                                           |                                     | 3,802                                                              | 04/11/2014                                     | 1                                                                 |   |
|                              |                                          |                |                  | Redemption           | 100.0000                        |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |   |
| .37048@-AB-0                 | General Parts Intl Gtd Sr Nt Ser B       | 8.4            | 05/01/2012       | Redemption           | 100.0000                        |                    | 550,000   | 550,000        | 588,403                                              |                                                    |                                                        | (38,403)                                                                      |                                                                                   | (38,403)                                                                            | 550,000                                                       |                                                      |                                           |                                     | 21,028                                                             | 11/01/2016                                     | 3FE                                                               |   |
|                              |                                          |                |                  | Redemption           | 100.0000                        |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |   |
| .38119@-AA-2                 | Golden Spread Elec Cooperative 1st Mtg B |                | 05/06/2012       | Redemption           | 100.0000                        |                    | 433,840   | 433,840        | 433,840                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 433,840                                                       |                                                      |                                           |                                     | 12,439                                                             | 05/06/2025                                     | 1FE                                                               |   |
|                              |                                          |                |                  | Redemption           | 100.0000                        |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |   |
| .387328-A@-6                 | Granite Construction Co Sr Nt            | 6.960% 0       | 05/01/2012       |                      |                                 | 555,556            | 555,556   | 575,676        | 566,140                                              |                                                    |                                                        | (10,584)                                                                      |                                                                                   | (10,584)                                                                            | 555,556                                                       |                                                      |                                           |                                     | 19,333                                                             | 05/01/2013                                     | 2                                                                 |   |
| .393505-QX-3                 | Green Tree Finl Corp Mfg Hsg Ser         | 1996-9         | 06/15/2012       | Paydown              |                                 | 964                | 964       | 964            | 964                                                  |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 964                                                           |                                                      |                                           |                                     | 29                                                                 | 01/15/2028                                     | 1AM                                                               |   |
| .39539M-AA-7                 | Greenpoint Mtg Funding Tr Ser 2007-AR3 C |                | 06/25/2012       | Paydown              |                                 | 655,080            | 655,080   | 619,086        | 619,086                                              |                                                    |                                                        | 35,994                                                                        |                                                                                   | 35,994                                                                              | 655,080                                                       |                                                      |                                           |                                     | 1,213                                                              | 06/25/2037                                     | 4FM                                                               |   |
| .41164Y-AB-7                 | Harborview Mtg Loan Tr Ser 2007-4 CI 2A1 |                | 06/19/2012       | Paydown              |                                 | 428,099            | 428,099   | 417,263        | 420,160                                              |                                                    |                                                        | 7,939                                                                         |                                                                                   | 7,939                                                                               | 428,099                                                       |                                                      |                                           |                                     | 862                                                                | 07/19/2047                                     | 2FM                                                               |   |
| .43708A-AD-4                 | Indymac Home Eq Mtg Ln ABS Tr Ser SPMD   | 2              | 04/01/2012       | Paydown              |                                 | 13,091             | 13,091    | 13,091         | 13,091                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 13,091                                                        |                                                      |                                           |                                     | 275                                                                | 05/25/2033                                     | 1FM                                                               |   |
| .43709B-AE-9                 | Indymac Resident ABS Tr Ser 2006-C CI 3A |                | 06/25/2012       | Paydown              |                                 | 1,392,577          | 1,392,577 | 1,291,287      | 1,291,287                                            |                                                    |                                                        | 101,290                                                                       |                                                                                   | 101,290                                                                             | 1,392,577                                                     |                                                      |                                           |                                     | 2,819                                                              | 08/25/2036                                     | 5FM                                                               |   |
| .43769@-AL-4                 | Homestar Mtg Acceptance Corp Ser 2004-2  |                | 06/25/2012       | Paydown              |                                 | 161,742            | 161,742   | 158,431        | 158,578                                              |                                                    |                                                        | 3,164                                                                         |                                                                                   | 3,164                                                                               | 161,742                                                       |                                                      |                                           |                                     | 446                                                                | 06/25/2034                                     | 1FM                                                               |   |
| .438499-AA-3                 | Honeywell En Sav Perf CtrctTr PTC Nt ABS |                | 06/29/2012       | Call                 | 100.0000                        | 2,491,474          | 2,491,474 | 2,491,474      | 2,491,474                                            |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 2,491,474                                                     |                                                      |                                           |                                     | 87,811                                                             | 12/01/2015                                     | 1                                                                 |   |
|                              |                                          |                |                  | Redemption           | 100.0000                        |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |   |
| .438499-AA-3                 | Honeywell En Sav Perf CtrctTr PTC Nt ABS |                | 06/01/2012       | Redemption           | 100.0000                        |                    | 153,942   | 153,942        | 153,942                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 153,942                                                       |                                                      |                                           |                                     | 3,916                                                              | 12/01/2015                                     | 1                                                                 |   |
|                              |                                          |                |                  | Redemption           | 100.0000                        |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |   |
| .438499-AB-1                 | Honeywell En Sav Perf CtrctTr PTC Ser 20 | 0              | 06/01/2012       |                      |                                 | 76,694             | 76,694    | 57,348         | 76,470                                               |                                                    |                                                        |                                                                               |                                                                                   | (19,122)                                                                            | 76,694                                                        | 19,346                                               |                                           | 19,346                              | 1,978                                                              | 08/01/2015                                     | 1                                                                 |   |
| .45254N-PV-3                 | IMPAC CMB Tr Ser 2005-5 CI A2 RMBS       | 0.4            | 06/25/2012       | Paydown              |                                 | 46,284             | 46,284    | 45,308         | 45,308                                               |                                                    |                                                        | 975                                                                           |                                                                                   | 975                                                                                 | 46,284                                                        |                                                      |                                           |                                     | 160                                                                | 08/25/2035                                     | 1FM                                                               |   |
| .45254T-NV-6                 | IMPAC Secd Assets CMN Owner Tr Ser 2004- |                | 06/01/2012       | Paydown              |                                 | 564,666            | 564,666   | 564,612        | 563,880                                              |                                                    |                                                        | 786                                                                           |                                                                                   | 786                                                                                 | 564,666                                                       |                                                      |                                           |                                     | 11,005                                                             | 03/25/2034                                     | 1FM                                                               |   |
| .45254T-PM-0                 | IMPAC Secd Assets CMN Owner Tr Ser 2004- |                | 06/01/2012       | Paydown              |                                 | 179,917            | 179,917   | 179,916        | 179,707                                              |                                                    |                                                        | 210                                                                           |                                                                                   | 210                                                                                 | 179,917                                                       |                                                      |                                           |                                     | 4,105                                                              | 08/25/2034                                     | 1FM                                                               |   |
| .456606-AG-7                 | Indymac Home Eq Mtg Ln ABS Tr Ser 2000-A |                | 06/01/2012       | Paydown              |                                 | 57                 | 10,607    | 7,138          | 76                                                   |                                                    |                                                        | 7,063                                                                         |                                                                                   | 7,063                                                                               | 7,138                                                         |                                                      | (7,082)                                   | (7,082)                             | (31,242)                                                           | 06/25/2031                                     | 4FM                                                               |   |
| .45660L-HT-9                 | Indymac Indx Mtg Ln Tr Ser 2005-A3 CI NA |                | 06/01/2012       | Paydown              |                                 | 129,623            | 129,623   | 129,583        | 129,490                                              |                                                    |                                                        | 133                                                                           |                                                                                   | 133                                                                                 | 129,623                                                       |                                                      |                                           |                                     | 3,017                                                              | 04/25/2035                                     | 3FM                                                               |   |
| .45660L-PE-3                 | Indymac Indx Mtg Ln Tr Ser 2005-A6CB CI  |                | 06/01/2012       | Paydown              |                                 | 70,587             | 70,587    | 18,653         | 18,653                                               |                                                    |                                                        | 51,934                                                                        |                                                                                   | 51,934                                                                              | 70,587                                                        |                                                      |                                           |                                     | 1,464                                                              | 06/25/2035                                     | 4FM                                                               |   |
| .45660L-SS-9                 | Indymac Indx Mtg Ln Tr Ser 2005-A8CB CI  |                | 06/0             |                      |                                 |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |   |

STATEMENT AS OF JUNE 30, 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) |
| .45661K-AG-5          | Indymac Indx Mtg Ln Tr Ser 2006-AR11 CI  |             | 06/01/2012    | Paydown                 |                           | 138,366        | 500,741    | 350,451     | 350,451                                  |                                           |                                           |                                                            |                                                              |                                                                | 350,451                                        |                                          | (212,085)                        | (212,085)                     | 5,702                                               | 06/25/2036                        | 4FM                                        |
| .45662B-AD-1          | Indymac Indx Mtg Ln Tr Ser 2006-AR1 CI A |             | 06/01/2012    | Paydown                 |                           | 555,600        | 555,600    | 525,746     | 525,746                                  |                                           | 29,854                                    |                                                            | 29,854                                                       |                                                                | 555,600                                        |                                          |                                  |                               | 15,089                                              | 08/25/2036                        | 2FM                                        |
| .45662D-AA-3          | Indymac Indx Mtg Ln Tr Ser 2006-AR29 CI  |             | 06/25/2012    | Paydown                 |                           | 140,814        | 224,722    | 175,476     | 175,476                                  |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          | (34,662)                         | (34,662)                      | 406                                                 | 11/25/2036                        | 3FM                                        |
| .466247-EN-9          | JP Morgan Mtg Tr Ser 2004-S1 CI 1A4 RMBS |             | 06/01/2012    | Paydown                 |                           | 1,487,792      | 1,487,792  | 1,433,046   | 1,465,746                                |                                           | 22,046                                    |                                                            | 22,046                                                       |                                                                | 1,487,792                                      |                                          |                                  |                               | 27,414                                              | 09/25/2034                        | 1AM                                        |
| .466247-MU-4          | JP Morgan Mtg Tr Ser 2005-S1 CI 2A3 RMBS |             | 06/01/2012    | Paydown                 |                           | 84,026         | 84,722     | 84,722      | 84,513                                   |                                           | (487)                                     |                                                            | (487)                                                        |                                                                | 1,853                                          |                                          |                                  |                               | 1,853                                               | 01/25/2035                        | 2FM                                        |
| .466247-TW-3          | JP Morgan Mtg Tr Ser 2005-A6 CI 3A2 RMBS |             | 06/01/2012    | Paydown                 |                           | 404,532        | 404,532    | 401,119     | 403,137                                  |                                           | 1,396                                     |                                                            | 1,396                                                        |                                                                | 404,532                                        |                                          |                                  |                               | 5,492                                               | 09/25/2035                        | 2FM                                        |
| .466247-YS-6          | JP Morgan Mtg Tr Ser 2005-A8 CI 2A6 RMBS |             | 06/01/2012    | Paydown                 |                           | 305,900        | 305,900    | 300,834     | 292,794                                  |                                           | 13,106                                    |                                                            | 13,106                                                       |                                                                | 305,900                                        |                                          |                                  |                               | 4,159                                               | 11/25/2035                        | 3FM                                        |
| .46625M-CW-7          | JP Morgan Chase Comm Mtg Secs Ser 2001-C |             | 06/01/2012    | Paydown                 |                           | 2,255,677      | 2,255,677  | 2,335,242   | 2,250,752                                |                                           | 4,925                                     |                                                            |                                                              |                                                                | 2,255,677                                      |                                          |                                  |                               | 64,823                                              | 04/15/2035                        | 1FM                                        |
| .46627M-AA-5          | JP Morgan Alt Loan Tr Ser 2005-S1 CI 1A1 |             | 06/01/2012    | Paydown                 |                           | 131,427        | 131,427    | 119,250     | 119,250                                  |                                           | 12,176                                    |                                                            | 12,176                                                       |                                                                | 131,427                                        |                                          |                                  |                               | 3,086                                               | 12/25/2035                        | 4FM                                        |
| .46627M-AP-2          | JP Morgan Alt Loan Tr Ser 2005-S1 CI 2A4 |             | 06/01/2012    | Paydown                 |                           | 123,358        | 150,110    | 131,982     | 149,224                                  |                                           |                                           | 17,243                                                     | (17,243)                                                     |                                                                | 3,972                                          |                                          | (8,624)                          | (8,624)                       | 3,972                                               | 12/25/2035                        | 3FM                                        |
| .46627M-EH-6          | JP Morgan Alt Loan Tr Ser 2006-S1 CI 1A1 |             | 06/01/2012    | Paydown                 |                           | 45,065         | 45,080     | 35,473      | 35,473                                   |                                           |                                           |                                                            |                                                              |                                                                | 35,473                                         |                                          | 9,592                            | 9,592                         | (12,294)                                            | 03/25/2036                        | 1FM                                        |
| .46627M-EH-6          | JP Morgan Alt Loan Tr Ser 2006-S1 CI 1A1 |             | 06/01/2012    | Paydown                 |                           | 60,086         | 60,106     | 51,720      | 51,720                                   |                                           |                                           |                                                            |                                                              |                                                                | 51,720                                         |                                          | 8,366                            | 8,366                         | (16,392)                                            | 03/25/2036                        | 3FM                                        |
| .46629D-AK-1          | JP Morgan Mtg Tr Ser 2006-A7 CI 2A2 RMBS |             | 06/01/2012    | Paydown                 |                           | 151,347        | 240,820    | 169,225     | 169,225                                  |                                           |                                           |                                                            |                                                              |                                                                | 169,225                                        |                                          | (17,878)                         | (17,878)                      | 3,126                                               | 01/25/2037                        | 1FM                                        |
| .46629E-AH-6          | JP Morgan Alt Loan Tr Ser 2006-A4 CI A8  |             | 06/01/2012    | Paydown                 |                           | 322,678        | 322,678    | 292,884     | 292,884                                  |                                           | 29,795                                    |                                                            | 29,795                                                       |                                                                | 322,678                                        |                                          |                                  |                               | 7,173                                               | 09/25/2036                        | 4FM                                        |
|                       |                                          |             |               | Redemption              | 100.0000                  |                |            |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| .49725V-AA-0          | Kiowa Power Partners LLC Ser A Sr Sec Nt |             | 06/30/2012    | Redemption              | 100.0000                  |                | 105,580    | 105,580     | 105,580                                  |                                           |                                           |                                                            |                                                              |                                                                | 105,580                                        |                                          |                                  |                               | 2,540                                               | 12/30/2013                        | 2FE                                        |
| .51783Q-AG-3          | Las Vegas Sands (Venetian Cas) Term Ln B |             | 06/29/2012    |                         |                           | 1,121,456      | 1,121,456  | 1,073,195   | 1,089,561                                |                                           | 31,895                                    |                                                            | 31,895                                                       |                                                                | 1,121,456                                      |                                          |                                  |                               | 16,095                                              | 11/23/2016                        | 3FE                                        |
| .52108H-2S-2          | LB-UBS Comm Mtg Tr Ser 2005-C1 CI A3 CMB |             | 05/11/2012    | Paydown                 |                           | 254            | 254        | 242         | 253                                      |                                           | 1                                         |                                                            | 1                                                            |                                                                | 254                                            |                                          |                                  |                               | 6                                                   | 02/15/2030                        | 1FM                                        |
| .52108H-E3-4          | LB-UBS Comm Mtg Tr Ser 2004-C4 CI A3 CMB |             | 06/11/2012    | Paydown                 |                           | 31,999         | 31,999     | 31,829      | 31,940                                   |                                           | 59                                        |                                                            | 59                                                           |                                                                | 31,999                                         |                                          |                                  |                               | 696                                                 | 06/15/2039                        | 1FM                                        |
| .52465#-BF-1          | Legg Mason Mtg Cap Corp Ser 2001-CTL-25  |             | 06/10/2012    | Various                 |                           | 197,520        | 197,520    | 214,197     | 203,662                                  |                                           | (6,142)                                   |                                                            | (6,142)                                                      |                                                                | 197,520                                        |                                          |                                  |                               | 5,078                                               | 04/10/2017                        | 1                                          |
| .52465#-BH-7          | Legg Mason Mtg Cap Corp Ser 2002-CTL-12  |             | 06/10/2012    | Various                 |                           | 72,394         | 72,394     | 81,922      | 75,478                                   |                                           | (3,084)                                   |                                                            | (3,084)                                                      |                                                                | 2,056                                          |                                          |                                  |                               | 2,056                                               | 04/10/2017                        | 1                                          |
|                       |                                          |             |               | Redemption              | 100.0000                  |                |            |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| .52465#-BP-9          | Legg Mason Mtg Cap Corp Ser 2003-CTL-21  |             | 06/01/2012    |                         |                           | 271,162        | 271,162    | 256,396     | 261,869                                  |                                           | 9,294                                     |                                                            | 9,294                                                        |                                                                | 271,162                                        |                                          |                                  |                               | 5,449                                               | 03/01/2023                        | 1                                          |
|                       |                                          |             |               | Redemption              | 100.0000                  |                |            |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| .52467@-AA-3          | Legg Mason Mtg Cap Corp CTL 7.400% 12/   |             | 06/15/2012    |                         |                           | 64,248         | 64,248     | 67,256      | 65,856                                   |                                           | (1,609)                                   |                                                            | (1,609)                                                      |                                                                | 64,248                                         |                                          |                                  |                               | 1,983                                               | 12/15/2021                        | 1                                          |
|                       |                                          |             |               | Redemption              | 100.0000                  |                |            |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| .52467@-AH-8          | Legg Mason Mtg Cap Corp CTL 7.750% 01/   |             | 06/15/2012    |                         |                           | 32,334         | 32,334     | 33,911      | 33,206                                   |                                           | (872)                                     |                                                            | (872)                                                        |                                                                | 32,334                                         |                                          |                                  |                               | 1,045                                               | 01/15/2021                        | 3                                          |
| .52467@-AW-5          | Legg Mason Mtg Cap Corp CTL 5.070% 02/   |             | 06/05/2012    | Various                 |                           | 71,408         | 71,408     | 71,408      | 71,408                                   |                                           |                                           |                                                            |                                                              |                                                                | 71,408                                         |                                          |                                  |                               | 1,509                                               | 02/05/2013                        | 1                                          |
|                       |                                          |             |               | Redemption              | 100.0000                  |                |            |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| .52467@-BC-8          | Legg Mason Mtg Cap Corp Ser 2003 CI A CT |             | 06/15/2012    |                         |                           | 98,254         | 98,254     | 109,820     | 103,779                                  |                                           | (5,525)                                   |                                                            | (5,525)                                                      |                                                                | 98,254                                         |                                          |                                  |                               | 3,387                                               | 11/15/2018                        | 2                                          |
| .525170-BL-9          | Lehman ABS Corp Ser 2003-1 CI A1 RMBS    |             | 06/01/2012    | Paydown                 |                           | 518,559        | 518,559    | 481,288     | 490,322                                  |                                           | 28,237                                    |                                                            | 28,237                                                       |                                                                | 518,559                                        |                                          |                                  |                               | 10,418                                              | 12/25/2033                        | 1FM                                        |
| .52518R-CD-6          | Lehman Structured Sec Corp Ser 2005-1 CI |             | 06/26/2012    | Paydown                 |                           | 37,146         | 37,146     | 37,134      | 10,111                                   | 27,026                                    | 9                                         |                                                            | 27,035                                                       |                                                                | 37,146                                         |                                          |                                  |                               | 121                                                 | 09/26/2045                        | 1FM                                        |
|                       |                                          |             |               | Goldman Sachs & Company |                           |                |            |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| .53957D-AA-1          | Local Insight Media Fin LLC Frnch Ln Ser |             | 04/13/2012    |                         |                           | 9,465,739      | 23,087,169 | 10,841,065  | 10,841,065                               |                                           |                                           |                                                            |                                                              |                                                                | 10,841,065                                     |                                          | (1,375,326)                      | (1,375,326)                   | 659,908                                             | 10/23/2037                        | 5FE                                        |
| .55207@-BB-2          | Lyondell Chemical Co Sr Nt 11.000% 05/0  |             | 06/15/2012    | Call                    | 109.0128                  | 3,053,109      | 2,800,688  | 2,023,424   | 2,023,535                                |                                           | 1,029,573                                 |                                                            | 1,029,573                                                    |                                                                | 3,053,109                                      |                                          |                                  |                               | 268,710                                             | 05/01/2018                        | 3FE                                        |
| .55265K-F6-1          | Master Asset Sec Tr Ser 2003-7 CI 4A33 R |             | 06/01/2012    | Paydown                 |                           | 512,380        | 512,380    | 482,851     | 496,158                                  |                                           | 16,222                                    |                                                            | 16,222                                                       |                                                                | 512,380                                        |                                          |                                  |                               | 11,259                                              | 09/25/2033                        | 1FM                                        |
| .55265K-QM-4          | Master Asset Sec Tr Ser 2003-1 CI 2A17 R |             | 06/01/2012    | Paydown                 |                           | 228,361        | 228,361    | 233,500     | 230,290                                  |                                           | (1,929)                                   |                                                            | (1,929)                                                      |                                                                | 228,361                                        |                                          |                                  |                               | 5,648                                               | 02/25/2033                        | 1FM                                        |
| .55265K-RQ-4          | Master Asset Sec Tr Ser 2003-2 CI 2A3 RM |             | 06/01/2012    | Paydown                 |                           | 193,767        | 193,767    | 192,011     | 192,851                                  |                                           | 916                                       |                                                            | 916                                                          |                                                                | 193,767                                        |                                          |                                  |                               | 3,714                                               | 03/25/2018                        | 1FM                                        |
| .55265W-CA-9          | Master Seasoned Securities Tr Ser 2004-2 |             | 06/01/2012    | Paydown                 |                           | 46,642         | 46,642     | 48,187      | 48,098                                   |                                           | (1,456)                                   |                                                            | (1,456)                                                      |                                                                | 46,642                                         |                                          |                                  |                               | 1,177                                               | 08/25/2032                        | 1FM                                        |
| .55275S-AC-4          | Master Alternative Loans Tr Ser 2007-1 C |             | 06/01/2012    | Paydown                 |                           | 989,149        | 989,149    | 991,707     | 988,737                                  |                                           | 413                                       |                                                            | 413                                                          |                                                                | 989,149                                        |                                          |                                  |                               | 25,787                                              | 10/25/2036                        | 3FM                                        |
| .55908@-AE-6          | Magellan Midstream Partn Sr Nt 6.550%    |             | 04/18/2012    | Citigroup               |                           | 14,382,240     | 12,000,000 | 14,103,240  |                                          | (60,592)                                  |                                           |                                                            | (60,592)                                                     |                                                                | 14,042,648                                     |                                          | 339,592                          | 339,592                       | 213,967                                             | 07/15/2019                        | 2FE                                        |
| .576434-2D-5          | Master Asset Securitization Tr Ser 2006- |             | 06/01/2012    | Paydown                 |                           | 242,986        | 242,986    | 360,105     | 360,105                                  |                                           |                                           |                                                            |                                                              |                                                                | 10,729                                         |                                          | (117,119)                        | (117,119)                     | 10,729                                              | 03/25/2036                        | 3FM                                        |
| .576434-A2-0          | Master Asset Securitization Tr Ser 2004- |             | 06/01/2012    | Paydown                 |                           | 126,697        | 126,697    | 127,964     | 127,581                                  |                                           | (884)                                     |                                                            | (884)                                                        |                                                                | 126,697                                        |                                          |                                  |                               | 3,150                                               | 01/25/2035                        | 2FM                                        |
| .576434-J5-4          | Master Asset Securitization Tr Ser 2005- |             | 06/01/2012    | Paydown                 |                           | 218,826        | 218,826    | 222,724     | 221,138                                  |                                           | (2,312)                                   |                                                            | (2,312)                                                      |                                                                | 218,826                                        |                                          |                                  |                               | 5,466                                               | 03/25/2035                        | 2FM                                        |
| .576434-N2-6          | Master Asset Securitization Tr Ser 2005- |             | 06/01/2012    | Paydown                 |                           | 305,173        | 305,173    | 300,047     | 300,880                                  |                                           | 4,293                                     |                                                            | 4,293                                                        |                                                                | 305,173                                        |                                          |                                  |                               | 7,389                                               | 04/25/2035                        | 1FM                                        |
| .576434-UH-5          | Master Asset Securitization Tr Ser 2004- |             | 06/01/2012    | Paydown                 |                           | 446,235        | 446,235    | 446,235     | 446,235                                  |                                           |                                           |                                                            |                                                              |                                                                | 446,235                                        |                                          |                                  |                               | 10,282                                              | 08/25/2034                        | 1FM                                        |
| .576434-WD-2          | Master Asset Securitization Tr Ser 2004- |             | 06/01/2012    | Paydown                 |                           | 221,732        | 221,732    | 223,465     | 221,862                                  |                                           | (129)                                     |                                                            | (129)                                                        |                                                                | 221,732                                        |                                          |                                  |                               | 4,431                                               | 09/25/2034                        | 1FM                                        |
| .576434-YM-0          | Master Asset Securitization Tr Ser 2004- |             | 06/01/2012    | Paydown                 |                           | 97,465         | 97,465     | 93,143      | 93,643                                   |                                           | 3,822                                     |                                                            | 3,822                                                        |                                                                | 97,465                                         |                                          |                                  |                               | 2,808                                               | 12/25/2034                        | 1FM                                        |
| .57643M-BD-5          | Master Asset Securitization Tr Ser 2004- |             | 06/01/2012    | Paydown                 |                           | 520,544        | 520,544    | 533,150     | 522,833                                  |                                           | (2,290)                                   |                                                            | (2,290)                                                      |                                                                | 520,544                                        |                                          |                                  |                               | 12,351                                              | 02/26/2015                        | 1FM                                        |
| .57643M-FN-9          | Master Asset Securitization Tr Ser 2004- |             | 06/01/2012    | Paydown                 |                           | 458,197        | 458,197    | 444,451     | 450,475                                  |                                           | 7,722                                     |                                                            |                                                              |                                                                | 458,197                                        |                                          |                                  |                               | 8,638                                               | 07/25/2034                        | 1FM                                        |
|                       |                                          |             |               | Redemption              | 100.0000                  |                |            |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| .577778-AT-0          | May Dept Stores Co Amortiz Deb 9.500%    |             | 04/15/2012    |                         |                           | 25,000         | 25,000     | 30,822      | 27,307                                   |                                           | (2,307)                                   |                                                            | (2,307)                                                      |                                                                | 25,000                                         |                                          |                                  |                               | 1,188                                               | 04/15/2021                        | 2FE                                        |
|                       |                                          |             |               | Redemption              | 100.0000                  |                |            |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| .58526#-AA-7          | Meijer Fin Inc 1st Mtg Bd Ser A-1 8.04   |             | 06/01/2012    |                         |                           | 304,767        | 304,767    | 304,767     | 304,767                                  |                                           |                                           |                                                            |                                                              |                                                                | 304,767                                        |                                          |                                  |                               | 12,252                                              | 06/01/2012                        | 1                                          |
|                       |                                          |             |               | Redemption              | 100.0000                  |                |            |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| .58526#-AE-9          | Meijer Fin Inc 1st Mtg Bd Ser A-2 8.04   |             | 06/01/2012    |                         |                           | 277,244        | 277,244    | 276,732     | 277,199                                  |                                           | 46                                        |                                                            | 46                                                           |                                                                | 277,244                                        |                                          |                                  |                               | 11,145                                              | 06/01/2012                        | 1                                          |
|                       |                                          |             |               | Redemption              | 100.0000                  |                |            |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               |                                                     |                                   |                                            |
| .58526#-AJ-8          | Meijer Fin Inc 1st Mtg Bd Ser A-3 8.04   |             | 06/01/2012    |                         |                           | 304,767        | 304,767    | 302,495     | 304,564                                  |                                           | 203                                       |                                                            | 203                                                          |                                                                | 304,767                                        |                                          |                                  |                               | 12,252                                              | 06/01/2012                        | 1                                          |

## STATEMENT AS OF JUNE 30, 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 | 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) |
| ..58526#-AN-9         | Meijer Fin Inc 1st Mtg Bd Ser A-4 8.04   |         | ..06/01/2012  | Redemption 100.0000 |                           | ..293,122      | ..293,122    | ..292,594    | ..293,075                                |                                           |                                           | ..47                            | ..47                                                         |                                                                | ..293,122                                      |                                          |                                  |                               | ..11,784                                            | ..06/01/2012                      | 1                                          |
| ..58528#-ES-2         | Meijer Inc Sr Secd Nt Ser B-1 6.850% 0   |         | ..06/01/2012  | Redemption 100.0000 |                           | ..31,750       | ..31,750     | ..30,793     | ..31,566                                 |                                           |                                           | ..184                           | ..184                                                        |                                                                | ..31,750                                       |                                          |                                  |                               | ..1,087                                             | ..06/01/2014                      | 1                                          |
| ..58528#-EX-1         | Meijer Inc Sr Secd Nt Ser B-2 6.850% 0   |         | ..06/01/2012  | Redemption 100.0000 |                           | ..34,000       | ..34,000     | ..32,976     | ..33,804                                 |                                           |                                           | ..196                           | ..196                                                        |                                                                | ..34,000                                       |                                          |                                  |                               | ..1,165                                             | ..06/01/2014                      | 1                                          |
| ..58528#-FC-6         | Meijer Inc Sr Secd Nt Ser B-3 6.850% 0   |         | ..06/01/2012  | Redemption 100.0000 |                           | ..34,125       | ..34,125     | ..33,095     | ..33,928                                 |                                           |                                           | ..197                           | ..197                                                        |                                                                | ..34,125                                       |                                          |                                  |                               | ..1,169                                             | ..06/01/2014                      | 1                                          |
| ..589929-PJ-1         | Merrill Lynch Mtg Investors Ser 1998-GN1 |         | ..06/01/2012  | Paydown 3,703       |                           | ..3,703        | ..3,703      | ..3,738      | ..3,715                                  |                                           | ..(12)                                    | ..(12)                          | ..(12)                                                       |                                                                | ..3,703                                        |                                          |                                  |                               | ..110                                               | ..08/25/2027                      | 1FM                                        |
| ..589929-XZ-6         | Merrill Lynch Mtg Investors Ser 2002-AFC |         | ..06/01/2012  | Paydown 96,515      |                           | ..96,515       | ..96,515     | ..96,476     | ..96,183                                 |                                           | ..332                                     | ..332                           | ..332                                                        |                                                                | ..96,515                                       |                                          |                                  |                               | ..4,357                                             | ..09/25/2032                      | 2FM                                        |
| ..59020U-J2-2         | Merrill Lynch Crd Bse A S & S Ser 2005-S |         | ..06/01/2012  | Paydown 45,934      |                           | ..45,934       | ..45,934     | ..45,819     | ..45,768                                 |                                           | ..167                                     | ..167                           | ..167                                                        |                                                                | ..45,934                                       |                                          |                                  |                               | ..730                                               | ..05/25/2046                      | 1FM                                        |
| ..59020U-P7-4         | Merrill Lynch Crd Bse A S & S Ser 2005-A |         | ..06/01/2012  | Paydown 224,020     |                           | ..224,020      | ..224,020    | ..218,097    | ..220,330                                |                                           | ..3,690                                   | ..3,690                         | ..3,690                                                      |                                                                | ..224,020                                      |                                          |                                  |                               | ..4,899                                             | ..08/25/2036                      | 1FM                                        |
| ..594457-BH-5         | Michigan Cons Gas Co 1st Mtg Bd Ser B    |         | ..05/01/2012  | Maturity 1,000,000  |                           | ..1,000,000    | ..1,000,000  | ..1,181,070  | ..1,008,105                              |                                           | ..(8,105)                                 | ..(8,105)                       | ..(8,105)                                                    |                                                                | ..1,000,000                                    |                                          |                                  |                               | ..52,950                                            | ..05/01/2012                      | 1FE                                        |
| ..59549W-AB-9         | Mid State Tr Ser 11 CI M1 ABS 5.598% 0   |         | ..06/15/2012  | Paydown 28,903      |                           | ..28,903       | ..28,903     | ..28,903     | ..28,903                                 |                                           |                                           |                                 |                                                              |                                                                | ..28,903                                       |                                          |                                  |                               | ..701                                               | ..07/15/2038                      | 2AM                                        |
| ..598326-AA-4         | Midwest Ind Trans Sys Opr Inc Sr Nt 8.   |         | ..06/01/2012  | Various 13,000,000  |                           | ..13,000,000   | ..13,000,000 | ..13,364,370 | ..13,020,915                             |                                           | ..(20,915)                                | ..(20,915)                      | ..(20,915)                                                   |                                                                | ..13,000,000                                   |                                          |                                  |                               | ..568,750                                           | ..06/01/2012                      | 1FE                                        |
| ..617446-HC-6         | Morgan Stanley Dean Witter Nt 6.600% 0   |         | ..04/01/2012  | Maturity 1,500,000  |                           | ..1,500,000    | ..1,500,000  | ..1,585,035  | ..1,504,779                              |                                           | ..(4,779)                                 | ..(4,779)                       | ..(4,779)                                                    |                                                                | ..1,500,000                                    |                                          |                                  |                               | ..49,500                                            | ..04/01/2012                      | 1FE                                        |
| ..61745M-2C-6         | Morgan Stanley Cap I Ser 2005-I09 CI A3  |         | ..06/01/2012  | Paydown 238,910     |                           | ..238,910      | ..238,910    | ..240,013    | ..238,746                                |                                           | ..164                                     | ..164                           | ..164                                                        |                                                                | ..238,910                                      |                                          |                                  |                               | ..4,284                                             | ..07/15/2056                      | 1FM                                        |
| ..61745M-5E-9         | Morgan Stanley Cap I Ser 2005-T19 CI A3  |         | ..05/01/2012  | Paydown 453,722     |                           | ..453,722      | ..453,722    | ..456,194    | ..453,094                                |                                           | ..629                                     | ..629                           | ..629                                                        |                                                                | ..453,722                                      |                                          |                                  |                               | ..9,118                                             | ..06/12/2047                      | 1FM                                        |
| ..61745M-6D-0         | Morgan Stanley Cap I Ser 2005-H06 CI A2A |         | ..06/01/2012  | Paydown 4,276,885   |                           | ..4,276,885    | ..4,276,885  | ..4,300,360  | ..4,275,853                              |                                           | ..1,032                                   | ..1,032                         | ..1,032                                                      |                                                                | ..4,276,885                                    |                                          |                                  |                               | ..69,830                                            | ..08/13/2042                      | 1FM                                        |
| ..61745M-6E-8         | Morgan Stanley Cap I Ser 2005-H06 CI AAB |         | ..06/01/2012  | Paydown 371,197     |                           | ..371,197      | ..371,197    | ..373,238    | ..371,217                                |                                           | ..(19)                                    | ..(19)                          | ..(19)                                                       |                                                                | ..371,197                                      |                                          |                                  |                               | ..7,673                                             | ..08/13/2042                      | 1FM                                        |
| ..61745M-N8-2         | Morgan Stanley Cap I Ser 2004-I08 CI A4  |         | ..06/01/2012  | Paydown 206,097     |                           | ..206,097      | ..206,097    | ..212,070    | ..205,965                                |                                           | ..132                                     | ..132                           | ..132                                                        |                                                                | ..206,097                                      |                                          |                                  |                               | ..4,763                                             | ..06/15/2040                      | 1FM                                        |
| ..61745M-VI-0         | Morgan Stanley Cap I Ser 2004-1 CI 1A3 R |         | ..06/01/2012  | Paydown 36,644      |                           | ..36,644       | ..36,644     | ..36,644     | ..36,644                                 |                                           |                                           |                                 |                                                              |                                                                | ..36,644                                       |                                          |                                  |                               | ..760                                               | ..11/25/2018                      | 1FM                                        |
| ..61745M-WN-9         | Morgan Stanley Cap I Ser 2004-1 CI 2A5 R |         | ..06/01/2012  | Paydown 16,730      |                           | ..16,730       | ..16,730     | ..15,938     | ..16,304                                 |                                           | ..426                                     | ..426                           | ..426                                                        |                                                                | ..16,730                                       |                                          |                                  |                               | ..412                                               | ..11/25/2033                      | 1FM                                        |
| ..61746W-ZA-1         | Morgan StanleyDeanWitter Cap I Ser 2003- |         | ..06/01/2012  | Paydown 579,750     |                           | ..579,750      | ..579,750    | ..568,087    | ..577,749                                |                                           | ..2,001                                   | ..2,001                         | ..2,001                                                      |                                                                | ..579,750                                      |                                          |                                  |                               | ..12,468                                            | ..11/13/2036                      | 1FM                                        |
| ..62886M-AB-6         | NCO Group Inc Term Ln B Nt 15 8.000% 0   |         | ..04/03/2012  | Redemption 100.0000 |                           | ..2,371,132    | ..2,371,132  | ..2,363,379  | ..2,364,743                              |                                           | ..6,389                                   | ..6,389                         | ..6,389                                                      |                                                                | ..2,371,132                                    |                                          |                                  |                               | ..49,237                                            | ..05/15/2013                      | 5FE                                        |
| ..63080#-AA-5         | NARA Caves Lease Tr CTL 5.300% 09/15/2   |         | ..06/15/2012  | Call 100.0000       |                           | ..59,708       | ..59,708     | ..59,708     | ..59,708                                 |                                           |                                           |                                 |                                                              |                                                                | ..59,708                                       |                                          |                                  |                               | ..1,319                                             | ..09/15/2028                      | 1                                          |
| ..63615#-AB-7         | National Football League Sr Nt Ser A 6   |         | ..04/15/2012  | Redemption 100.0000 |                           | ..274,474      | ..274,474    | ..277,622    | ..275,699                                |                                           | ..(1,225)                                 | ..(1,225)                       | ..(1,225)                                                    |                                                                | ..274,474                                      |                                          |                                  |                               | ..9,003                                             | ..10/15/2017                      | 1                                          |
| ..63651P-AA-2         | National Inst Health Twinbrook B Bldg Ls |         | ..06/15/2012  | Various 124,523     |                           | ..124,523      | ..124,523    | ..126,899    | ..125,795                                |                                           | ..(1,272)                                 | ..(1,272)                       | ..(1,272)                                                    |                                                                | ..124,523                                      |                                          |                                  |                               | ..3,027                                             | ..01/15/2019                      | 1                                          |
| ..636930-AA-7         | NIH 5635 Fishers Place CTL 5.330% 03/1   |         | ..06/15/2012  | Various 335,930     |                           | ..335,930      | ..335,930    | ..335,930    | ..335,930                                |                                           |                                           |                                 |                                                              |                                                                | ..335,930                                      |                                          |                                  |                               | ..7,465                                             | ..03/15/2014                      | 1                                          |
| ..64352V-EF-4         | New Century Home Equity Ln Tr Ser 2003-5 |         | ..06/01/2012  | Paydown 21,194      |                           | ..21,194       | ..21,194     | ..21,189     | ..21,163                                 |                                           | ..31                                      | ..31                            | ..31                                                         |                                                                | ..21,194                                       |                                          |                                  |                               | ..454                                               | ..11/25/2033                      | 1FM                                        |
| ..65535V-BZ-0         | Nomura Asset Sec Corp Ser 2003-A3 CI A1  |         | ..06/01/2012  | Paydown 86,421      |                           | ..86,421       | ..86,421     | ..86,502     | ..86,320                                 |                                           | ..101                                     | ..101                           | ..101                                                        |                                                                | ..86,421                                       |                                          |                                  |                               | ..1,800                                             | ..08/25/2033                      | 1FM                                        |
| ..65535V-CN-6         | Nomura Asset Sec Corp Ser 2004-AP1 CI A6 |         | ..06/01/2012  | Paydown 125,763     |                           | ..125,763      | ..125,763    | ..125,761    | ..125,619                                |                                           | ..144                                     | ..144                           | ..144                                                        |                                                                | ..125,763                                      |                                          |                                  |                               | ..2,461                                             | ..03/25/2034                      | 1FM                                        |
| ..65535V-DG-9         | Nomura Asset Sec Corp Ser 2004-AP2 CI A6 |         | ..06/01/2012  | Paydown 188,794     |                           | ..188,794      | ..188,794    | ..187,305    | ..187,754                                |                                           | ..1,040                                   | ..1,040                         | ..1,040                                                      |                                                                | ..188,794                                      |                                          |                                  |                               | ..4,547                                             | ..07/25/2034                      | 1FM                                        |
| ..65535V-HH-4         | Nomura Asset Sec Corp Ser 2005-AP1 CI 2A |         | ..06/01/2012  | Paydown 20,612      |                           | ..20,612       | ..20,509     | ..20,517     | ..20,517                                 |                                           | ..95                                      | ..95                            | ..95                                                         |                                                                | ..20,612                                       |                                          |                                  |                               | ..393                                               | ..02/25/2035                      | 1FM                                        |
| ..65535V-US-5         | Nomura Asset Sec Corp Ser 2006-AR2 CI 3A |         | ..06/25/2012  | Paydown 102,741     |                           | ..102,741      | ..102,741    | ..49,817     | ..49,817                                 |                                           | ..52,924                                  | ..52,924                        | ..52,924                                                     |                                                                | ..102,741                                      |                                          |                                  |                               | ..220                                               | ..04/25/2036                      | 1FM                                        |
| ..67073E-AH-3         | Nuveen Investments Inc Extended Revolver |         | ..04/30/2012  | Redemption 100.0000 |                           | ..427,461      | ..427,461    | ..427,461    | ..427,461                                |                                           |                                           |                                 |                                                              |                                                                | ..427,461                                      |                                          |                                  |                               | ..4,055                                             | ..11/13/2015                      | 4FE                                        |
| ..67413S-CT-3         | Oakwood Mtg Inv Inc Sr Sub PTC 1997-D A3 |         | ..06/01/2012  | Paydown 1,839       |                           | ..1,839        | ..1,839      | ..1,854      | ..1,835                                  |                                           | ..4                                       | ..4                             | ..4                                                          |                                                                | ..1,839                                        |                                          |                                  |                               | ..49                                                | ..02/15/2028                      | 1AM                                        |
| ..67773#-AE-0         | Ohio Valley Electric Corp Sr Nt 5.900%   |         | ..06/15/2012  | Redemption 100.0000 |                           | ..195,528      | ..195,528    | ..196,890    | ..196,618                                |                                           | ..(1,090)                                 | ..(1,090)                       | ..(1,090)                                                    |                                                                | ..195,528                                      |                                          |                                  |                               | ..5,768                                             | ..02/15/2026                      | 2                                          |
| ..67773#-AF-7         | Ohio Valley Electric Corp Sr Nt 5.900%   |         | ..06/15/2012  | Redemption 100.0000 |                           | ..49,233       | ..49,233     | ..49,233     | ..49,233                                 |                                           |                                           |                                 |                                                              |                                                                | ..49,233                                       |                                          |                                  |                               | ..1,452                                             | ..02/15/2026                      | 2                                          |
| ..67773#-AG-5         | Ohio Valley Electric Corp Sr Nt 5.900%   |         | ..06/15/2012  | Redemption 100.0000 |                           | ..49,655       | ..49,655     | ..49,655     | ..49,655                                 |                                           |                                           |                                 |                                                              |                                                                | ..49,655                                       |                                          |                                  |                               | ..1,465                                             | ..02/15/2026                      | 2                                          |
| ..68147*-AB-7         | Olympia Development CTL II 7.825% 02/1   |         | ..04/27/2012  | Call 103.3111       |                           | ..151,086      | ..146,243    | ..152,780    | ..147,017                                |                                           | ..4,069                                   | ..4,069                         | ..4,069                                                      |                                                                | ..151,086                                      |                                          |                                  |                               | ..4,196                                             | ..02/15/2013                      | 1                                          |
| ..68147*-AB-7         | Olympia Development CTL II 7.825% 02/1   |         | ..04/15/2012  | Redemption 100.0000 |                           | ..14,098       | ..14,098     | ..14,729     | ..14,173                                 |                                           | ..(75)                                    | ..(75)                          | ..(75)                                                       |                                                                | ..14,098                                       |                                          |                                  |                               | ..368                                               | ..02/15/2013                      | 1                                          |
| ..68210*-AC-7         | Omega Leasing LLC Sr Nt 5.980% 07/12/1   |         | ..04/12/2012  | Redemption 100.0000 |                           | ..95,692       | ..95,692     | ..95,692     | ..95,692                                 |                                           |                                           |                                 |                                                              |                                                                | ..95,692                                       |                                          |                                  |                               | ..2,861                                             | ..07/12/2016                      | 1                                          |
| ..69353C-A*-2         | PRA International Term Ln Nt 2 3.493%    |         | ..06/21/2012  | Redemption 100.0000 |                           | ..204,545      | ..204,545    | ..200,455    | ..202,681                                |                                           | ..1,865                                   | ..1,865                         | ..1,865                                                      |                                                                | ..204,545                                      |                                          |                                  |                               | ..4,247                                             | ..12/13/2014                      | 3FE                                        |
| ..69639#-AA-0         | Palisade Holdings L L C Sub Nt 6.838%    |         | ..04/12/2012  | Various 100.0000    |                           | ..3,212,632    | ..6,736,567  |              |                                          |                                           |                                           |                                 |                                                              |                                                                |                                                |                                          | ..3,212,632                      | ..3,212,632                   |                                                     | ..09/28/2027                      | 6                                          |
| ..70153#-AA-4         | Parkway Bank & Tr CTL 7.500% 06/15/14    |         | ..06/15/2012  | Redemption 100.0000 |                           | ..40,079       | ..40,079     | ..41,041     | ..40,299                                 |                                           | ..(220)                                   | ..(220)                         | ..(220)                                                      |                                                                | ..40,079                                       |                                          |                                  |                               | ..1,254                                             | ..06/15/2014                      | 1                                          |
| ..71976*-AA-9         | Pickering-Norvan Associates CTL 7.850%   |         | ..06/15/2012  | Redemption 100.0000 |                           | ..34,284       | ..34,284     | ..36,649     | ..34,885                                 |                                           | ..(601)                                   | ..(601)                         | ..(601)                                                      |                                                                | ..34,284                                       |                                          |                                  |                               | ..1,122                                             | ..11/15/2014                      | 1                                          |

E05.12

STATEMENT AS OF JUNE 30, 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) |
| 73316P-AF-7           | Popular ABS Mtg Pass Thru Tr Ser 2004-4  |         | 06/01/2012    | Paydown             |                           | 1,098,830      | 1,098,830 | 1,098,801   | 1,096,032                                |                                           | 2,798                                     |                                                            | 2,798                                                        |                                                                | 1,098,830                                      |                                          |                                  |                               | 22,484                                              | 09/25/2034                        | 1FM                                        |
| 73664A-AA-8           | Portland Natural Gas Trans Sys Sr Sec Nt |         | 06/30/2012    | Redemption 100.0000 |                           | 146,659        | 146,659   | 147,737     | 147,178                                  |                                           | (519)                                     |                                                            | (519)                                                        |                                                                | 146,659                                        |                                          |                                  |                               | 4,326                                               | 12/31/2018                        | 2                                          |
| 73932#-AA-4           | PowerMinn 9090 LLC Ser A Sr Sec Nt 7.1   |         | 04/15/2012    | Redemption 100.0000 |                           | 50,281         | 50,281    | 50,281      | 50,281                                   |                                           |                                           |                                                            |                                                              |                                                                | 50,281                                         |                                          |                                  |                               | 1,803                                               | 07/15/2027                        | 5FE                                        |
| 74153W-AS-8           | Pricoa Global Funding I Nt 4.625% 06/2   |         | 06/25/2012    | Maturity            |                           | 4,000,000      | 4,000,000 | 3,988,840   | 3,999,117                                |                                           | 883                                       |                                                            | 883                                                          |                                                                | 4,000,000                                      |                                          |                                  |                               | 92,500                                              | 06/25/2012                        | 1FE                                        |
| 74160M-BP-6           | Prime Mortgage Tr Ser 2003-2 CI 1A10 RMB |         | 06/01/2012    | Paydown             |                           | 279,601        | 279,601   | 260,379     | 266,423                                  |                                           | 5,592                                     |                                                            | 5,592                                                        |                                                                | 272,016                                        |                                          | 7,585                            | 7,585                         | 5,598                                               | 10/25/2033                        | 1FM                                        |
| 74160M-KW-1           | Prime Mortgage Tr Ser 2005-4 CI 2A11 RMB |         | 06/01/2012    | Paydown             |                           | 359,772        | 359,772   | 349,654     | 355,674                                  |                                           | 3,074                                     |                                                            | 3,074                                                        |                                                                | 358,748                                        |                                          | 1,025                            | 1,025                         | 8,058                                               | 10/25/2035                        | 3FM                                        |
| 743873-AY-7           | Provident Funding Mtg Loan Tr Ser 2005-1 |         | 06/25/2012    | Paydown             |                           | 168,065        | 168,065   | 167,854     | 167,900                                  |                                           | 164                                       |                                                            | 164                                                          |                                                                | 168,065                                        |                                          |                                  |                               | 385                                                 | 05/25/2035                        | 1FM                                        |
| 743917-BE-4           | Prudential Ins Co of America Ser 1985-J  |         | 06/01/2012    | Paydown             |                           | 93             | 93        | 98          | 93                                       | 1                                         | (1)                                       |                                                            |                                                              |                                                                | 93                                             |                                          |                                  |                               | 3                                                   | 12/01/2015                        | 6*                                         |
| 74927#-AA-9           | RB Investment Associates CTL 7.220% 12   |         | 06/15/2012    | Redemption 100.0000 |                           | 27,172         | 27,172    | 27,172      | 27,172                                   |                                           |                                           |                                                            |                                                              |                                                                | 27,172                                         |                                          |                                  |                               | 818                                                 | 09/15/2028                        | 1                                          |
| 74927U-AW-8           | RBSGC Mtg PTC Ser 2005-A CI 2A1 RMBS 5   |         | 06/01/2012    | Paydown             |                           | 199,630        | 199,630   | 200,254     | 199,968                                  |                                           | (338)                                     |                                                            | (338)                                                        |                                                                | 199,630                                        |                                          |                                  |                               | 4,898                                               | 04/25/2035                        | 3FM                                        |
| 749581-AJ-3           | Residential Funding Mtg Sec I Ser 2007-S |         | 06/01/2012    | Paydown             |                           | 328,725        | 328,725   | 329,547     | 329,051                                  |                                           | (326)                                     |                                                            | (326)                                                        |                                                                | 328,725                                        |                                          |                                  |                               | 8,119                                               | 01/25/2037                        | 4FM                                        |
| 74975#-AA-2           | RW James Inv Corp CTL 8.125% 05/10/13    |         | 06/10/2012    | Redemption 100.0000 |                           | 38,493         | 38,493    | 40,764      | 38,806                                   |                                           | (313)                                     |                                                            | (313)                                                        |                                                                | 38,493                                         |                                          |                                  |                               | 1,315                                               | 05/10/2013                        | 1                                          |
| 74978A-AB-6           | RAAC Ser 2007-SP1 CI A2 RMBS 0.595% 03   |         | 06/25/2012    | Paydown             |                           | 2,343,170      | 2,343,170 | 2,283,476   | 2,283,476                                |                                           | 59,694                                    |                                                            | 59,694                                                       |                                                                | 2,343,170                                      |                                          |                                  |                               | 6,036                                               | 03/25/2037                        | 1FM                                        |
| 750754-AB-9           | Railcar Leasing LLC Ser 1 CI A2 ABS 7    |         | 04/15/2012    | Paydown             |                           | 88,387         | 88,387    | 102,509     | 89,751                                   |                                           | (1,363)                                   |                                                            | (1,363)                                                      |                                                                | 88,387                                         |                                          |                                  |                               | 3,149                                               | 01/15/2013                        | 1AM                                        |
| 75114R-AD-7           | Residential Accredit Loans Inc Ser 2006- |         | 06/25/2012    | Paydown             |                           | 176,209        | 176,209   | 128,696     | 128,696                                  |                                           |                                           |                                                            |                                                              |                                                                | 128,696                                        |                                          | 47,514                           | 47,514                        | 335                                                 | 04/25/2036                        | 1FM                                        |
| 75115L-AA-5           | Residential Accredit Loans Inc Ser 2007- |         | 06/25/2012    | Paydown             |                           | 142,660        | 142,660   | 122,265     | 122,265                                  |                                           | 20,395                                    |                                                            | 20,395                                                       |                                                                | 142,660                                        |                                          |                                  |                               | 339                                                 | 08/25/2037                        | 4FM                                        |
| 755920-AF-2           | Receipts on Corp Sec Tr Coll Tr Ser 1 AB |         | 05/15/2012    | Redemption 100.0000 |                           | 31,976         | 31,976    | 36,314      | 33,793                                   |                                           | (1,816)                                   |                                                            | (1,816)                                                      |                                                                | 31,976                                         |                                          |                                  |                               | 1,019                                               | 05/15/2017                        | 4AM                                        |
| 75970J-AB-2           | Renaissance Home Equity Ln Tr Ser 2007-1 |         | 06/25/2012    | Paydown             |                           | 866,107        | 866,107   | 773,011     | 773,011                                  |                                           | 93,096                                    |                                                            | 93,096                                                       |                                                                | 866,107                                        |                                          |                                  |                               | 1,626                                               | 04/25/2037                        | 1FM                                        |
| 759950-EL-8           | Renaissance Home Equity Ln Tr Ser 2004-4 |         | 06/01/2012    | Paydown             |                           | 41,982         | 41,982    | 41,982      | 41,881                                   |                                           | 101                                       |                                                            | 101                                                          |                                                                | 41,982                                         |                                          |                                  |                               | 918                                                 | 02/25/2035                        | 1FM                                        |
| 760985-2G-5           | Residential Asset Mtg Prod Inc Ser 2004- |         | 06/25/2012    | Paydown             |                           | 217,769        | 217,769   | 217,769     | 217,769                                  |                                           |                                           |                                                            |                                                              |                                                                | 217,769                                        |                                          |                                  |                               | 666                                                 | 10/25/2031                        | 1FM                                        |
| 760985-7F-2           | Residential Asset Mtg Prod Inc Ser 2004- |         | 06/01/2012    | Paydown             |                           | 138,076        | 141,826   | 82,571      | 82,571                                   |                                           |                                           |                                                            |                                                              |                                                                | 82,571                                         |                                          | 55,506                           | 55,506                        | 2,881                                               | 07/25/2034                        | 1FM                                        |
| 760985-M9-9           | Residential Asset Mtg Prod Inc Ser 2004- |         | 06/01/2012    | Paydown             |                           | 284,630        | 284,630   | 284,629     | 284,373                                  |                                           | 257                                       |                                                            | 257                                                          |                                                                | 284,630                                        |                                          |                                  |                               | 5,593                                               | 01/25/2034                        | 1FM                                        |
| 760985-RZ-6           | Residential Asset Mtg Prod Inc Ser 2003- |         | 06/01/2012    | Paydown             |                           | 39,929         | 39,929    | 17,019      | 9,486                                    | 7,533                                     | 13,309                                    |                                                            | 20,842                                                       |                                                                | 30,328                                         |                                          | 9,602                            | 9,602                         | 1,131                                               | 02/25/2033                        | 6FM                                        |
| 760985-US-8           | Residential Asset Mtg Prod Inc Ser 2003- |         | 06/01/2012    | Paydown             |                           | 26,542         | 26,542    | 25,329      | 25,755                                   |                                           | 788                                       |                                                            | 788                                                          |                                                                | 26,542                                         |                                          |                                  |                               | 464                                                 | 03/25/2033                        | 1FM                                        |
| 760985-UX-7           | Residential Asset Mtg Prod Inc Ser 2003- |         | 06/01/2012    | Paydown             |                           | 721,259        | 721,259   | 689,591     | 711,741                                  |                                           | 2,582                                     |                                                            | 2,582                                                        |                                                                | 714,323                                        |                                          | 6,935                            | 6,935                         | 14,258                                              | 05/25/2033                        | 1FM                                        |
| 760985-WP-2           | Residential Asset Mtg Prod Inc Ser 2003- |         | 06/01/2012    | Paydown             |                           | 89,113         | 89,113    | 89,005      | 89,005                                   |                                           | 108                                       |                                                            | 108                                                          |                                                                | 89,113                                         |                                          |                                  |                               | 1,797                                               | 03/25/2033                        | 1FM                                        |
| 760985-ZF-1           | Residential Asset Mtg Prod Inc Ser 2003- |         | 06/01/2012    | Paydown             |                           | 68,612         | 68,612    | 68,610      | 68,545                                   |                                           | 68                                        |                                                            | 68                                                           |                                                                | 68,612                                         |                                          |                                  |                               | 1,467                                               | 09/25/2033                        | 1FM                                        |
| 76110H-3B-3           | Residential Accredit Loans Inc Ser 2005- |         | 06/01/2012    | Paydown             |                           | 258,773        | 258,773   | 235,077     | 235,077                                  |                                           | 23,696                                    |                                                            | 23,696                                                       |                                                                | 258,773                                        |                                          |                                  |                               | 6,287                                               | 04/25/2035                        | 2FM                                        |
| 76110H-EU-9           | Residential Accredit Loans Inc Ser 2003- |         | 06/01/2012    | Paydown             |                           | 68,381         | 68,381    | 67,997      | 68,030                                   |                                           | 351                                       |                                                            | 351                                                          |                                                                | 68,381                                         |                                          |                                  |                               | 1,508                                               | 06/25/2033                        | 1FM                                        |
| 76110H-GQ-6           | Residential Accredit Loans Inc Ser 2003- |         | 06/01/2012    | Paydown             |                           | 110,294        | 110,294   | 110,225     | 109,915                                  |                                           | 378                                       |                                                            | 378                                                          |                                                                | 110,294                                        |                                          |                                  |                               | 3,033                                               | 08/25/2033                        | 1FM                                        |
| 76110H-LP-2           | Residential Accredit Loans Inc Ser 2003- |         | 06/01/2012    | Paydown             |                           | 86,995         | 86,995    | 89,170      | 87,257                                   |                                           | (262)                                     |                                                            | (262)                                                        |                                                                | 86,995                                         |                                          |                                  |                               | 2,232                                               | 11/25/2033                        | 1FM                                        |
| 76110H-UL-1           | Residential Accredit Loans Inc Ser 2004- |         | 06/01/2012    | Paydown             |                           | 374,988        | 374,988   | 372,410     | 373,571                                  |                                           | 1,417                                     |                                                            | 1,417                                                        |                                                                | 374,988                                        |                                          |                                  |                               | 7,539                                               | 06/25/2034                        | 1FM                                        |
| 76110H-UV-9           | Residential Accredit Loans Inc Ser 2004- |         | 06/01/2012    | Paydown             |                           | 111,434        | 111,434   | 107,638     | 108,226                                  |                                           | 3,207                                     |                                                            | 3,207                                                        |                                                                | 111,434                                        |                                          |                                  |                               | 2,503                                               | 06/25/2034                        | 1FM                                        |
| 76110H-X9-5           | Residential Accredit Loans Inc Ser 2005- |         | 06/01/2012    | Paydown             |                           | 1,138,990      | 1,138,990 | 1,154,295   | 1,141,058                                |                                           | (2,069)                                   |                                                            | (2,069)                                                      |                                                                | 1,138,990                                      |                                          |                                  |                               | 26,443                                              | 03/25/2035                        | 3FM                                        |
| 76110W-MC-7           | Residential Asset Sec Corp Ser 2001-KS3  |         | 06/01/2012    | Paydown             |                           | 14,742         | 14,742    | 14,739      | 14,719                                   |                                           | 22                                        |                                                            | 22                                                           |                                                                | 14,742                                         |                                          |                                  |                               | 358                                                 | 09/25/2031                        | 3FM                                        |
| 76110W-RQ-1           | Residential Asset Sec Corp Ser 2003-KS4  |         | 06/01/2012    | Paydown             |                           | 209,842        | 209,842   | 209,729     | 209,421                                  |                                           | 422                                       |                                                            | 422                                                          |                                                                | 209,842                                        |                                          |                                  |                               | 3,357                                               | 05/25/2033                        | 1FM                                        |
| 76111X-NY-5           | Residential Funding Mtg Sec I Ser 2004-S |         | 05/01/2012    | Paydown             |                           | 1,009,554      | 1,009,554 | 1,017,125   | 1,006,661                                |                                           | 2,893                                     |                                                            | 2,893                                                        |                                                                | 1,009,554                                      |                                          |                                  |                               | 20,460                                              | 09/25/2034                        | 1FM                                        |
| 76111X-ZX-4           | Residential Funding Mtg Sec I Ser 2005-S |         | 06/01/2012    | Paydown             |                           | 214,122        | 214,122   | 210,642     | 210,630                                  | 146,668                                   | 1,424                                     |                                                            | 148,092                                                      |                                                                | 214,122                                        |                                          |                                  |                               | 4,851                                               | 11/25/2035                        | 1FM                                        |
| 76112B-SN-1           | Residential Asset Mtg Products Ser 2005- |         | 06/01/2012    | Paydown             |                           | 572,892        | 572,892   | 545,858     | 560,499                                  |                                           | 3,230                                     |                                                            | 3,230                                                        |                                                                | 563,729                                        |                                          | 9,163                            | 9,163                         | 13,038                                              | 09/25/2034                        | 1FM                                        |
| 76112B-SV-3           | Residential Asset Mtg Products Ser 2005- |         | 06/01/2012    | Paydown             |                           | 1,854,896      | 1,854,896 | 1,793,525   | 1,825,331                                |                                           | 10,439                                    |                                                            | 10,439                                                       |                                                                | 1,855,770                                      |                                          | 19,125                           | 19,125                        | 41,024                                              | 09/25/2034                        | 1FM                                        |
| 76112F-AG-6           | Residential Asset Sec Tr Ser 2006-A5CB C |         | 06/01/2012    | Paydown             |                           | 68,810         | 68,810    | 118,362     | 118,362                                  |                                           |                                           |                                                            |                                                              |                                                                | 68,810                                         |                                          | (49,552)                         | (49,552)                      | 4,237                                               | 06/25/2036                        | 4FM                                        |
| 761143-AD-8           | Residential Asset Sec Tr Ser 2007-A9 CI  |         | 06/01/2012    | Paydown             |                           | 383,902        | 383,902   | 297,502     | 297,502                                  |                                           | 86,400                                    |                                                            | 86,400                                                       |                                                                | 383,902                                        |                                          |                                  |                               | 10,051                                              | 09/25/2037                        | 1FM                                        |
| 76114H-AK-1           | Residential Asset Sec Tr Ser 2007-A5 CI  |         | 06/01/2012    | Paydown             |                           | 286,387        | 286,387   | 356,540     | 356,540                                  |                                           |                                           |                                                            |                                                              |                                                                | 286,387                                        |                                          | (70,153)                         | (70,153)                      | 9,574                                               | 05/25/2037                        | 4FM                                        |
| 76126C-DE-9           | RACERS Tr Ser 1998-CCE-1 CI A1 ABS 6.6   |         | 05/15/2012    | Redemption 100.0000 |                           | 119,105        | 119,105   | 116,758     | 118,053                                  |                                           | 1,052                                     |                                                            | 1,052                                                        |                                                                | 119,105                                        |                                          |                                  |                               | 3,945                                               | 05/15/2018                        | 1                                          |
| 76126C-GB-2           | RACERS Tr Ser 1999-24-S-CCE CI A1 ABS    |         | 05/15/2012    | Redemption 100.0000 |                           | 141,300        | 141,300   | 131,184     | 136,949                                  |                                           | 4,351                                     |                                                            | 4,351                                                        |                                                                | 141,300                                        |                                          |                                  |                               | 6,204                                               | 05/15/2018                        | 1                                          |
| 762009-BJ-6           | Residential Funding Mtg Sec I Ser 2007-S |         | 06/01/2012    | Paydown             |                           | 100,919        | 100,919   | 105,113     | 105,113                                  |                                           |                                           |                                                            |                                                              |                                                                | 105,113                                        |                                          | (4,194)                          | (4,194)                       | 3,936                                               | 06/25/2037                        | 1FM                                        |
| 762009-BJ-6           | Residential Funding Mtg Sec I Ser 2007-S |         | 06/01/2012    | Paydown             |                           | 134,558        | 134,558   | 202,736     | 202,640                                  |                                           |                                           |                                                            |                                                              |                                                                | 202,640                                        |                                          | (68,082)                         | (68,082)                      | 5,249                                               | 06/25/2037                        | 4FM                                        |
| 781182-#F-6           | Ruby Tuesday Inc Sr Nt Ser B 8.920% 04   |         | 05/14/2012    | Call 104.1642       |                           | 5,742,746      | 5,742,746 | 5,440,002   | 5,490,916                                |                                           | 251,830                                   |                                                            | 251,830                                                      |                                                                | 5,742,746                                      |                                          |                                  |                               | 244,863                                             | 04/01/2013                        | 3                                          |
| 78402C-AA-1           | SC Commercial Mtg Pass Through Ser 2003- |         | 06/01/2012    | Various             |                           | 139,850        | 139,850   | 146,744     | 144,518                                  |                                           | (4,667)                                   |                                                            | (4,667)                                                      |                                                                | 139,850                                        |                                          |                                  |                               | 4,041                                               | 11/01/2026                        | 1                                          |
| 78577H-HD-6           | SACO I Tr Ser 2005-6 CI A RMBS 0.825%    |         | 06/25/2012    | Paydown             |                           | 184,068        | 184,068   | 177,762     | 177,762                                  |                                           | 6,306                                     |                                                            | 6,306                                                        |                                                                | 184,068                                        |                                          |                                  |                               | 637                                                 | 09/25/2035                        | 3FM                                        |
| 79548K-ZJ-0           | Salomon Bros Mtg Sec VII Inc Ser 1998-AQ |         | 06/01/2012    | Paydown             |                           | 3,658          | 3,658     | 3,690       | 3,644                                    |                                           | 14                                        |                                                            | 14                                                           |                                                                | 3,658                                          |                                          |                                  |                               | 104                                                 | 06/25/2028                        | 1FM                                        |
| 805564-HJ-3           | Saxon Asset Securities Tr Ser 2000-4 CI  |         | 06/01/2012    | Paydown             |                           | 27,486         | 27,486    | 27,962      | 27,403                                   |                                           | 83                                        |                                                            | 83                                                           |                                                                | 27,486                                         |                                          |                                  |                               | 520                                                 | 01/25/2032                        | 1FM                                        |

STATEMENT AS OF JUNE 30, 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) |
| ..805564-NM-9         | Saxon Asset Securities Tr Ser 2003-2 Cl .....  |             | 06/01/2012    | Paydown .....             |                           | 679,249        | 679,249   | 679,213     | 678,026                                  |                                           | 1,223                                     |                                                            | 1,223                                                        |                                                                | 679,249                                        |                                          |                                  |                               | 13,514                                              | 06/25/2032                        | 1FM                                        |
| ..81441P-CE-9         | Security Natl Mtg Loan Tr Ser 2005-1A Cl ..... |             | 06/01/2012    | Paydown .....             |                           | 133,940        | 133,940   | 133,922     | 124,109                                  |                                           | 9,831                                     |                                                            | 9,831                                                        |                                                                | 133,940                                        |                                          |                                  |                               | 4,234                                               | 02/25/2035                        | 1FM                                        |
| ..81744H-AD-5         | Sequoia Mortgage Tr Ser 2007-1 Cl 2A1 RM ..... |             | 06/01/2012    | Paydown .....             |                           | 600,498        | 600,498   | 566,036     | 602,481                                  |                                           | 34,516                                    | 36,498                                                     | (1,982)                                                      |                                                                | 600,498                                        |                                          |                                  |                               | 6,286                                               | 02/20/2047                        | 4FM                                        |
| ..82894*-AR-8         | Simplot J R Co Sr Nt 7.920% 04/03/12 .....     |             | 04/03/2012    | Maturity .....            |                           | 8,000,000      | 8,000,000 | 7,966,247   | 7,998,715                                |                                           | 1,285                                     |                                                            | 1,285                                                        |                                                                | 8,000,000                                      |                                          |                                  |                               | 316,800                                             | 04/03/2012                        | 2                                          |
| ..83611P-AP-6         | Soundview Home Eq Loan Tr Ser 2001-2 Cl .....  |             | 06/01/2012    | Paydown .....             |                           | 40,188         | 40,188    | 40,677      | 40,469                                   |                                           | (281)                                     |                                                            | (281)                                                        |                                                                | 40,188                                         |                                          |                                  |                               | 1,119                                               | 03/25/2030                        | 1FM                                        |
| ..83615T-AB-5         | Source One Mtg Service Corp Deb 9.000% .....   |             | 06/01/2012    | Maturity .....            |                           | 1,625,000      | 1,625,000 | 1,627,031   | 1,625,092                                |                                           | (92)                                      |                                                            | (92)                                                         |                                                                | 1,625,000                                      |                                          |                                  |                               | 73,125                                              | 06/01/2012                        | 1FE                                        |
| ..83754L-AA-5         | South Dakota Ed Enh Fund Corp Tobacco St ..... |             | 06/01/2012    | Paydown .....             |                           | 795,798        | 795,798   | 795,473     | 795,705                                  |                                           | 93                                        |                                                            | 93                                                           |                                                                | 795,798                                        |                                          |                                  |                               | 26,739                                              | 06/01/2025                        | 2AM                                        |
| ..84751P-LP-2         | Specialty Underw & Residen Fin Ser 2006- ..... |             | 06/01/2012    | Paydown .....             |                           | 93,288         | 93,288    | 82,815      | 82,815                                   |                                           | 2,912                                     |                                                            | 2,912                                                        |                                                                | 85,727                                         |                                          | 7,561                            | 7,561                         | 2,207                                               | 02/25/2037                        | 5FM                                        |
| ..85231C-AB-1         | St Louis Fed Office Bldg Tr GSA Gtd Ser .....  |             | 06/15/2012    | Redemption 100.0000 ..... |                           | 84,201         | 84,201    | 84,201      | 84,201                                   |                                           |                                           |                                                            |                                                              |                                                                | 84,201                                         |                                          |                                  |                               | 1,851                                               | 01/13/2019                        | 1                                          |
| ..861832-A#-0         | Stonehenge Cap Fund NY LLC Sr Structured ..... |             | 06/15/2012    | Redemption 100.0000 ..... |                           | 7,422          | 7,422     | 7,422       | 7,422                                    |                                           |                                           |                                                            |                                                              |                                                                | 7,422                                          |                                          |                                  |                               | 313                                                 | 12/15/2016                        | 1                                          |
| ..863576-AC-8         | Structured Asset Sec Corp Ser 2005-5 Cl .....  |             | 06/01/2012    | Paydown .....             |                           | 123,133        | 123,133   | 124,042     | 123,746                                  |                                           | (613)                                     |                                                            | (613)                                                        |                                                                | 123,133                                        |                                          |                                  |                               | 2,976                                               | 04/25/2035                        | 3FM                                        |
| ..863576-BF-0         | Structured Asset Sec Corp Ser 2005-6 Cl .....  |             | 06/01/2012    | Paydown .....             |                           | 659,326        | 659,326   | 663,343     | 566,335                                  |                                           | 92,990                                    |                                                            | 92,990                                                       |                                                                | 659,326                                        |                                          |                                  |                               | 54,216                                              | 05/25/2035                        | 1FM                                        |
| ..863576-CJ-1         | Structured Asset Sec Corp Ser 2005-6 Cl .....  |             | 06/01/2012    | Paydown .....             |                           | 798,436        | 798,436   | 779,732     | 657,558                                  |                                           | 140,878                                   |                                                            | 140,878                                                      |                                                                | 798,436                                        |                                          |                                  |                               | 59,440                                              | 05/25/2035                        | 1FM                                        |
| ..863576-CQ-5         | Structured Asset Sec Corp Ser 2005-6 Cl .....  |             | 06/01/2012    | Paydown .....             |                           | 3,139,069      | 3,139,069 | 3,067,949   | 3,112,706                                |                                           | 26,362                                    |                                                            | 26,362                                                       |                                                                | 3,139,069                                      |                                          |                                  |                               | 51,201                                              | 05/25/2035                        | 1FM                                        |
| ..863579-CD-8         | Structured Adj Rate Mtg Ln Ser 2004-14 C ..... |             | 06/01/2012    | Paydown .....             |                           | 8,133          | 8,133     | 8,203       | 8,182                                    |                                           | (48)                                      |                                                            | (48)                                                         |                                                                | 8,133                                          |                                          |                                  |                               | 91                                                  | 10/25/2034                        | 2FM                                        |
| ..86359A-QK-2         | Structured Asset Sec Corp Ser 2003-12XS .....  |             | 06/01/2012    | Paydown .....             |                           | 294,516        | 294,516   | 294,332     | 294,130                                  |                                           | 386                                       |                                                            | 386                                                          |                                                                | 294,516                                        |                                          |                                  |                               | 6,216                                               | 04/25/2033                        | 1FM                                        |
| ..86359B-SU-1         | Structured Asset Sec Corp Ser 2005-3 Cl1 ..... |             | 06/01/2012    | Paydown .....             |                           | 23,431         | 23,431    | 17,814      | 16,577                                   |                                           | 6,854                                     |                                                            | 6,854                                                        |                                                                | 23,431                                         |                                          |                                  |                               | 2,046                                               | 03/25/2035                        | 1FM                                        |
| ..86359B-SU-1         | Structured Asset Sec Corp Ser 2005-3 Cl1 ..... |             | 06/01/2012    | Paydown .....             |                           | 23,431         | 23,431    | 24,046      | 22,270                                   |                                           | 1,161                                     |                                                            | 1,161                                                        |                                                                | 23,431                                         |                                          |                                  |                               | 2,046                                               | 03/25/2035                        | 3FM                                        |
| ..86359B-E7-2         | Structured Asset Sec Corp Ser 2004-18H C ..... |             | 06/01/2012    | Paydown .....             |                           | 1,303,341      | 1,303,341 | 1,287,141   | 1,298,550                                |                                           | 4,790                                     |                                                            | 4,790                                                        |                                                                | 1,303,341                                      |                                          |                                  |                               | 25,511                                              | 10/25/2034                        | 1FM                                        |
| ..86359B-G3-9         | Structured Asset Sec Corp Ser 2004-19XS .....  |             | 06/01/2012    | Paydown .....             |                           | 950,013        | 950,013   | 949,567     | 948,098                                  |                                           | 1,915                                     |                                                            | 1,915                                                        |                                                                | 950,013                                        |                                          |                                  |                               | 19,480                                              | 10/25/2034                        | 1FM                                        |
| ..86359B-JU-6         | Structured Asset Sec Corp Ser 2004-6XS C ..... |             | 06/01/2012    | Paydown .....             |                           | 127,763        | 127,763   | 127,743     | 127,589                                  |                                           | 174                                       |                                                            | 174                                                          |                                                                | 127,763                                        |                                          |                                  |                               | 2,816                                               | 03/25/2034                        | 1FM                                        |
| ..86359B-MK-4         | Structured Asset Sec Corp Ser 2004-3 Cl .....  |             | 06/01/2012    | Paydown .....             |                           | 50,837         | 50,837    | 49,153      | 23,757                                   | 25,614                                    | 1,466                                     |                                                            | 27,080                                                       |                                                                | 50,837                                         |                                          |                                  |                               | 1,199                                               | 03/25/2034                        | 1FM                                        |
| ..86359B-XL-0         | Structured Asset Sec Corp Ser 2004-16XS .....  |             | 06/01/2012    | Paydown .....             |                           | 411,214        | 411,214   | 401,916     | 402,027                                  |                                           | 9,187                                     |                                                            | 9,187                                                        |                                                                | 411,214                                        |                                          |                                  |                               | 9,061                                               | 08/25/2034                        | 1FM                                        |
| ..86359B-Y6-2         | Structured Asset Sec Corp Ser 2005-NC1 C ..... |             | 05/01/2012    | Paydown .....             |                           | 30,931         | 30,931    | 27,558      | 27,845                                   |                                           | 58,494                                    |                                                            | 58,494                                                       |                                                                | 86,339                                         |                                          | (55,408)                         | (55,408)                      | 62,144                                              | 02/25/2035                        | 1FM                                        |
| ..86359B-ZG-9         | Structured Asset Sec Corp Ser 2004-17XS .....  |             | 06/01/2012    | Paydown .....             |                           | 724,788        | 724,788   | 724,562     | 723,272                                  |                                           | 1,516                                     |                                                            | 1,516                                                        |                                                                | 724,788                                        |                                          |                                  |                               | 13,633                                              | 09/25/2034                        | 1FM                                        |
| ..86359B-ZS-3         | Structured Asset Sec Corp Ser 2004-15 Cl ..... |             | 06/01/2012    | Paydown .....             |                           | 350,078        | 350,078   | 355,110     | 353,649                                  |                                           | (3,572)                                   |                                                            | (3,572)                                                      |                                                                | 350,078                                        |                                          |                                  |                               | 8,435                                               | 09/25/2034                        | 2FM                                        |
| ..86359D-FQ-5         | Structured Asset Sec Corp Ser 2005-10 Cl ..... |             | 06/01/2012    | Paydown .....             |                           | 94,541         | 94,541    | 95,560      | 95,249                                   |                                           | (708)                                     |                                                            | (708)                                                        |                                                                | 94,541                                         |                                          |                                  |                               | 2,239                                               | 06/25/2035                        | 3FM                                        |
| ..86359D-GQ-4         | Structured Asset Sec Corp Ser 2005-10 Cl ..... |             | 06/01/2012    | Paydown .....             |                           | 172,863        | 172,863   | 173,370     | 172,719                                  |                                           | 145                                       |                                                            | 145                                                          |                                                                | 172,863                                        |                                          |                                  |                               | 3,708                                               | 12/25/2034                        | 2FM                                        |
| ..86361Q-AG-9         | Structured Adj Mtg Rt Ln Ser 2006-10 Cl .....  |             | 06/01/2012    | Paydown .....             |                           | (161,961)      | 400,914   | 278,577     | 278,577                                  |                                           |                                           |                                                            |                                                              |                                                                | 278,577                                        |                                          | (440,538)                        | (440,538)                     | (91,038)                                            | 11/25/2036                        | 5FM                                        |
| ..86363A-AA-5         | Structured Asset Sec Corp Ser 2006-S4 Cl ..... |             | 06/25/2012    | Paydown .....             |                           | 136,605        | 136,605   | 27,078      | 27,078                                   |                                           | 109,527                                   |                                                            | 109,527                                                      |                                                                | 136,605                                        |                                          |                                  |                               | 244                                                 | 01/25/2037                        | 1FM                                        |
| ..86736G-AG-9         | Sungard Data Systems Inc Term Ln B Nt 8 .....  |             | 04/11/2012    | Redemption 0.0000 .....   |                           |                |           |             |                                          |                                           |                                           |                                                            |                                                              |                                                                |                                                |                                          |                                  |                               | 14,421                                              | 02/28/2016                        | 3FE                                        |
| ..88031R-AA-6         | Tenaska Alabama II Partners LP Sr Sec Nt ..... |             | 06/30/2012    | Various .....             |                           | 136,106        | 136,106   | 136,106     | 136,106                                  |                                           |                                           |                                                            |                                                              |                                                                | 136,106                                        |                                          |                                  |                               | 4,168                                               | 03/30/2023                        | 2FE                                        |
| ..89222*-AB-1         | Townsend Norwalk LLC CTL 7.100% 03/30/ .....   |             | 06/30/2012    | Redemption 100.0000 ..... |                           | 34,482         | 34,482    | 34,482      | 34,482                                   |                                           |                                           |                                                            |                                                              |                                                                | 34,482                                         |                                          |                                  |                               | 1,021                                               | 03/30/2021                        | 2                                          |
| ..89655V-AA-0         | Trinity Rail Leasing I LLC Ser 2003-1A C ..... |             | 06/12/2012    | Paydown .....             |                           | 90,378         | 90,378    | 90,378      | 90,378                                   |                                           |                                           |                                                            |                                                              |                                                                | 90,378                                         |                                          |                                  |                               | 2,125                                               | 10/12/2026                        | 1AM                                        |
| ..89903B-AE-9         | Tudor Investment Corp Sr Nt 6.970% 06/ .....   |             | 06/13/2012    | Redemption 100.0000 ..... |                           | 2,000,000      | 2,000,000 | 2,000,000   | 2,000,000                                |                                           |                                           |                                                            |                                                              |                                                                | 2,000,000                                      |                                          |                                  |                               | 69,700                                              | 06/13/2013                        | 2FE                                        |
| ..90216#-AA-5         | Oakbrook Properties LLC CTL 8.620% 09/ .....   |             | 06/15/2012    | Redemption 100.0000 ..... |                           | 50,586         | 50,586    | 50,586      | 50,215                                   |                                           | 371                                       |                                                            | 371                                                          |                                                                | 50,586                                         |                                          |                                  |                               | 1,816                                               | 09/15/2018                        | 2                                          |
| ..90360B-AB-9         | United States Shipping Restated Term Ln .....  |             | 06/29/2012    | Redemption 100.0000 ..... |                           | 8,418          | 8,418     | 3,813       | 3,813                                    |                                           | 4,605                                     |                                                            | 4,605                                                        |                                                                | 8,418                                          |                                          |                                  |                               | 392                                                 | 08/07/2013                        | 5                                          |
| ..90781#-AF-9         | Union Pacific RR PTC Ser 2008-3 ABS 4 .....    |             | 04/30/2012    | Redemption 100.0000 ..... |                           | 317,564        | 317,564   | 317,564     | 317,564                                  |                                           |                                           |                                                            |                                                              |                                                                | 317,564                                        |                                          |                                  |                               | 6,669                                               | 04/30/2015                        | 1                                          |
| ..908594-A*-5         | Union Tank Car Co Sr Sec Nt ABS 6.820% .....   |             | 06/01/2012    | Redemption 100.0000 ..... |                           | 361,900        | 361,900   | 361,900     | 361,900                                  |                                           |                                           |                                                            |                                                              |                                                                | 361,900                                        |                                          |                                  |                               | 12,341                                              | 06/01/2016                        | 1                                          |
| ..91303#-AD-1         | United Subcontractors Inc Term Ln B Nt 1 ..... |             | 05/09/2012    | Blackrock Funds .....     |                           | 232,165        | 234,853   | 234,853     | 212,879                                  | 21,974                                    |                                           |                                                            | 21,974                                                       |                                                                | 234,853                                        |                                          | (2,688)                          | (2,688)                       |                                                     | 12/27/2015                        | 6*                                         |
| ..91530#-AA-2         | UPenn Building Lease Fin Trust CTL 5.6 .....   |             | 06/15/2012    | Various .....             |                           | 81,757         | 81,757    | 81,757      | 81,757                                   |                                           |                                           |                                                            |                                                              |                                                                | 81,757                                         |                                          |                                  |                               | 1,926                                               | 10/15/2024                        | 1                                          |
| ..91737#-AA-3         | United States Govt SS Ls FinTr GSA Gtd P ..... |             | 06/15/2012    | Various .....             |                           | 978,891        | 978,891   | 976,000     | 977,387                                  |                                           | 1,503                                     |                                                            | 1,503                                                        |                                                                | 978,891                                        |                                          |                                  |                               | 19,196                                              | 11/15/2018                        | 1                                          |
| ..91740#-AA-8         | United States of America BIA-2 Alberquer ..... |             | 06/15/2012    | Redemption 100.0000 ..... |                           | 251,646        | 251,646   | 251,646     | 251,646                                  |                                           |                                           |                                                            |                                                              |                                                                | 251,646                                        |                                          |                                  |                               | 6,043                                               | 10/15/2025                        | 1                                          |
| ..91741B-AA-9         | US Govt Ft Collins Tr GSA APHIS Ls CTL .....   |             | 06/15/2012    | Redemption 100.0000 ..... |                           | 131,600        | 131,600   | 131,600     | 131,600                                  |                                           |                                           |                                                            |                                                              |                                                                | 131,600                                        |                                          |                                  |                               | 2,963                                               | 12/15/2026                        | 1                                          |
| ..91802M-AA-8         | Utility Contract Funding LLC Nt 7.944% .....   |             | 04/01/2012    | Redemption 100.0000 ..... |                           | 467,806        | 467,806   | 467,548     | 467,715                                  |                                           | 91                                        |                                                            | 91                                                           |                                                                | 467,806                                        |                                          |                                  |                               | 18,581                                              | 10/01/2016                        | 2FE                                        |
| ..91821*-AA-4         | Veteran Affairs Crown Point Ls Fin Tr CT ..... |             | 06/15/2012    | Redemption 100.0000 ..... |                           | 101,513        | 101,513   | 101,513     | 101,513                                  |                                           |                                           |                                                            |                                                              |                                                                | 101,513                                        |                                          |                                  |                               | 2,379                                               | 07/15/2031                        | 1                                          |

STATEMENT AS OF JUNE 30, 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<br>Ident-<br>ification                                                                                                                                                                                                                                                 | Description                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation<br>or<br>Market<br>In-<br>dicator<br>(a) |
| .91847*-AA-4<br>.921796-HP-6<br>.921796-LN-6                                                                                                                                                                                                                                 | VA Evansville IN Ls Fin Tr CTL 4.950%    |              | 06/14/2012       | Redemption 100.0000  |                                 |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
|                                                                                                                                                                                                                                                                              | Vanderbilt Mtg Fin Ser 1999-D Cl 144 ABS |              | 06/01/2012       | Paydown              |                                 | 169,332            | 169,332   | 169,332        | 169,332                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 169,332                                                       |                                                      |                                           |                                     | 3,494                                                              | 10/14/2031                                     | 1                                                                 |
|                                                                                                                                                                                                                                                                              | Vanderbilt Mtg Fin Ser 2001-C Cl A4 ABS  |              | 06/01/2012       | Paydown              |                                 | 26,268             | 26,268    | 26,268         | 26,268                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 26,268                                                        |                                                      |                                           |                                     | 784                                                                | 09/07/2025                                     | 1AM                                                               |
| .92851@-AA-3<br>.929227-N@-5<br>.92922F-EB-0<br>.92922F-RF-7<br>.92926U-AD-3                                                                                                                                                                                                 | Vivendi SPC Tr CTL 6.630% 04/15/22       |              | 06/15/2012       | Redemption 100.0000  |                                 |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
|                                                                                                                                                                                                                                                                              | Washington Mutual Mtg Ser 2003-S2 Cl A3  |              | 06/01/2012       | Paydown              |                                 | 122,956            | 122,956   | 122,953        | 122,840                                              |                                                    | 116                                                    |                                                                               | 116                                                                               |                                                                                     | 122,956                                                       |                                                      |                                           |                                     | 3,079                                                              | 01/07/2027                                     | 1AM                                                               |
|                                                                                                                                                                                                                                                                              | Washington Mutual Mtg Ser 2003-AR10 Cl A |              | 06/01/2012       | Paydown              |                                 | 35,580             | 35,580    | 35,580         | 35,580                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 35,580                                                        |                                                      |                                           |                                     | 984                                                                | 04/15/2022                                     | 2                                                                 |
| .932927-N@-5<br>.92922F-EB-0<br>.92922F-RF-7<br>.92926U-AD-3                                                                                                                                                                                                                 | Washington Mutual Mtg Ser 2004-CB1 Cl 3A |              | 06/01/2012       | Paydown              |                                 | 249,429            | 249,429   | 242,570        | 246,623                                              |                                                    | 1,661                                                  |                                                                               | 1,661                                                                             |                                                                                     | 248,284                                                       |                                                      | 1,146                                     | 1,146                               | 4,810                                                              | 05/25/2018                                     | 1FM                                                               |
|                                                                                                                                                                                                                                                                              | Washington Mutual Mtg Ser 2007-HY2 Cl 2A |              | 06/01/2012       | Paydown              |                                 | 902,413            | 902,413   | 889,088        | 894,760                                              |                                                    | 7,653                                                  |                                                                               | 7,653                                                                             |                                                                                     | 902,413                                                       |                                                      |                                           |                                     | 9,367                                                              | 10/25/2033                                     | 1FM                                                               |
|                                                                                                                                                                                                                                                                              | Washington Mutual Mtg Ser 2007-HY2 Cl 2A |              | 06/01/2012       | Paydown              |                                 | 172,421            | 172,421   | 164,662        | 166,869                                              |                                                    | 5,551                                                  |                                                                               | 5,551                                                                             |                                                                                     | 172,421                                                       |                                                      |                                           |                                     | 3,984                                                              | 06/25/2034                                     | 1FM                                                               |
| .92933@-AA-3<br>.933634-AJ-6<br>.93936@-AA-8<br>.939336-2H-5<br>.939336-2U-6<br>.939336-3H-4<br>.939336-4Y-6<br>.939336-6F-5<br>.939336-6U-2<br>.939344-AR-8<br>.93934F-CM-2<br>.93934F-HW-5<br>.93934F-KZ-4<br>.93935G-AG-4<br>.93935G-AG-4<br>.93935H-AJ-6<br>.94403*-AW-6 | WRG III LP CTL 7.295% 01/15/14           |              | 06/15/2012       | Redemption 100.0000  |                                 |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
|                                                                                                                                                                                                                                                                              | Washington Mtg PTC Ser 2007-HY3 Cl 4A1 R |              | 06/01/2012       | Paydown              |                                 | 40,805             | 40,805    | 41,448         | 40,931                                               |                                                    | (127)                                                  |                                                                               | (127)                                                                             |                                                                                     | 40,805                                                        |                                                      |                                           |                                     | 1,247                                                              | 01/15/2014                                     | 1                                                                 |
|                                                                                                                                                                                                                                                                              | Washington Mutual Mtg Ser 2006-AR14 Cl 1 |              | 06/01/2012       | Paydown              |                                 | 245,858            | 245,858   | 233,040        | 233,040                                              |                                                    | 12,818                                                 |                                                                               | 12,818                                                                            |                                                                                     | 245,858                                                       |                                                      |                                           |                                     | 2,831                                                              | 03/25/2037                                     | 3FM                                                               |
| .93936@-AA-8<br>.939336-2H-5<br>.939336-2U-6<br>.939336-3H-4<br>.939336-4Y-6<br>.939336-6F-5<br>.939336-6U-2<br>.939344-AR-8<br>.93934F-CM-2<br>.93934F-HW-5<br>.93934F-KZ-4<br>.93935G-AG-4<br>.93935G-AG-4<br>.93935H-AJ-6<br>.94403*-AW-6                                 | Washington Mutual MSC Mtg PT Ser 2005-CB |              | 06/01/2012       | Paydown              |                                 | 36,101             | 36,101    | 35,727         | 35,727                                               |                                                    | 375                                                    |                                                                               | 375                                                                               |                                                                                     | 36,101                                                        |                                                      |                                           |                                     | 337                                                                | 11/25/2036                                     | 4FM                                                               |
|                                                                                                                                                                                                                                                                              | Washington Mutual MSC Mtg PT Ser 2005-1  |              | 06/01/2012       | Paydown              |                                 | 401,911            | 401,911   | 404,737        | 404,059                                              |                                                    | (2,148)                                                |                                                                               | (2,148)                                                                           |                                                                                     | 401,911                                                       |                                                      |                                           |                                     | 8,303                                                              | 03/25/2035                                     | 3FM                                                               |
|                                                                                                                                                                                                                                                                              | Washington Mutual MSC Mtg PT Ser 2005-2  |              | 06/01/2012       | Paydown              |                                 | 27,054             | 27,054    | 27,291         | 27,160                                               |                                                    | (106)                                                  |                                                                               | (106)                                                                             |                                                                                     | 27,054                                                        |                                                      |                                           |                                     | 668                                                                | 03/25/2035                                     | 4FM                                                               |
| .939336-3H-4<br>.939336-4Y-6<br>.939336-6F-5<br>.939336-6U-2<br>.939344-AR-8<br>.93934F-CM-2<br>.93934F-HW-5<br>.93934F-KZ-4<br>.93935G-AG-4<br>.93935G-AG-4<br>.93935H-AJ-6<br>.94403*-AW-6                                                                                 | Washington Mutual MSC Mtg PT Ser 2005-3  |              | 06/01/2012       | Paydown              |                                 | 486,790            | 486,790   | 486,423        | 486,423                                              |                                                    | 367                                                    |                                                                               | 367                                                                               |                                                                                     | 486,790                                                       |                                                      |                                           |                                     | 11,159                                                             | 04/25/2035                                     | 4FM                                                               |
|                                                                                                                                                                                                                                                                              | Washington Mutual MSC Mtg PT Ser 2005-3  |              | 06/01/2012       | Paydown              |                                 | 558,739            | 558,739   | 554,313        | 554,313                                              |                                                    | 4,426                                                  |                                                                               | 4,426                                                                             |                                                                                     | 558,739                                                       |                                                      |                                           |                                     | 13,364                                                             | 05/25/2035                                     | 4FM                                                               |
|                                                                                                                                                                                                                                                                              | Washington Mutual MSC Mtg PT Ser 2005-4  |              | 06/01/2012       | Paydown              |                                 | 618,816            | 618,816   | 620,937        | 619,118                                              |                                                    | (302)                                                  |                                                                               | (302)                                                                             |                                                                                     | 618,816                                                       |                                                      |                                           |                                     | 14,581                                                             | 06/25/2035                                     | 4FM                                                               |
| .939336-6U-2<br>.939344-AR-8<br>.93934F-CM-2<br>.93934F-HW-5<br>.93934F-KZ-4<br>.93935G-AG-4<br>.93935G-AG-4<br>.93935H-AJ-6<br>.94403*-AW-6                                                                                                                                 | Washington Mutual MSC Mtg PT Ser 2005-4  |              | 06/01/2012       | Paydown              |                                 | 201,815            | 201,815   | 202,351        | 201,405                                              |                                                    | 410                                                    |                                                                               | 410                                                                               |                                                                                     | 201,815                                                       |                                                      |                                           |                                     | 4,414                                                              | 06/25/2035                                     | 3FM                                                               |
|                                                                                                                                                                                                                                                                              | Washington Mutual Alt Ln Tr Ser 2006-4 C |              | 06/01/2012       | Paydown              |                                 | 73,811             | 266,159   | 225,753        | 225,753                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 225,753                                                       |                                                      | (151,941)                                 | (151,941)                           | (14,758)                                                           | 05/25/2036                                     | 4FM                                                               |
|                                                                                                                                                                                                                                                                              | Washington Mutual MSC Mtg PT Ser 2005-8  |              | 06/01/2012       | Paydown              |                                 | 441,349            | 441,349   | 444,935        | 440,543                                              |                                                    | 806                                                    |                                                                               | 806                                                                               |                                                                                     | 441,349                                                       |                                                      |                                           |                                     | 10,114                                                             | 10/25/2035                                     | 3FM                                                               |
| .93934F-HW-5<br>.93934F-KZ-4<br>.93935G-AG-4<br>.93935G-AG-4<br>.93935H-AJ-6<br>.94403*-AW-6                                                                                                                                                                                 | Washington Mutual MSC Mtg PT Ser 2005-11 |              | 06/01/2012       | Paydown              |                                 | 42,228             | 42,228    | 41,667         | 41,921                                               |                                                    | 307                                                    |                                                                               | 307                                                                               |                                                                                     | 42,228                                                        |                                                      |                                           |                                     | 1,037                                                              | 01/25/2036                                     | 4FM                                                               |
|                                                                                                                                                                                                                                                                              | Washington Mutual MSC Mtg PT Ser 2006-1  |              | 06/01/2012       | Paydown              |                                 | 622,056            | 622,056   | 672,050        | 672,050                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 672,050                                                       |                                                      | (49,994)                                  | (49,994)                            | 19,703                                                             | 02/25/2036                                     | 3FM                                                               |
|                                                                                                                                                                                                                                                                              | Washington Mutual Alt Ln Tr Ser 2006-6 C |              | 06/01/2012       | Paydown              |                                 | 12,941             | 12,941    | 11,518         | 11,518                                               |                                                    | 1,424                                                  |                                                                               | 1,424                                                                             |                                                                                     | 12,941                                                        |                                                      |                                           |                                     | 365                                                                | 11/25/2034                                     | 1FM                                                               |
| .93935G-AG-4<br>.93935H-AJ-6<br>.94403*-AW-6                                                                                                                                                                                                                                 | Washington Mutual Alt Ln Tr Ser 2006-6 C |              | 06/01/2012       | Paydown              |                                 | 19,412             | 19,412    | 19,703         | 19,691                                               |                                                    | (279)                                                  |                                                                               | (279)                                                                             |                                                                                     | 19,412                                                        |                                                      |                                           |                                     | 548                                                                | 11/25/2034                                     | 2FM                                                               |
|                                                                                                                                                                                                                                                                              | Washington Mutual Alt Ln Tr Ser 2006-7 C |              | 06/01/2012       | Paydown              |                                 | 93,732             | 93,732    | 72,141         | 72,141                                               |                                                    | 5,421                                                  |                                                                               | 5,421                                                                             |                                                                                     | 77,562                                                        |                                                      | 16,170                                    | 16,170                              | 2,013                                                              | 09/25/2036                                     | 2FM                                                               |
|                                                                                                                                                                                                                                                                              | WaWa Inc Sr Nt 8.010% 06/14/13           |              | 06/14/2012       | Various              |                                 | 1,390,625          | 1,390,625 | 1,390,625      | 1,390,625                                            |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 1,390,625                                                     |                                                      |                                           |                                     | 55,695                                                             | 06/14/2013                                     | 2                                                                 |
| .949483-AB-7<br>.949760-AC-6<br>.949760-AP-7                                                                                                                                                                                                                                 | WellesStreetLP USPostalCtf GSA Participa |              | 05/15/2012       | Redemption 100.0000  |                                 |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
|                                                                                                                                                                                                                                                                              | Wells Fargo Mtg Backed Sec Tr Ser 2003-9 |              | 06/01/2012       | Paydown              |                                 | 46,816             | 46,816    | 46,816         | 46,816                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 46,816                                                        |                                                      |                                           |                                     | 1,681                                                              | 11/15/2019                                     | 1                                                                 |
|                                                                                                                                                                                                                                                                              | Wells Fargo Mtg Backed Sec Tr Ser 2003-9 |              | 06/01/2012       | Paydown              |                                 | 68,459             | 68,459    | 68,160         | 68,160                                               |                                                    | 181                                                    |                                                                               | 181                                                                               |                                                                                     | 68,357                                                        |                                                      | 102                                       | 102                                 | 1,452                                                              | 08/25/2033                                     | 1FM                                                               |
| .94978@-AT-4<br>.94978@-AU-1<br>.94978@-AX-5                                                                                                                                                                                                                                 | Wells Fargo Mtg Backed Sec Tr Ser 2003-9 |              | 06/01/2012       | Paydown              |                                 | 176,946            | 176,946   | 174,679        | 175,532                                              |                                                    | 905                                                    |                                                                               | 905                                                                               |                                                                                     | 176,436                                                       |                                                      | 510                                       | 510                                 | 3,760                                                              | 08/25/2033                                     | 1FM                                                               |
|                                                                                                                                                                                                                                                                              | Wells Fargo Bank Northwest NA Ser 2002 C |              | 06/01/2012       | Redemption 100.0000  |                                 |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
|                                                                                                                                                                                                                                                                              | Wells Fargo Bank Northwest NA MWRA Ls Bk |              | 06/15/2012       | Various              |                                 | 11,144             | 11,144    | 11,144         | 11,144                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 11,144                                                        |                                                      |                                           |                                     | 309                                                                | 08/01/2027                                     | 1                                                                 |
| .94978@-AX-5<br>.94978@-BC-0<br>.94980G-AK-7<br>.94981Q-AJ-7<br>.94982C-AF-5<br>.94982F-AE-1<br>.94982G-AC-3<br>.94983@-AM-1                                                                                                                                                 | Wells Fargo Bank Northwest NA CVS Corp C |              | 06/10/2012       | Redemption 100.0000  |                                 |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
|                                                                                                                                                                                                                                                                              | Wells Fargo Bank Northwest NA CTL 6.59   |              | 06/01/2012       | Paydown              |                                 | 68,695             | 68,695    | 71,923         | 71,193                                               |                                                    | (2,497)                                                |                                                                               | (2,497)                                                                           |                                                                                     | 68,695                                                        |                                                      |                                           |                                     | 1,415                                                              | 05/15/2032                                     | 1                                                                 |
|                                                                                                                                                                                                                                                                              | Wells Fargo Home Equity Tr Ser 2004-2 Cl |              | 06/01/2012       | Paydown              |                                 | 18,918             | 18,918    | 18,918         | 18,918                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 18,918                                                        |                                                      |                                           |                                     | 524                                                                | 10/10/2024                                     | 2                                                                 |
| .94980G-AK-7<br>.94981Q-AJ-7<br>.94982C-AF-5<br>.94982F-AE-1<br>.94982G-AC-3<br>.94983@-AM-1                                                                                                                                                                                 | Wells Fargo Bank Northwest NA CTL 6.59   |              | 06/01/2012       | Redemption 100.0000  |                                 |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
|                                                                                                                                                                                                                                                                              | Wells Fargo Home Equity Tr Ser 2004-2 Cl |              | 06/01/2012       | Paydown              |                                 | 102,992            | 102,992   | 102,992        | 102,992                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 102,992                                                       |                                                      |                                           |                                     | 3,165                                                              | 11/01/2022                                     | 2                                                                 |
|                                                                                                                                                                                                                                                                              | Wells Fargo Mtg Backed Sec Tr Ser 2005-A |              | 06/01/2012       | Paydown              |                                 | 1,785,744          | 1,785,744 | 1,744,043      | 1,748,252                                            |                                                    | 37,492                                                 |                                                                               | 37,492                                                                            |                                                                                     | 1,785,744                                                     |                                                      |                                           |                                     | 35,625                                                             | 05/25/2034                                     | 1FM                                                               |
| .94982C-AF-5<br>.94982F-AE-1<br>.94982G-AC-3<br>.94983@-AM-1                                                                                                                                                                                                                 | Wells Fargo Mtg Backed Sec Tr Ser 2005-A |              | 06/01/2012       | Paydown              |                                 | 292,047            | 292,047   | 251,434        | 251,434                                              |                                                    | 186                                                    |                                                                               | 186                                                                               |                                                                                     | 251,621                                                       |                                                      | 40,426                                    | 40,426                              | 2,614                                                              | 10/25/2035                                     | 1FM                                                               |
|                                                                                                                                                                                                                                                                              | Wells Fargo Mtg Backed Sec Tr Ser 2004-D |              | 06/01/2012       | Paydown              |                                 | 1,180,072          | 1,180,072 | 1,176,569      | 1,177,961                                            |                                                    | 2,111                                                  |                                                                               | 2,111                                                                             |                                                                                     | 1,180,072                                                     |                                                      |                                           |                                     | 12,663                                                             | 01/25/2035                                     | 1FM                                                               |
|                                                                                                                                                                                                                                                                              | Wells Fargo Mtg Backed Sec Tr Ser 2005-2 |              | 06/01/2012       | Paydown              |                                 | 876,677            | 876,677   | 875,308        | 874,491                                              |                                                    | 2,186                                                  |                                                                               | 2,186                                                                             |                                                                                     | 876,677                                                       |                                                      |                                           |                                     | 19,635                                                             | 04/25/2035                                     | 1FM                                                               |
| .94982G-AC-3<br>.94983@-AM-1                                                                                                                                                                                                                                                 | Wells Fargo Mtg Backed Sec Tr Ser 2005-3 |              | 06/01/2012       | Paydown              |                                 | 364,606            | 364,606   | 370,075        | 366,747                                              |                                                    | (1,435)                                                |                                                                               | (1,435)                                                                           |                                                                                     | 365,312                                                       |                                                      | (706)                                     | (706)                               | 8,302                                                              | 05/25/2035                                     | 1FM                                                               |
|                                                                                                                                                                                                                                                                              | Wells Fargo Mtg Backed Sec Tr Ser 2006-4 |              | 06/01/2012       | Paydown              |                                 | 399,868            | 399,868   | 380,124        | 380,178                                              |                                                    | 7,664                                                  |                                                                               | 7,664                                                                             |                                                                                     | 387,842                                                       |                                                      | 12,025                                    | 12,025                              | 9,268                                                              | 04/25/2036                                     | 4AM                                                               |
|                                                                                                                                                                                                                                                                              | West Corp Term Ln B-5 Nt 3 4.489% 07/1   |              | 06/29/2012       | Redemption 100.0000  |                                 |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |
|                                                                                                                                                                                                                                                                              |                                          |              |                  |                      |                                 |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                    |                                                |                                                                   |

STATEMENT AS OF JUNE 30, 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 Identification                                                            | Description                              | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser     | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value   | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Design-<br>ation<br>or<br>Market<br>In-<br>dicator<br>(a) |
| 46294*-AB-4                                                                     | Iron Ore Company of Canada Sr Sec Nt 6   | A            | 04/30/2012       | Redemption 100.0000      |                                 | 888,889            | 888,889     | 888,889        | 888,889                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 888,889                                                       |                                                      |                                           |                                     | 29,333                                                             | 10/31/2017                                     | 2                                                                 |
| 496902-AF-4                                                                     | Kinross Gold Corp Sr Nt 5.125% 09/01/2   | A            | 06/22/2012       | Tax Free Exchange        |                                 | 39,679,318         | 40,000,000  | 39,656,400     | 39,671,564                                           |                                                    | 7,753                                                  |                                                                               | 7,753                                                                             |                                                                                     | 39,679,318                                                    |                                                      |                                           |                                     | 632,083                                                            | 09/01/2021                                     | 2FE                                                               |
| 496902-AG-2                                                                     | Kinross Gold Corp Sr Nt 6.875% 09/01/4   | A            | 06/22/2012       | Tax Free Exchange        |                                 | 14,878,659         | 15,000,000  | 14,877,150     | 14,877,893                                           |                                                    | 766                                                    |                                                                               | 766                                                                               |                                                                                     | 14,878,659                                                    |                                                      |                                           |                                     | 859,375                                                            | 09/01/2041                                     | 2FE                                                               |
| 893526-CC-5                                                                     | TransCanada Pipelines Ltd Deb 8.625% 0   | A            | 05/15/2012       | Various                  |                                 | 6,500,000          | 6,500,000   | 7,682,373      | 6,571,013                                            |                                                    | (71,013)                                               |                                                                               | (71,013)                                                                          |                                                                                     | 6,500,000                                                     |                                                      |                                           |                                     | 280,313                                                            | 05/15/2012                                     | 1FE                                                               |
| 223030-AF-7                                                                     | Covidien International Fin SA Gtd Nt 5   | F            | 06/21/2012       | Various                  |                                 | 34,347,560         | 33,800,000  | 34,276,241     | 33,911,416                                           |                                                    | 436,144                                                |                                                                               | 436,144                                                                           |                                                                                     | 34,347,560                                                    |                                                      |                                           |                                     | 1,258,768                                                          | 10/15/2012                                     | 1FE                                                               |
| 293580-AB-5                                                                     | Enesco Plc Sr Nt 3.250% 03/15/16         | F            | 04/12/2012       | Merrill Lynch            |                                 | 5,237,800          | 5,000,000   | 5,108,750      | 5,106,099                                            |                                                    | (6,951)                                                |                                                                               | (6,951)                                                                           |                                                                                     | 5,099,147                                                     |                                                      | 138,653                                   | 138,653                             | 95,694                                                             | 03/15/2016                                     | 2FE                                                               |
| 449840-AC-4                                                                     | I-Preferred Term Sec Ltd Sr Nt FxToFit S | R            | 05/22/2012       | Paydown                  |                                 | 323,900            | 323,900     | 318,990        | 318,990                                              |                                                    | 4,909                                                  |                                                                               | 4,909                                                                             |                                                                                     | 323,900                                                       |                                                      |                                           |                                     | 2,750                                                              | 05/22/2033                                     | 1AM                                                               |
| 449845-AA-4                                                                     | I-Preferred Term Sec Ltd Sr Nt Ser A-1 P | R            | 05/07/2012       | Paydown                  |                                 | 148,686            | 148,686     | 149,987        | 149,733                                              |                                                    | (1,047)                                                |                                                                               | (1,047)                                                                           |                                                                                     | 148,686                                                       |                                                      |                                           |                                     | 1,120                                                              | 11/05/2033                                     | 1AM                                                               |
| 456866-AL-6                                                                     | Ingersoll-Rand Co Deb 7.200% 06/01/25    | F            | 06/01/2012       | Redemption 100.0000      |                                 | 151,000            | 151,000     | 148,749        | 149,833                                              |                                                    | 1,167                                                  |                                                                               | 1,167                                                                             |                                                                                     | 151,000                                                       |                                                      |                                           |                                     | 5,436                                                              | 06/01/2025                                     | 2FE                                                               |
| 740417-AB-6                                                                     | Preferred Term Sec Ltd VI Mezz Nt PTP AB | R            | 04/03/2012       | Paydown                  |                                 | 295,933            | 295,933     | 154,610        | 83,776                                               | 70,834                                             | 141,323                                                |                                                                               | 212,157                                                                           |                                                                                     | 295,933                                                       |                                                      |                                           |                                     | 1,774                                                              | 07/03/2032                                     | 3AM                                                               |
| 74041P-AA-8                                                                     | Preferred Term Sec VIII Sr Nt CI A-1 PTP | R            | 04/03/2012       | Paydown                  |                                 | 13,848             | 13,848      | 13,363         | 13,448                                               |                                                    | 400                                                    |                                                                               | 400                                                                               |                                                                                     | 13,848                                                        |                                                      |                                           |                                     | 89                                                                 | 01/03/2033                                     | 1AM                                                               |
| 74042C-AA-6                                                                     | Preferred Term Sec Ltd XXVIII Sr Nt CI A | F            | 06/25/2012       | Paydown                  |                                 | 32,208             | 32,208      | 32,208         | 32,208                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 32,208                                                        |                                                      |                                           |                                     | 231                                                                | 03/22/2038                                     | 3AM                                                               |
| 74042J-AA-1                                                                     | Preferred Term Sec Ltd XXI Nt Ser A-1 PT | R            | 06/22/2012       | Redemption 100.0000      |                                 | 47,983             | 47,983      | 47,983         | 47,983                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 47,983                                                        |                                                      |                                           |                                     | 210                                                                | 03/22/2038                                     | 3AM                                                               |
| 74042M-AA-4                                                                     | Preferred Term Sec Ltd XXII Nt CI A-1 PT | F            | 06/22/2012       | Paydown                  |                                 | 291,361            | 291,361     | 291,361        | 291,361                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 291,361                                                       |                                                      |                                           |                                     | 1,259                                                              | 09/22/2036                                     | 3AM                                                               |
| 74043A-AD-3                                                                     | Preferred Term Sec Ltd XXIII Nt CI A-1 P | F            | 06/22/2012       | Paydown                  |                                 | 36,885             | 36,885      | 35,161         | 35,382                                               |                                                    | 1,503                                                  |                                                                               | 1,503                                                                             |                                                                                     | 36,885                                                        |                                                      |                                           |                                     | 154                                                                | 12/22/2036                                     | 3AM                                                               |
| 741382-AA-3                                                                     | Preferred Term Sec Ltd XV Combo Nt PTP A | R            | 06/26/2012       | Paydown                  |                                 | 93,369             | 93,369      | 53,467         | 53,451                                               |                                                    | 39,918                                                 |                                                                               | 39,918                                                                            |                                                                                     | 93,369                                                        |                                                      |                                           |                                     | 989                                                                | 09/26/2034                                     | 1AM                                                               |
| 75405U-AB-2                                                                     | Ras Laffan LNG III Bd Ser C 5.832% 09/   | F            | 05/11/2012       | Seaport Group            |                                 | 15,259,545         | 14,222,000  | 14,086,571     | 14,154,056                                           |                                                    | 3,237                                                  |                                                                               | 3,237                                                                             |                                                                                     | 14,157,293                                                    |                                                      | 1,102,251                                 | 1,102,251                           | 515,671                                                            | 09/30/2016                                     | 1FE                                                               |
| 75405U-AD-8                                                                     | Ras Laffan LNG III Sr Sec Nt 6.332% 09   | F            | 06/07/2012       | Various                  |                                 | 22,418,000         | 20,000,000  | 20,358,563     | 20,301,793                                           |                                                    | (6,313)                                                |                                                                               | (6,313)                                                                           |                                                                                     | 20,295,480                                                    |                                                      | 2,122,520                                 | 2,122,520                           | 842,860                                                            | 09/30/2027                                     | 1FE                                                               |
| 775371-AG-2                                                                     | Rohm & Haas Co Amortzg Deb 9.800% 04/1   | F            | 04/15/2012       | Redemption 100.0000      |                                 | 328,750            | 328,750     | 334,183        | 330,783                                              |                                                    | (2,033)                                                |                                                                               | (2,033)                                                                           |                                                                                     | 328,750                                                       |                                                      |                                           |                                     | 16,109                                                             | 04/15/2020                                     | 2FE                                                               |
| 81180W-AC-5                                                                     | Seagate Tech HDD Holding Co Gtd Nt 7.0   | F            | 05/21/2012       | Various                  |                                 | 22,504,768         | 23,680,000  | 22,440,200     | 22,475,816                                           |                                                    | 28,952                                                 |                                                                               | 28,952                                                                            |                                                                                     | 22,504,768                                                    |                                                      |                                           |                                     | 1,367,886                                                          | 11/01/2021                                     | 3FE                                                               |
| 83363R-AA-5                                                                     | Sociedad Concesionaria Auto Sr Nt 6.22   | F            | 06/15/2012       | Redemption 100.0000      |                                 | 25,000             | 25,000      | 25,000         | 25,000                                               |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 25,000                                                        |                                                      |                                           |                                     | 778                                                                | 12/15/2026                                     | 2FE                                                               |
| 89653Q-C*-4                                                                     | Trinity Mirror Plc Sr Nt Ser A 7.170%    | F            | 06/20/2012       | Maturity                 |                                 | 4,500,000          | 4,500,000   | 4,500,000      | 4,500,000                                            |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 4,500,000                                                     |                                                      |                                           |                                     | 161,325                                                            | 06/20/2012                                     | 3                                                                 |
| 922501-AA-9                                                                     | Vega Container Vessel PLC Ser 2006-1A CI | F            | 05/10/2012       | Paydown                  |                                 | 702,076            | 702,076     | 347,612        | 347,612                                              |                                                    | 354,464                                                |                                                                               | 354,464                                                                           |                                                                                     | 702,076                                                       |                                                      |                                           |                                     | 19,525                                                             | 02/10/2021                                     | 1AM                                                               |
| 92719U-AA-0                                                                     | Vinacasa CLO Ltd Ser 2008-1A CI A1 Mix C | F            | 04/16/2012       | Paydown                  |                                 | 3,526,657          | 3,526,657   | 3,477,178      | 3,513,493                                            |                                                    | 13,164                                                 |                                                                               | 13,164                                                                            |                                                                                     | 3,526,657                                                     |                                                      |                                           |                                     | 34,102                                                             | 10/14/2015                                     | 1AM                                                               |
| G1820*-AA-7                                                                     | Candover Investments Plc Sr Nt 7.020%    | F            | 04/12/2012       | Call 100.0000            |                                 | 3,500,675          | 3,500,675   | 3,500,675      | 3,500,675                                            |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 3,500,675                                                     |                                                      |                                           |                                     | 122,874                                                            | 10/12/2014                                     | 4                                                                 |
| G1981@-AA-0                                                                     | Cayman Turtle Farm Ltd Gtd Sr Nt 4.850   | F            | 06/01/2012       | Redemption 100.0000      |                                 | 287,399            | 287,399     | 287,399        | 287,399                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 287,399                                                       |                                                      |                                           |                                     | 6,969                                                              | 03/01/2019                                     | 1                                                                 |
| N6777#-AE-9                                                                     | Overseas Assistance Fin BV Sr Nt 6.400   | F            | 04/29/2012       | Redemption 100.0000      |                                 | 500,000            | 500,000     | 500,000        | 500,000                                              |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 500,000                                                       |                                                      |                                           |                                     | 16,000                                                             | 10/29/2014                                     | 2                                                                 |
| 02759#-AJ-6                                                                     | Consolidated Press Fin Ltd Gtd Sr Nt Ser | F            | 04/29/2012       | Maturity                 |                                 | 4,000,000          | 4,000,000   | 4,000,000      | 4,000,000                                            |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     | 4,000,000                                                     |                                                      |                                           |                                     | 98,600                                                             | 04/29/2012                                     | 2FE                                                               |
| 8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)         |                                          |              |                  |                          |                                 | 542,437,950        | 554,738,507 | 538,181,061    | 502,805,687                                          | 554,881                                            | 5,804,388                                              | 70,822                                                                        | 6,288,447                                                                         | (19,122)                                                                            | 537,862,000                                                   | 19,346                                               | 4,575,951                                 | 4,595,297                           | 16,088,963                                                         | XXX                                            | XXX                                                               |
| 8399997. Total - Bonds - Part 4                                                 |                                          |              |                  |                          |                                 | 660,966,646        | 673,267,203 | 655,211,392    | 620,920,564                                          | 554,881                                            | 6,071,953                                              | 70,822                                                                        | 6,556,012                                                                         | (19,122)                                                                            | 656,390,696                                                   | 19,346                                               | 4,575,951                                 | 4,595,297                           | 17,746,963                                                         | XXX                                            | XXX                                                               |
| 8399998. Total - Bonds - Part 5                                                 |                                          |              |                  |                          |                                 | XXX                | XXX         | XXX            | XXX                                                  | XXX                                                | XXX                                                    | XXX                                                                           | XXX                                                                               | XXX                                                                                 | XXX                                                           | XXX                                                  | XXX                                       | XXX                                 | XXX                                                                | XXX                                            | XXX                                                               |
| 8399999. Total - Bonds                                                          |                                          |              |                  |                          |                                 | 660,966,646        | 673,267,203 | 655,211,392    | 620,920,564                                          | 554,881                                            | 6,071,953                                              | 70,822                                                                        | 6,556,012                                                                         | (19,122)                                                                            | 656,390,696                                                   | 19,346                                               | 4,575,951                                 | 4,595,297                           | 17,746,963                                                         | XXX                                            | XXX                                                               |
| 8999997. Total - Preferred Stocks - Part 4                                      |                                          |              |                  |                          |                                 | XXX                | XXX         | XXX            | XXX                                                  | XXX                                                | XXX                                                    | XXX                                                                           | XXX                                                                               | XXX                                                                                 | XXX                                                           | XXX                                                  | XXX                                       | XXX                                 | XXX                                                                | XXX                                            | XXX                                                               |
| 8999998. Total - Preferred Stocks - Part 5                                      |                                          |              |                  |                          |                                 | XXX                | XXX         | XXX            | XXX                                                  | XXX                                                | XXX                                                    | XXX                                                                           | XXX                                                                               | XXX                                                                                 | XXX                                                           | XXX                                                  | XXX                                       | XXX                                 | XXX                                                                | XXX                                            | XXX                                                               |
| 8999999. Total - Preferred Stocks                                               |                                          |              |                  |                          |                                 | XXX                | XXX         | XXX            | XXX                                                  | XXX                                                | XXX                                                    | XXX                                                                           | XXX                                                                               | XXX                                                                                 | XXX                                                           | XXX                                                  | XXX                                       | XXX                                 | XXX                                                                | XXX                                            | XXX                                                               |
| 25247X-10-7                                                                     | Dial Global Inc Com                      |              | 05/10/2012       | State Street Global Mkts | 51,655,000                      | 117,739            |             | 120,783        | 164,779                                              | (43,996)                                           |                                                        |                                                                               | (43,996)                                                                          |                                                                                     | 120,783                                                       |                                                      | (3,044)                                   | (3,044)                             |                                                                    |                                                |                                                                   |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) |                                          |              |                  |                          |                                 | 117,739            | XXX         | 120,783        | 164,779                                              | (43,996)                                           |                                                        |                                                                               | (43,996)                                                                          |                                                                                     | 120,783                                                       |                                                      | (3,044)                                   | (3,044)                             |                                                                    | XXX                                            | XXX                                                               |
| 9799997. Total - Common Stocks - Part 4                                         |                                          |              |                  |                          |                                 | 117,739            | XXX         | 120,783        | 164,779                                              | (43,996)                                           |                                                        |                                                                               | (43,996)                                                                          |                                                                                     | 120,783                                                       |                                                      | (3,044)                                   | (3,044)                             |                                                                    | XXX                                            | XXX                                                               |
| 9799998. Total - Common Stocks - Part 5                                         |                                          |              |                  |                          |                                 | XXX                | XXX         | XXX            | XXX                                                  | XXX                                                | XXX                                                    | XXX                                                                           | XXX                                                                               | XXX                                                                                 | XXX                                                           | XXX                                                  | XXX                                       | XXX                                 | XXX                                                                | XXX                                            | XXX                                                               |
| 9799999. Total - Common Stocks                                                  |                                          |              |                  |                          |                                 | 117,739            | XXX         | 120,783        | 164,779                                              | (43,996)                                           |                                                        |                                                                               | (43,996)                                                                          |                                                                                     | 120,783                                                       |                                                      | (3,044)                                   | (3,044)                             |                                                                    | XXX                                            | XXX                                                               |
| 9899999. Total - Preferred and Common Stocks                                    |                                          |              |                  |                          |                                 | 117,739            | XXX         | 120,783        | 164,779                                              | (43,996)                                           |                                                        |                                                                               | (43,996)                                                                          |                                                                                     | 120,783                                                       |                                                      | (3,044)                                   | (3,044)                             |                                                                    | XXX                                            | XXX                                                               |
| 9999999 - Totals                                                                |                                          |              |                  |                          |                                 | 661,084,385        | XXX         | 655,332,175    | 621,085,343                                          | 510,885                                            | 6,071,953                                              | 70,822                                                                        | 6,512,016                                                                         | (19,122)                                                                            | 656,511,479                                                   | 19,346                                               | 4,572,907                                 | 4,592,253                           | 17,746,963                                                         | XXX                                            | XXX                                                               |

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

STATEMENT AS OF JUNE 30, 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) |
| 0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0029999. Subtotal - Purchased Options - Hedging Effective - Put Options               |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0039999. Subtotal - Purchased Options - Hedging Effective - Caps                      |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0049999. Subtotal - Purchased Options - Hedging Effective - Floors                    |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0059999. Subtotal - Purchased Options - Hedging Effective - Collars                   |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0069999. Subtotal - Purchased Options - Hedging Effective - Other                     |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0079999. Subtotal - Purchased Options - Hedging Effective                             |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| S&P500 Index CALL Spread Options                                                      | Equity Indexed Annuity                                    | N/A                          | Equity/Index       | UBS AG                     | 10/18/2011 | 09/28/2012                     |                     | 1,609,624       | 1119.26 - 1416.50                           |                                                    | 165,670                                              |                     | 266,961                       |      | 266,961    | 81,886                                    |                                            |                                          |                                             | 165,670            |                                    | 003                                                     |
| S&P500 Index CALL Spread Options                                                      | Equity Indexed Annuity                                    | N/A                          | Equity/Index       | UBS AG                     | 10/18/2011 | 09/28/2012                     |                     | 50,633,149      | 1131.42 - 1189.64                           |                                                    | 1,391,969                                            |                     | 2,006,043                     |      | 2,006,043  | 521,008                                   |                                            |                                          |                                             | 1,391,969          |                                    | 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                     |                     | 2,902,109       | 1197.13 - 1305.53                           |                                                    | 148,630                                              |                     | 175,472                       |      | 175,472    | 26,842                                    |                                            |                                          |                                             | 148,630            |                                    | 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                     |                     | 53,640,322      | 1257.60 - 1323.57                           |                                                    | 1,544,636                                            |                     | 1,830,136                     |      | 1,830,136  | 285,500                                   |                                            |                                          |                                             | 1,544,636          |                                    | 003                                                     |
| S&P500 Index CALL Spread Options                                                      | Equity Indexed Annuity                                    | N/A                          | Equity/Index       | Deutsche Bank AG           | 04/17/2012 | 03/28/2013                     |                     | 983,520         | 1287.61 - 1417.99                           |                                                    | 57,394                                               |                     | 54,213                        |      | 54,213     | (3,181)                                   |                                            |                                          |                                             | 57,394             |                                    | 003                                                     |
| S&P500 Index CALL Spread Options                                                      | Equity Indexed Annuity                                    | N/A                          | Equity/Index       | Deutsche Bank AG           | 04/17/2012 | 03/28/2013                     |                     | 1,225,576       | 1347.59 - 1446.52                           |                                                    | 48,666                                               |                     | 44,078                        |      | 44,078     | (4,588)                                   |                                            |                                          |                                             | 48,666             |                                    | 003                                                     |
| S&P500 Index CALL Spread Options                                                      | Equity Indexed Annuity                                    | N/A                          | Equity/Index       | Deutsche Bank AG           | 04/17/2012 | 03/28/2013                     |                     | 47,186,435      | 1408.47 - 1474.95                           |                                                    | 1,091,881                                            |                     | 929,380                       |      | 929,380    | (162,501)                                 |                                            |                                          |                                             | 1,091,881          |                                    | 003                                                     |
| 0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants     |                                                           |                              |                    |                            |            |                                |                     |                 |                                             | 1,557,639                                          | 2,891,207                                            |                     | 5,306,283                     | XXX  | 5,306,283  | 744,966                                   |                                            |                                          |                                             | 4,448,846          | 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                     |                     | 53,332,968      | 1,133.19                                    | 3,219,975                                          |                                                      |                     | 622,734                       |      | 622,734    | (867,580)                                 |                                            |                                          |                                             | 3,219,975          |                                    | 003                                                     |
| Equity Basket Options PUT - Balanced Options                                          | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Barclays Bank PLC          | 02/02/2010 | 12/31/2013                     |                     | 75,749,234      | 1,057.08                                    | 3,170,178                                          |                                                      |                     | 459,455                       |      | 459,455    | (825,400)                                 |                                            |                                          |                                             | 3,170,178          |                                    | 003                                                     |
| Equity Basket Options PUT - Capital Appreciation Options                              | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Barclays Bank PLC          | 02/02/2010 | 12/31/2015                     |                     | 13,207,822      | 1,135.85                                    | 1,374,535                                          |                                                      |                     | 924,248                       |      | 924,248    | (326,532)                                 |                                            |                                          |                                             | 1,374,535          |                                    | 003                                                     |
| Equity Basket Options PUT - Capital Appreciation Options                              | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Barclays Bank PLC          | 02/02/2010 | 12/31/2015                     |                     | 19,066,915      | 1,021.74                                    | 1,432,956                                          |                                                      |                     | 893,777                       |      | 893,777    | (379,380)                                 |                                            |                                          |                                             | 1,432,956          |                                    | 003                                                     |
| Equity Basket Options PUT - Asian Options                                             | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | JPM Chase Bk               | 03/15/2011 | 03/31/2016                     |                     | 64,356,903      | 1,054.22                                    | 3,860,500                                          |                                                      |                     | 2,659,127                     |      | 2,659,127  | (1,579,374)                               |                                            |                                          |                                             | 3,860,500          |                                    | 003                                                     |
| Equity Basket Options PUT - Asian Options                                             | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | JPM Chase Bk               | 03/15/2011 | 03/31/2016                     |                     | 9,653,535       | 1,355.43                                    | 1,149,525                                          |                                                      |                     | 975,237                       |      | 975,237    | (356,751)                                 |                                            |                                          |                                             | 1,149,525          |                                    | 003                                                     |
| Equity Basket Options PUT - Asian Options                                             | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | JPM Chase Bk               | 03/15/2011 | 03/31/2016                     |                     | 12,871,381      | 1,656.63                                    | 2,603,900                                          |                                                      |                     | 2,556,047                     |      | 2,556,047  | (575,422)                                 |                                            |                                          |                                             | 2,603,900          |                                    | 003                                                     |
| Equity Basket Options PUT - Asian Options                                             | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | JPM Chase Bk               | 03/15/2011 | 03/31/2016                     |                     | 12,871,381      | 1,957.84                                    | 3,996,200                                          |                                                      |                     | 4,303,713                     |      | 4,303,713  | (583,535)                                 |                                            |                                          |                                             | 3,996,200          |                                    | 003                                                     |
| Equity Basket Options PUT - Asian Options                                             | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | JPM Chase Bk               | 03/15/2011 | 03/31/2016                     |                     | 16,089,226      | 2,259.05                                    | 7,078,500                                          |                                                      |                     | 7,968,731                     |      | 7,968,731  | (678,605)                                 |                                            |                                          |                                             | 7,078,500          |                                    | 003                                                     |
| Structured Equity Basket Options PUT Options                                          | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | Barclays Bank PLC          | 04/04/2011 | 03/31/2021                     |                     | 397,500,000     | Various                                     | 23,529,639                                         |                                                      |                     | 48,444,495                    |      | 48,444,495 | (4,383,278)                               |                                            |                                          |                                             | 23,529,639         |                                    | 003                                                     |
| Structured Equity Basket Options PUT Options                                          | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | Bank of America Corp       | 04/27/2011 | 03/31/2021                     |                     | 768,780,273     | Various                                     | 13,628,802                                         |                                                      |                     | 62,932,744                    |      | 62,932,744 | (6,444,988)                               |                                            |                                          |                                             | 13,628,802         |                                    | 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                                     | 12,141,961                                         |                                                      |                     | 63,762,323                    |      | 63,762,323 | (3,817,845)                               |                                            |                                          |                                             | 12,141,961         |                                    | 003                                                     |
| Structured Equity Basket Options PUT Options                                          | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | Citibank NA                | 06/02/2011 | 03/31/2021                     |                     | 468,452,173     | Various                                     | 4,228,307                                          |                                                      |                     | 79,953,646                    |      | 79,953,646 | (1,517,272)                               |                                            |                                          |                                             | 4,228,307          |                                    | 003                                                     |
| Structured Equity Basket Options PUT Options                                          | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | Goldman Sachs Group        | 06/22/2011 | 03/31/2021                     |                     | 165,043,424     | Various                                     | 4,684,979                                          |                                                      |                     | 31,700,019                    |      | 31,700,019 | (2,222,274)                               |                                            |                                          |                                             | 4,684,979          |                                    | 003                                                     |

STATEMENT AS OF JUNE 30, 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) |
| 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                                     | 4,610,839                                          |                                                      |                     | 31,088,699                    |      | 31,088,699 | (1,754,820)                               |                                            |                                          |                                             | 4,610,839          | 003                                |                                                         |
| Structured Equity Basket Options PUT Options | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | Barclays Bank PLC        | 07/19/2011 | 06/30/2021                     |                     | 154,848,531     | Various                                     | 9,191,959                                          |                                                      |                     | 37,434,333                    |      | 37,434,333 | (1,719,953)                               |                                            |                                          |                                             | 9,191,959          | 003                                |                                                         |
| Structured Equity Basket Options PUT Options | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | Citibank NA              | 07/19/2011 | 06/30/2021                     |                     | 154,848,531     | Various                                     | 9,184,831                                          |                                                      |                     | 36,900,383                    |      | 36,900,383 | (1,088,995)                               |                                            |                                          |                                             | 9,184,831          | 003                                |                                                         |
| Structured Equity Basket Options PUT Options | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | Goldman Sachs Group      | 08/17/2011 | 06/30/2021                     |                     | 312,651,792     | Various                                     | 31,743,840                                         |                                                      |                     | 46,401,799                    |      | 46,401,799 | (3,408,466)                               |                                            |                                          |                                             | 31,743,840         | 003                                |                                                         |
| Structured Equity Basket Options PUT Options | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | Citibank NA              | 08/31/2011 | 06/30/2021                     |                     | 329,818,388     | Various                                     | 50,559,502                                         |                                                      |                     | 60,476,020                    |      | 60,476,020 | (1,247,170)                               |                                            |                                          |                                             | 50,559,502         | 003                                |                                                         |
| Structured Equity Basket Options PUT Options | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | JPM Chase Bk             | 09/09/2011 | 06/30/2021                     |                     | 169,154,517     | Various                                     | 39,940,499                                         |                                                      |                     | 40,375,279                    |      | 40,375,279 | (323,682)                                 |                                            |                                          |                                             | 39,940,499         | 003                                |                                                         |
| Equity Basket Options PUT - Sellback Options | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | UBS AG                   | 09/21/2011 | 06/30/2021                     |                     | 169,154,517     | Various                                     | 43,579,969                                         |                                                      |                     | 40,735,012                    |      | 40,735,012 | (1,562,124)                               |                                            |                                          |                                             | 43,579,969         | 003                                |                                                         |
| Equity Basket Options PUT - Sellback Options | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | UBS AG                   | 09/21/2011 | 06/30/2021                     |                     | 74,998,750      | Various                                     | 19,322,234                                         |                                                      |                     | 18,060,854                    |      | 18,060,854 | (692,605)                                 |                                            |                                          |                                             | 19,322,234         | 003                                |                                                         |
| Equity Basket Options PUT - Sellback Options | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | Goldman Sachs Group      | 01/31/2012 | 01/31/2013                     |                     | 476,756,000     | 1,315.00                                    | 80,712,900                                         |                                                      |                     | 66,021,214                    |      | 66,021,214 | (14,691,686)                              |                                            |                                          |                                             | 80,712,900         | 003                                |                                                         |
| S&P500 Index PUT Options                     | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | Morgan Intl              | 02/10/2012 | 02/15/2013                     |                     | 544,864,000     | 1,350.00                                    | 97,268,000                                         |                                                      |                     | 85,087,720                    |      | 85,087,720 | (12,180,280)                              |                                            |                                          |                                             | 97,268,000         | 003                                |                                                         |
| Equity Basket Options PUT - Sellback         | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | Morgan Intl              | 03/13/2012 | 09/17/2012                     |                     | 476,756,000     | 1,375.00                                    | 78,048,250                                         |                                                      |                     | 78,578,150                    |      | 78,578,150 | 529,900                                   |                                            |                                          |                                             | 78,048,250         | 003                                |                                                         |
| S&P500 Index PUT Options                     | Annuity Benefit                                           | N/A                          | Equity/Index       | JPM Chase Bk             | 01/15/2004 | 12/31/2013                     |                     | 1,568,950       | 1,080.79                                    | 71,069                                             |                                                      |                     | 78,765                        |      | 78,765     | (64,144)                                  |                                            |                                          |                                             | 71,069             | 003                                |                                                         |
| S&P500 Index PUT Options                     | Annuity Benefit                                           | N/A                          | Equity/Index       | JPM Chase Bk             | 01/15/2004 | 12/31/2013                     |                     | 2,572,684       | 713.95                                      | 38,997                                             |                                                      |                     | 32,630                        |      | 32,630     | (39,030)                                  |                                            |                                          |                                             | 38,997             | 003                                |                                                         |
| Equity Basket Options PUT Options            | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Morgan Intl              | 01/15/2004 | 12/31/2013                     |                     | 2,548,143       | 728.84                                      | 53,340                                             |                                                      |                     | 28,404                        |      | 28,404     | (30,840)                                  |                                            |                                          |                                             | 53,340             | 003                                |                                                         |
| Equity Basket Options PUT Options            | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Morgan Intl              | 01/15/2004 | 12/31/2013                     |                     | 1,263,601       | 908.65                                      | 42,728                                             |                                                      |                     | 29,012                        |      | 29,012     | (25,762)                                  |                                            |                                          |                                             | 42,728             | 003                                |                                                         |
| Equity Basket Options PUT Options            | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Morgan Intl              | 01/15/2004 | 12/31/2013                     |                     | 1,262,618       | 1,144.35                                    | 73,212                                             |                                                      |                     | 64,499                        |      | 64,499     | (43,602)                                  |                                            |                                          |                                             | 73,212             | 003                                |                                                         |
| Equity Basket Options PUT Options            | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Morgan Intl              | 01/15/2004 | 12/31/2013                     |                     | 938,845         | 1,206.39                                    | 62,790                                             |                                                      |                     | 57,990                        |      | 57,990     | (35,839)                                  |                                            |                                          |                                             | 62,790             | 003                                |                                                         |
| S&P500 Index PUT Options                     | Annuity Benefit                                           | N/A                          | Equity/Index       | JPM Chase Bk             | 01/29/2004 | 01/15/2014                     |                     | 2,935,591       | 1,182.79                                    | 180,405                                            |                                                      |                     | 207,650                       |      | 207,650    | (147,148)                                 |                                            |                                          |                                             | 180,405            | 003                                |                                                         |
| Equity Basket Options PUT Options            | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 04/16/2004 | 03/31/2014                     |                     | 1,478,737       | 1,274.22                                    | 134,036                                            |                                                      |                     | 126,418                       |      | 126,418    | (62,180)                                  |                                            |                                          |                                             | 134,036            | 003                                |                                                         |
| Equity Basket Options PUT Options            | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 04/16/2004 | 03/31/2014                     |                     | 2,971,998       | 1,221.88                                    | 246,101                                            |                                                      |                     | 220,569                       |      | 220,569    | (117,001)                                 |                                            |                                          |                                             | 246,101            | 003                                |                                                         |
| Equity Basket Options PUT Options            | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 04/16/2004 | 03/31/2014                     |                     | 3,770,584       | 998.02                                      | 205,933                                            |                                                      |                     | 144,350                       |      | 144,350    | (96,255)                                  |                                            |                                          |                                             | 205,933            | 003                                |                                                         |
| Equity Basket Options PUT Options            | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 04/16/2004 | 03/31/2014                     |                     | 5,395,866       | 796.04                                      | 192,735                                            |                                                      |                     | 99,602                        |      | 99,602     | (83,369)                                  |                                            |                                          |                                             | 192,735            | 003                                |                                                         |
| S&P500 Index PUT Options                     | Annuity Benefit                                           | N/A                          | Equity/Index       | JPM Chase Bk             | 04/16/2004 | 03/31/2014                     |                     | 3,267,536       | 769.27                                      | 103,840                                            |                                                      |                     | 66,384                        |      | 66,384     | (64,796)                                  |                                            |                                          |                                             | 103,840            | 003                                |                                                         |
| S&P500 Index PUT Options                     | Annuity Benefit                                           | N/A                          | Equity/Index       | JPM Chase Bk             | 04/16/2004 | 03/31/2014                     |                     | 1,107,436       | 769.27                                      | 35,193                                             |                                                      |                     | 22,499                        |      | 22,499     | (21,960)                                  |                                            |                                          |                                             | 35,193             | 003                                |                                                         |
| S&P500 Index PUT Options                     | Annuity Benefit                                           | N/A                          | Equity/Index       | JPM Chase Bk             | 04/16/2004 | 03/31/2014                     |                     | 2,255,219       | 1,148.97                                    | 167,675                                            |                                                      |                     | 162,122                       |      | 162,122    | (107,282)                                 |                                            |                                          |                                             | 167,675            | 003                                |                                                         |
| S&P500 Index PUT Options                     | Annuity Benefit                                           | N/A                          | Equity/Index       | JPM Chase Bk             | 04/16/2004 | 03/31/2014                     |                     | 761,447         | 1,148.97                                    | 56,613                                             |                                                      |                     | 54,739                        |      | 54,739     | (36,222)                                  |                                            |                                          |                                             | 56,613             | 003                                |                                                         |
| Equity Basket Options PUT Options            | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 07/09/2004 | 06/30/2014                     |                     | 2,945,564       | 782.51                                      | 101,508                                            |                                                      |                     | 62,183                        |      | 62,183     | (45,967)                                  |                                            |                                          |                                             | 101,508            | 003                                |                                                         |
| Equity Basket Options PUT Options            | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 07/09/2004 | 06/30/2014                     |                     | 3,423,861       | 981.05                                      | 182,661                                            |                                                      |                     | 140,617                       |      | 140,617    | (89,024)                                  |                                            |                                          |                                             | 182,661            | 003                                |                                                         |
| Equity Basket Options PUT Options            | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 07/09/2004 | 06/30/2014                     |                     | 3,153,026       | 1,173.94                                    | 245,269                                            |                                                      |                     | 229,576                       |      | 229,576    | (113,094)                                 |                                            |                                          |                                             | 245,269            | 003                                |                                                         |
| Equity Basket Options PUT Options            | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 07/09/2004 | 06/30/2014                     |                     | 3,046,137       | 1,253.72                                    | 273,589                                            |                                                      |                     | 275,498                       |      | 275,498    | (122,195)                                 |                                            |                                          |                                             | 273,589            | 003                                |                                                         |

STATEMENT AS OF JUNE 30, 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) |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 07/09/2004 .. | 06/30/2014 ..                  |                     | 1,550,056       | 810.27                                      | 57,811                                             |                                                      |                     | 44,512                        |      | 44,512     | (36,758)                                  |                                            |                                          |                                             | 57,811             |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 07/09/2004 .. | 06/30/2014 ..                  |                     | 2,567,835       | 1,118.22                                    | 188,496                                            |                                                      |                     | 192,060                       |      | 192,060    | (117,002)                                 |                                            |                                          |                                             | 188,496            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 07/09/2004 .. | 06/30/2014 ..                  |                     | 386,250         | 782.51                                      | 13,311                                             |                                                      |                     | 8,070                         |      | 8,070      | (6,096)                                   |                                            |                                          |                                             | 13,311             |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 07/09/2004 .. | 06/30/2014 ..                  |                     | 54,152          | 981.05                                      | 2,889                                              |                                                      |                     | 2,264                         |      | 2,264      | (1,375)                                   |                                            |                                          |                                             | 2,889              |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 07/09/2004 .. | 06/30/2014 ..                  |                     | 530,310         | 1,173.94                                    | 41,252                                             |                                                      |                     | 38,842                        |      | 38,842     | (19,032)                                  |                                            |                                          |                                             | 41,252             |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 07/09/2004 .. | 06/30/2014 ..                  |                     | 84,917          | 810.27                                      | 3,167                                              |                                                      |                     | 2,439                         |      | 2,439      | (2,013)                                   |                                            |                                          |                                             | 3,167              |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 07/09/2004 .. | 06/30/2014 ..                  |                     | 111,030         | 1,118.22                                    | 8,151                                              |                                                      |                     | 8,304                         |      | 8,304      | (5,059)                                   |                                            |                                          |                                             | 8,151              |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 10/12/2004 .. | 09/30/2014 ..                  |                     | 2,157,340       | 789.32                                      | 85,353                                             |                                                      |                     | 56,080                        |      | 56,080     | (34,576)                                  |                                            |                                          |                                             | 85,353             |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 10/12/2004 .. | 09/30/2014 ..                  |                     | 2,460,346       | 989.60                                      | 147,607                                            |                                                      |                     | 120,223                       |      | 120,223    | (62,229)                                  |                                            |                                          |                                             | 147,607            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 10/12/2004 .. | 09/30/2014 ..                  |                     | 2,078,836       | 1,238.05                                    | 196,010                                            |                                                      |                     | 198,963                       |      | 198,963    | (81,458)                                  |                                            |                                          |                                             | 196,010            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 10/12/2004 .. | 09/30/2014 ..                  |                     | 2,379,818       | 1,167.71                                    | 198,536                                            |                                                      |                     | 190,083                       |      | 190,083    | (84,115)                                  |                                            |                                          |                                             | 198,536            |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 10/12/2004 .. | 09/30/2014 ..                  |                     | 1,553,584       | 816.83                                      | 65,694                                             |                                                      |                     | 53,585                        |      | 53,585     | (39,361)                                  |                                            |                                          |                                             | 65,694             |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 10/12/2004 .. | 09/30/2014 ..                  |                     | 2,543,480       | 1,065.80                                    | 189,166                                            |                                                      |                     | 184,845                       |      | 184,845    | (107,250)                                 |                                            |                                          |                                             | 189,166            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 10/12/2004 .. | 09/30/2014 ..                  |                     | 121,991         | 789.32                                      | 4,867                                              |                                                      |                     | 3,093                         |      | 3,093      | (1,963)                                   |                                            |                                          |                                             | 4,867              |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 10/12/2004 .. | 09/30/2014 ..                  |                     | 35,639          | 989.60                                      | 2,156                                              |                                                      |                     | 1,777                         |      | 1,777      | (914)                                     |                                            |                                          |                                             | 2,156              |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 10/12/2004 .. | 09/30/2014 ..                  |                     | 153,179         | 1,167.71                                    | 12,887                                             |                                                      |                     | 12,194                        |      | 12,194     | (5,341)                                   |                                            |                                          |                                             | 12,887             |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 10/12/2004 .. | 09/30/2014 ..                  |                     | 19,323          | 1,238.05                                    | 1,838                                              |                                                      |                     | 1,852                         |      | 1,852      | (748)                                     |                                            |                                          |                                             | 1,838              |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 10/12/2004 .. | 09/30/2014 ..                  |                     | 55,685          | 816.83                                      | 2,374                                              |                                                      |                     | 1,921                         |      | 1,921      | (1,410)                                   |                                            |                                          |                                             | 2,374              |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 10/12/2004 .. | 09/30/2014 ..                  |                     | 73,216          | 1,065.80                                    | 5,491                                              |                                                      |                     | 5,321                         |      | 5,321      | (3,087)                                   |                                            |                                          |                                             | 5,491              |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 01/12/2005 .. | 12/31/2014 ..                  |                     | 4,703,431       | 837.53                                      | 184,507                                            |                                                      |                     | 164,600                       |      | 164,600    | (85,673)                                  |                                            |                                          |                                             | 184,507            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 01/12/2005 .. | 12/31/2014 ..                  |                     | 2,813,356       | 1,050.04                                    | 163,882                                            |                                                      |                     | 182,556                       |      | 182,556    | (78,463)                                  |                                            |                                          |                                             | 163,882            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 01/12/2005 .. | 12/31/2014 ..                  |                     | 2,469,320       | 1,259.94                                    | 204,730                                            |                                                      |                     | 269,948                       |      | 269,948    | (94,605)                                  |                                            |                                          |                                             | 204,730            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 01/12/2005 .. | 12/31/2014 ..                  |                     | 2,524,268       | 1,313.84                                    | 228,059                                            |                                                      |                     | 313,153                       |      | 313,153    | (104,853)                                 |                                            |                                          |                                             | 228,059            |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 01/12/2005 .. | 12/31/2014 ..                  |                     | 3,653,504       | 855.28                                      | 175,436                                            |                                                      |                     | 163,541                       |      | 163,541    | (105,180)                                 |                                            |                                          |                                             | 175,436            |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 01/12/2005 .. | 12/31/2014 ..                  |                     | 2,988,988       | 1,157.52                                    | 265,810                                            |                                                      |                     | 303,061                       |      | 303,061    | (147,570)                                 |                                            |                                          |                                             | 265,810            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 01/12/2005 .. | 12/31/2014 ..                  |                     | 1,229,537       | 837.53                                      | 48,232                                             |                                                      |                     | 42,312                        |      | 42,312     | (22,581)                                  |                                            |                                          |                                             | 48,232             |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 01/12/2005 .. | 12/31/2014 ..                  |                     | 39,657          | 1,050.04                                    | 2,310                                              |                                                      |                     | 2,576                         |      | 2,576      | (1,119)                                   |                                            |                                          |                                             | 2,310              |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 01/12/2005 .. | 12/31/2014 ..                  |                     | 40,784          | 1,259.94                                    | 3,381                                              |                                                      |                     | 4,517                         |      | 4,517      | (1,566)                                   |                                            |                                          |                                             | 3,381              |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 01/12/2005 .. | 12/31/2014 ..                  |                     | 552,205         | 1,313.84                                    | 49,890                                             |                                                      |                     | 68,727                        |      | 68,727     | (22,637)                                  |                                            |                                          |                                             | 49,890             |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 01/12/2005 .. | 12/31/2014 ..                  |                     | 89,548          | 855.28                                      | 4,300                                              |                                                      |                     | 4,008                         |      | 4,008      | (2,578)                                   |                                            |                                          |                                             | 4,300              |                                    | 003 .....                                               |

STATEMENT AS OF JUNE 30, 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) |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 01/12/2005 | 12/31/2014                     |                     | 60,984          | 1,157.52                                    | 5,423                                              |                                                      |                     | 6,183                         |      | 6,183      | (3,011)                                   |                                            |                                          |                                             | 5,423              |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Deutsche Bank AG .....   | 04/08/2005 | 03/31/2015                     |                     | 2,089,553       | 1,160.88                                    | 159,306                                            |                                                      |                     | 232,849                       |      | 232,849    | (94,635)                                  |                                            |                                          |                                             | 159,306            |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Deutsche Bank AG .....   | 04/08/2005 | 03/31/2015                     |                     | 2,571,758       | 844.50                                      | 104,180                                            |                                                      |                     | 123,902                       |      | 123,902    | (69,869)                                  |                                            |                                          |                                             | 104,180            |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Deutsche Bank AG .....   | 04/08/2005 | 03/31/2015                     |                     | 107,611         | 1,160.88                                    | 8,204                                              |                                                      |                     | 11,992                        |      | 11,992     | (4,874)                                   |                                            |                                          |                                             | 8,204              |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Deutsche Bank AG .....   | 04/08/2005 | 03/31/2015                     |                     | 178,443         | 844.50                                      | 7,229                                              |                                                      |                     | 8,597                         |      | 8,597      | (4,848)                                   |                                            |                                          |                                             | 7,229              |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Morgan Intl .....        | 04/11/2005 | 03/31/2015                     |                     | 2,519,022       | 1,366.60                                    | 259,062                                            |                                                      |                     | 376,035                       |      | 376,035    | (104,800)                                 |                                            |                                          |                                             | 259,062            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Morgan Intl .....        | 04/11/2005 | 03/31/2015                     |                     | 2,903,451       | 1,289.10                                    | 264,123                                            |                                                      |                     | 365,602                       |      | 365,602    | (111,885)                                 |                                            |                                          |                                             | 264,123            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Morgan Intl .....        | 04/11/2005 | 03/31/2015                     |                     | 2,835,525       | 1,056.50                                    | 171,714                                            |                                                      |                     | 206,851                       |      | 206,851    | (77,990)                                  |                                            |                                          |                                             | 171,714            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Morgan Intl .....        | 04/11/2005 | 03/31/2015                     |                     | 5,256,272       | 842.70                                      | 205,090                                            |                                                      |                     | 205,190                       |      | 205,190    | (98,782)                                  |                                            |                                          |                                             | 205,090            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Morgan Intl .....        | 04/11/2005 | 03/31/2015                     |                     | 14,452          | 1,366.60                                    | 1,486                                              |                                                      |                     | 2,147                         |      | 2,147      | (603)                                     |                                            |                                          |                                             | 1,486              |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Morgan Intl .....        | 04/11/2005 | 03/31/2015                     |                     | 24,569          | 1,289.10                                    | 2,235                                              |                                                      |                     | 3,093                         |      | 3,093      | (945)                                     |                                            |                                          |                                             | 2,235              |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Morgan Intl .....        | 04/11/2005 | 03/31/2015                     |                     | 23,124          | 1,056.50                                    | 1,400                                              |                                                      |                     | 1,670                         |      | 1,670      | (641)                                     |                                            |                                          |                                             | 1,400              |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Morgan Intl .....        | 04/11/2005 | 03/31/2015                     |                     | 21,678          | 842.70                                      | 846                                                |                                                      |                     | 851                           |      | 851        | (410)                                     |                                            |                                          |                                             | 846                |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 07/15/2005 | 06/30/2015                     |                     | 7,206,772       | 859.97                                      | 340,868                                            |                                                      |                     | 337,451                       |      | 337,451    | (142,215)                                 |                                            |                                          |                                             | 340,868            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 07/15/2005 | 06/30/2015                     |                     | 3,838,957       | 1,078.17                                    | 272,987                                            |                                                      |                     | 316,279                       |      | 316,279    | (111,770)                                 |                                            |                                          |                                             | 272,987            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 07/15/2005 | 06/30/2015                     |                     | 3,766,870       | 1,324.04                                    | 398,103                                            |                                                      |                     | 544,101                       |      | 544,101    | (145,712)                                 |                                            |                                          |                                             | 398,103            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 07/15/2005 | 06/30/2015                     |                     | 3,329,618       | 1,376.98                                    | 380,863                                            |                                                      |                     | 535,706                       |      | 535,706    | (133,361)                                 |                                            |                                          |                                             | 380,863            |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 07/15/2005 | 06/30/2015                     |                     | 3,142,122       | 862.47                                      | 159,671                                            |                                                      |                     | 178,475                       |      | 178,475    | (96,859)                                  |                                            |                                          |                                             | 159,671            |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | JPM Chase Bk .....       | 07/15/2005 | 06/30/2015                     |                     | 2,682,760       | 1,130.47                                    | 230,815                                            |                                                      |                     | 299,534                       |      | 299,534    | (126,270)                                 |                                            |                                          |                                             | 230,815            |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Deutsche Bank AG .....   | 10/12/2005 | 09/30/2015                     |                     | 3,405,400       | 1,221.74                                    | 396,050                                            |                                                      |                     | 496,579                       |      | 496,579    | (157,145)                                 |                                            |                                          |                                             | 396,050            |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Deutsche Bank AG .....   | 10/12/2005 | 09/30/2015                     |                     | 4,083,756       | 854.88                                      | 240,260                                            |                                                      |                     | 249,442                       |      | 249,442    | (110,556)                                 |                                            |                                          |                                             | 240,260            |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Deutsche Bank AG .....   | 10/12/2005 | 09/28/2012                     |                     | 5,330,132       | 1,113.59                                    | 462,986                                            |                                                      |                     | 24,753                        |      | 24,753     | (220,125)                                 |                                            |                                          |                                             | 462,986            |                                    | 003 .....                                               |
| S&P500 Index PUT Options ..          | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Deutsche Bank AG .....   | 10/12/2005 | 09/28/2012                     |                     | 1,358,074       | 890.50                                      | 70,488                                             |                                                      |                     | 1,065                         |      | 1,065      | (22,211)                                  |                                            |                                          |                                             | 70,488             |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Deutsche Bank AG .....   | 10/12/2005 | 09/28/2012                     |                     | 7,980,515       | 1,316.58                                    | 790,253                                            |                                                      |                     | 121,887                       |      | 121,887    | (443,695)                                 |                                            |                                          |                                             | 790,253            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Deutsche Bank AG .....   | 10/12/2005 | 09/28/2012                     |                     | 6,793,988       | 1,045.67                                    | 413,735                                            |                                                      |                     | 10,325                        |      | 10,325     | (147,762)                                 |                                            |                                          |                                             | 413,735            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Deutsche Bank AG .....   | 10/12/2005 | 09/28/2012                     |                     | 10,907,089      | 1,239.19                                    | 937,941                                            |                                                      |                     | 90,198                        |      | 90,198     | (481,164)                                 |                                            |                                          |                                             | 937,941            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Deutsche Bank AG .....   | 10/12/2005 | 09/30/2015                     |                     | 3,498,882       | 1,097.96                                    | 245,320                                            |                                                      |                     | 326,520                       |      | 326,520    | (99,258)                                  |                                            |                                          |                                             | 245,320            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Deutsche Bank AG .....   | 10/12/2005 | 09/30/2015                     |                     | 6,994,874       | 875.75                                      | 337,203                                            |                                                      |                     | 369,688                       |      | 369,688    | (139,310)                                 |                                            |                                          |                                             | 337,203            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Deutsche Bank AG .....   | 10/12/2005 | 09/30/2015                     |                     | 3,731,563       | 1,380.62                                    | 406,407                                            |                                                      |                     | 634,238                       |      | 634,238    | (145,328)                                 |                                            |                                          |                                             | 406,407            |                                    | 003 .....                                               |
| Equity Basket Options PUT Options .. | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index.      | Deutsche Bank AG .....   | 10/12/2005 | 09/30/2015                     |                     | 3,030,630       | 1,463.03                                    | 375,782                                            |                                                      |                     | 600,630                       |      | 600,630    | (126,793)                                 |                                            |                                          |                                             | 375,782            |                                    | 003 .....                                               |

STATEMENT AS OF JUNE 30, 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) |
| Equity Basket Options PUT – Moderate Aggressive Options | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Deutsche Bank AG         | 02/28/2006 | 03/28/2013                     |                     | 10,532,535      | 1,310.81                                    | 963,011                                            |                                                      |                     | 703,499                       |      | 703,499    | (588,390)                                 |                                            |                                          |                                             | 963,011            |                                    | 003                                                     |
| Equity Basket Options PUT – Moderate Aggressive Options | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Deutsche Bank AG         | 02/28/2006 | 06/28/2013                     |                     | 20,023,878      | 1,301.63                                    | 1,831,526                                          |                                                      |                     | 1,514,683                     |      | 1,514,683  | (999,793)                                 |                                            |                                          |                                             | 1,831,526          |                                    | 003                                                     |
| Equity Basket Options PUT – Moderate Aggressive Options | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Deutsche Bank AG         | 02/28/2006 | 03/28/2013                     |                     | 12,445,338      | 1,271.02                                    | 1,045,412                                          |                                                      |                     | 659,583                       |      | 659,583    | (660,354)                                 |                                            |                                          |                                             | 1,045,412          |                                    | 003                                                     |
| Equity Basket Options PUT – Moderate Aggressive Options | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 05/26/2006 | 09/30/2013                     |                     | 32,614,547      | 1,347.13                                    | 2,606,740                                          |                                                      |                     | 3,372,695                     |      | 3,372,695  | (1,641,573)                               |                                            |                                          |                                             | 2,606,740          |                                    | 003                                                     |
| S&P500 Index PUT Options                                | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 07/27/2006 | 06/30/2013                     |                     | 4,971,094       | 1,113.68                                    | 371,687                                            |                                                      |                     | 180,916                       |      | 180,916    | (214,987)                                 |                                            |                                          |                                             | 371,687            |                                    | 003                                                     |
| S&P500 Index PUT Options                                | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 07/27/2006 | 06/30/2016                     |                     | 2,420,899       | 1,264.39                                    | 263,778                                            |                                                      |                     | 443,286                       |      | 443,286    | (125,120)                                 |                                            |                                          |                                             | 263,778            |                                    | 003                                                     |
| Equity Basket Options PUT Options                       | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 07/27/2006 | 06/30/2013                     |                     | 605,996         | 1,413.30                                    | 57,897                                             |                                                      |                     | 52,954                        |      | 52,954     | (33,584)                                  |                                            |                                          |                                             | 57,897             |                                    | 003                                                     |
| Equity Basket Options PUT Options                       | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 07/27/2006 | 06/30/2016                     |                     | 1,641,772       | 1,609.32                                    | 218,828                                            |                                                      |                     | 457,874                       |      | 457,874    | (64,332)                                  |                                            |                                          |                                             | 218,828            |                                    | 003                                                     |
| Equity Basket Options PUT – Moderate Options            | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 07/27/2006 | 06/30/2013                     |                     | 17,397,706      | 1,274.76                                    | 934,840                                            |                                                      |                     | 650,801                       |      | 650,801    | (639,145)                                 |                                            |                                          |                                             | 934,840            |                                    | 003                                                     |
| Equity Basket Options PUT – Moderate Aggressive Options | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 07/27/2006 | 06/30/2013                     |                     | 18,919,642      | 1,323.64                                    | 1,686,563                                          |                                                      |                     | 1,583,763                     |      | 1,583,763  | (997,500)                                 |                                            |                                          |                                             | 1,686,563          |                                    | 003                                                     |
| Equity Basket Options PUT – Moderate Aggressive Options | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 07/27/2006 | 06/30/2016                     |                     | 3,565,372       | 1,425.95                                    | 344,920                                            |                                                      |                     | 716,533                       |      | 716,533    | (126,915)                                 |                                            |                                          |                                             | 344,920            |                                    | 003                                                     |
| Equity Basket Options PUT – Moderate Aggressive Options | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 08/30/2006 | 12/30/2013                     |                     | 27,868,624      | 1,436.10                                    | 2,616,087                                          |                                                      |                     | 4,220,202                     |      | 4,220,202  | (1,461,383)                               |                                            |                                          |                                             | 2,616,087          |                                    | 003                                                     |
| S&P500 Index PUT Options                                | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Deutsche Bank AG         | 10/16/2006 | 09/30/2013                     |                     | 4,117,946       | 1,102.61                                    | 219,258                                            |                                                      |                     | 182,481                       |      | 182,481    | (173,667)                                 |                                            |                                          |                                             | 219,258            |                                    | 003                                                     |
| S&P500 Index PUT Options                                | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Deutsche Bank AG         | 10/16/2006 | 09/30/2016                     |                     | 2,200,665       | 1,259.31                                    | 197,039                                            |                                                      |                     | 415,330                       |      | 415,330    | (93,103)                                  |                                            |                                          |                                             | 197,039            |                                    | 003                                                     |
| Equity Basket Options PUT Options                       | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Deutsche Bank AG         | 10/16/2006 | 09/30/2013                     |                     | 709,835         | 1,426.39                                    | 60,408                                             |                                                      |                     | 74,485                        |      | 74,485     | (37,820)                                  |                                            |                                          |                                             | 60,408             |                                    | 003                                                     |
| Equity Basket Options PUT Options                       | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Deutsche Bank AG         | 10/16/2006 | 09/30/2016                     |                     | 1,690,895       | 1,633.25                                    | 206,599                                            |                                                      |                     | 499,235                       |      | 499,235    | (62,737)                                  |                                            |                                          |                                             | 206,599            |                                    | 003                                                     |
| Equity Basket Options PUT – Moderate Options            | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Deutsche Bank AG         | 10/16/2006 | 09/30/2013                     |                     | 15,904,091      | 1,279.85                                    | 732,551                                            |                                                      |                     | 730,018                       |      | 730,018    | (560,241)                                 |                                            |                                          |                                             | 732,551            |                                    | 003                                                     |
| Equity Basket Options PUT – Moderate Aggressive Options | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Deutsche Bank AG         | 10/16/2006 | 09/30/2013                     |                     | 10,958,693      | 1,280.57                                    | 764,472                                            |                                                      |                     | 854,917                       |      | 854,917    | (502,435)                                 |                                            |                                          |                                             | 764,472            |                                    | 003                                                     |
| Equity Basket Options PUT – Moderate Aggressive Options | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Deutsche Bank AG         | 10/16/2006 | 09/30/2016                     |                     | 2,144,372       | 1,440.10                                    | 189,774                                            |                                                      |                     | 450,309                       |      | 450,309    | (73,433)                                  |                                            |                                          |                                             | 189,774            |                                    | 003                                                     |
| S&P500 Index PUT Options                                | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 01/23/2007 | 12/30/2013                     |                     | 4,234,642       | 1,204.85                                    | 272,390                                            |                                                      |                     | 312,975                       |      | 312,975    | (220,490)                                 |                                            |                                          |                                             | 272,390            |                                    | 003                                                     |
| S&P500 Index PUT Options                                | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 01/23/2007 | 12/30/2016                     |                     | 1,654,030       | 1,354.75                                    | 166,355                                            |                                                      |                     | 380,394                       |      | 380,394    | (88,666)                                  |                                            |                                          |                                             | 166,355            |                                    | 003                                                     |
| Equity Basket Options PUT Options                       | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 01/23/2007 | 12/30/2016                     |                     | 831,219         | 1,724.98                                    | 112,033                                            |                                                      |                     | 284,362                       |      | 284,362    | (29,512)                                  |                                            |                                          |                                             | 112,033            |                                    | 003                                                     |
| Equity Basket Options PUT – Moderate Options            | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 01/23/2007 | 12/30/2013                     |                     | 16,799,611      | 1,355.30                                    | 819,981                                            |                                                      |                     | 1,300,124                     |      | 1,300,124  | (658,048)                                 |                                            |                                          |                                             | 819,981            |                                    | 003                                                     |
| Equity Basket Options PUT – Moderate Aggressive Options | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 01/23/2007 | 12/30/2013                     |                     | 18,521,325      | 1,369.19                                    | 1,340,530                                          |                                                      |                     | 2,238,110                     |      | 2,238,110  | (912,663)                                 |                                            |                                          |                                             | 1,340,530          |                                    | 003                                                     |
| Equity Basket Options PUT – Moderate Aggressive Options | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 01/23/2007 | 12/30/2016                     |                     | 2,671,725       | 1,523.33                                    | 241,592                                            |                                                      |                     | 670,516                       |      | 670,516    | (88,865)                                  |                                            |                                          |                                             | 241,592            |                                    | 003                                                     |

STATEMENT AS OF JUNE 30, 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) |
| S&P500 Index PUT Options ..                                    | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Morgan Intl .....        | 05/04/2007 .. | 03/31/2014 ..                  | .....               | 3,423,626 ..    | 1,245.76 ..                                 | 222,283 ..                                         | .....                                                | .....               | 324,896 ..                    | ..... | 324,896 ..    | (188,250) ..                              | .....                                      | .....                                    | .....                                       | 222,283 ..         | .....                              | 003 .....                                               |
| S&P500 Index PUT Options ..                                    | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Morgan Intl .....        | 05/04/2007 .. | 03/31/2017 ..                  | .....               | 1,988,685 ..    | 1,468.96 ..                                 | 220,949 ..                                         | .....                                                | .....               | 558,171 ..                    | ..... | 558,171 ..    | (94,040) ..                               | .....                                      | .....                                    | .....                                       | 220,949 ..         | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Balanced Options .....             | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Morgan Intl .....        | 05/04/2007 .. | 03/31/2014 ..                  | .....               | 934,392 ..      | 1,371.20 ..                                 | 30,890 ..                                          | .....                                                | .....               | 66,659 ..                     | ..... | 66,659 ..     | (31,865) ..                               | .....                                      | .....                                    | .....                                       | 30,890 ..          | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Moderate Options .....             | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Morgan Intl .....        | 05/04/2007 .. | 03/31/2014 ..                  | .....               | 15,228,429 ..   | 1,394.66 ..                                 | 858,414 ..                                         | .....                                                | .....               | 1,490,421 ..                  | ..... | 1,490,421 ..  | (617,248) ..                              | .....                                      | .....                                    | .....                                       | 858,414 ..         | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Capital Appreciation Options ..... | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Morgan Intl .....        | 05/04/2007 .. | 03/31/2014 ..                  | .....               | 19,352,064 ..   | 1,434.45 ..                                 | 1,179,480 ..                                       | .....                                                | .....               | 2,617,376 ..                  | ..... | 2,617,376 ..  | (901,289) ..                              | .....                                      | .....                                    | .....                                       | 1,179,480 ..       | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Moderate Aggressive Options .....  | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Morgan Intl .....        | 05/04/2007 .. | 03/31/2014 ..                  | .....               | 20,353,231 ..   | 1,452.13 ..                                 | 1,503,954 ..                                       | .....                                                | .....               | 3,385,931 ..                  | ..... | 3,385,931 ..  | (1,047,145) ..                            | .....                                      | .....                                    | .....                                       | 1,503,954 ..       | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Moderate Aggressive Options .....  | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Morgan Intl .....        | 05/04/2007 .. | 03/31/2017 ..                  | .....               | 2,476,763 ..    | 1,606.56 ..                                 | 324,369 ..                                         | .....                                                | .....               | 724,257 ..                    | ..... | 724,257 ..    | (80,547) ..                               | .....                                      | .....                                    | .....                                       | 324,369 ..         | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Capital Appreciation Options ..... | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Morgan Intl .....        | 06/19/2007 .. | 03/31/2014 ..                  | .....               | 2,621,691 ..    | 1,434.45 ..                                 | 145,754 ..                                         | .....                                                | .....               | 369,705 ..                    | ..... | 369,705 ..    | (119,227) ..                              | .....                                      | .....                                    | .....                                       | 145,754 ..         | .....                              | 003 .....                                               |
| S&P500 Index PUT Options ..                                    | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Citibank NA .....        | 07/26/2007 .. | 06/30/2014 ..                  | .....               | 3,009,461 ..    | 1,295.05 ..                                 | 321,589 ..                                         | .....                                                | .....               | 360,391 ..                    | ..... | 360,391 ..    | (172,618) ..                              | .....                                      | .....                                    | .....                                       | 321,589 ..         | .....                              | 003 .....                                               |
| S&P500 Index PUT Options ..                                    | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Citibank NA .....        | 07/26/2007 .. | 06/30/2017 ..                  | .....               | 2,165,521 ..    | 1,548.91 ..                                 | 352,136 ..                                         | .....                                                | .....               | 698,500 ..                    | ..... | 698,500 ..    | (91,241) ..                               | .....                                      | .....                                    | .....                                       | 352,136 ..         | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Balanced Options .....             | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Citibank NA .....        | 07/26/2007 .. | 06/30/2014 ..                  | .....               | 6,365,953 ..    | 1,426.50 ..                                 | 289,157 ..                                         | .....                                                | .....               | 628,688 ..                    | ..... | 628,688 ..    | (229,715) ..                              | .....                                      | .....                                    | .....                                       | 289,157 ..         | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Moderate Options .....             | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Citibank NA .....        | 07/26/2007 .. | 06/30/2014 ..                  | .....               | 20,463,683 ..   | 1,452.40 ..                                 | 1,274,671 ..                                       | .....                                                | .....               | 2,632,573 ..                  | ..... | 2,632,573 ..  | (857,982) ..                              | .....                                      | .....                                    | .....                                       | 1,274,671 ..       | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Capital Appreciation Options ..... | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Citibank NA .....        | 07/26/2007 .. | 06/30/2014 ..                  | .....               | 54,736,773 ..   | 1,490.87 ..                                 | 4,465,690 ..                                       | .....                                                | .....               | 9,243,739 ..                  | ..... | 9,243,739 ..  | (2,564,259) ..                            | .....                                      | .....                                    | .....                                       | 4,465,690 ..       | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Moderate Aggressive Options .....  | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Citibank NA .....        | 07/26/2007 .. | 06/30/2014 ..                  | .....               | 1,208,378 ..    | 1,524.25 ..                                 | 123,935 ..                                         | .....                                                | .....               | 253,920 ..                    | ..... | 253,920 ..    | (62,721) ..                               | .....                                      | .....                                    | .....                                       | 123,935 ..         | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Moderate Aggressive Options .....  | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Citibank NA .....        | 07/26/2007 .. | 06/30/2014 ..                  | .....               | 2,498,155 ..    | 1,395.88 ..                                 | 195,822 ..                                         | .....                                                | .....               | 363,735 ..                    | ..... | 363,735 ..    | (120,939) ..                              | .....                                      | .....                                    | .....                                       | 195,822 ..         | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Moderate Aggressive Options .....  | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Citibank NA .....        | 07/26/2007 .. | 06/30/2017 ..                  | .....               | 2,891,401 ..    | 1,691.86 ..                                 | 312,565 ..                                         | .....                                                | .....               | 977,763 ..                    | ..... | 977,763 ..    | (87,735) ..                               | .....                                      | .....                                    | .....                                       | 312,565 ..         | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Balanced Options .....             | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Citibank NA .....        | 11/05/2007 .. | 09/28/2012 ..                  | .....               | 51,266,370 ..   | 1,379.69 ..                                 | 3,460,297 ..                                       | .....                                                | .....               | 2,053,980 ..                  | ..... | 2,053,980 ..  | (2,338,414) ..                            | .....                                      | .....                                    | .....                                       | 3,460,297 ..       | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Capital Appreciation Options ..... | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Citibank NA .....        | 11/05/2007 .. | 09/30/2014 ..                  | .....               | 33,301,042 ..   | 1,496.18 ..                                 | 3,517,997 ..                                       | .....                                                | .....               | 5,875,032 ..                  | ..... | 5,875,032 ..  | (1,538,871) ..                            | .....                                      | .....                                    | .....                                       | 3,517,997 ..       | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Balanced Options .....             | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Citibank NA .....        | 01/30/2008 .. | 12/31/2012 ..                  | .....               | 34,306,451 ..   | 1,405.96 ..                                 | 3,674,943 ..                                       | .....                                                | .....               | 2,078,665 ..                  | ..... | 2,078,665 ..  | (1,585,573) ..                            | .....                                      | .....                                    | .....                                       | 3,674,943 ..       | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Capital Appreciation Options ..... | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Citibank NA .....        | 01/30/2008 .. | 12/31/2014 ..                  | .....               | 27,386,033 ..   | 1,530.14 ..                                 | 4,322,076 ..                                       | .....                                                | .....               | 5,434,093 ..                  | ..... | 5,434,093 ..  | (1,233,672) ..                            | .....                                      | .....                                    | .....                                       | 4,322,076 ..       | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Balanced Options .....             | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Merrill Intl .....       | 04/07/2008 .. | 03/28/2013 ..                  | .....               | 45,019,875 ..   | 1,364.97 ..                                 | 4,415,021 ..                                       | .....                                                | .....               | 2,079,069 ..                  | ..... | 2,079,069 ..  | (1,936,722) ..                            | .....                                      | .....                                    | .....                                       | 4,415,021 ..       | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Moderate Options .....             | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Merrill Intl .....       | 04/07/2008 .. | 03/31/2015 ..                  | .....               | 12,190,378 ..   | 1,427.25 ..                                 | 1,433,337 ..                                       | .....                                                | .....               | 1,584,703 ..                  | ..... | 1,584,703 ..  | (442,010) ..                              | .....                                      | .....                                    | .....                                       | 1,433,337 ..       | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Capital Appreciation Options ..... | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Merrill Intl .....       | 04/07/2008 .. | 03/31/2015 ..                  | .....               | 19,804,175 ..   | 1,438.08 ..                                 | 2,718,176 ..                                       | .....                                                | .....               | 3,124,968 ..                  | ..... | 3,124,968 ..  | (811,161) ..                              | .....                                      | .....                                    | .....                                       | 2,718,176 ..       | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Withdrawal Benefit .....           | 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 ..                                      | .....                                                | .....               | 23,747,349 ..                 | ..... | 23,747,349 .. | (1,867,864) ..                            | .....                                      | .....                                    | .....                                       | 14,450,000 ..      | .....                              | 003 .....                                               |
| Equity Basket Options PUT - Balanced Options .....             | Guaranteed Minimum Annuity Benefit ..                     | N/A .....                    | Equity/Index..     | Deutsche Bank AG ..      | 05/08/2008 .. | 06/28/2013 ..                  | .....               | 15,810,025 ..   | 1,363.97 ..                                 | 1,292,733 ..                                       | .....                                                | .....               | 854,495 ..                    | ..... | 854,495 ..    | (607,220) ..                              | .....                                      | .....                                    | .....                                       | 1,292,733 ..       | .....                              | 003 .....                                               |

STATEMENT AS OF JUNE 30, 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) |
| Equity Basket Options PUT - Balanced Options                                          | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 12/16/2010 | 06/28/2013                     |                     | 16,904,640      | 1,393.65                                    | 1,464,532                                          |                                                      |                     | 1,129,573                     |      | 1,129,573   | (679,959)                                 |                                            |                                          |                                             | 1,464,532          |                                    | 003                                                     |
| Equity Basket Options PUT - Capital Appreciation Options                              | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Barclays Bank PLC        | 12/16/2010 | 06/30/2015                     |                     | 4,531,020       | 1,492.19                                    | 586,408                                            |                                                      |                     | 851,888                       |      | 851,888     | (181,768)                                 |                                            |                                          |                                             | 586,408            |                                    | 003                                                     |
| Equity Basket Options PUT - Capital Appreciation Options                              | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Deutsche Bank AG         | 05/08/2008 | 06/30/2015                     |                     | 7,413,249       | 1,437.30                                    | 908,205                                            |                                                      |                     | 1,202,821                     |      | 1,202,821   | (288,330)                                 |                                            |                                          |                                             | 908,205            |                                    | 003                                                     |
| Equity Basket Options PUT - Balanced Options                                          | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 05/16/2008 | 03/31/2015                     |                     | 7,763,072       | 1,386.28                                    | 554,193                                            |                                                      |                     | 720,134                       |      | 720,134     | (235,007)                                 |                                            |                                          |                                             | 554,193            |                                    | 003                                                     |
| Equity Basket Options PUT - Balanced Options                                          | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 05/16/2008 | 03/31/2015                     |                     | 5,310,050       | 1,445.81                                    | 446,030                                            |                                                      |                     | 626,537                       |      | 626,537     | (170,459)                                 |                                            |                                          |                                             | 446,030            |                                    | 003                                                     |
| Equity Basket Options PUT - Balanced Options                                          | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 05/16/2008 | 03/31/2013                     |                     | 13,510,890      | 1,413.45                                    | 1,208,715                                          |                                                      |                     | 926,749                       |      | 926,749     | (620,691)                                 |                                            |                                          |                                             | 1,208,715          |                                    | 003                                                     |
| Equity Basket Options PUT - Balanced Options                                          | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 05/16/2008 | 03/31/2013                     |                     | 32,305,150      | 1,322.36                                    | 2,145,894                                          |                                                      |                     | 1,005,754                     |      | 1,005,754   | (1,239,291)                               |                                            |                                          |                                             | 2,145,894          |                                    | 003                                                     |
| Equity Basket Options PUT - Capital Appreciation Options                              | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 05/16/2008 | 03/31/2015                     |                     | 20,223,659      | 1,428.01                                    | 2,362,610                                          |                                                      |                     | 3,103,190                     |      | 3,103,190   | (823,033)                                 |                                            |                                          |                                             | 2,362,610          |                                    | 003                                                     |
| Equity Basket Options PUT - Balanced Options                                          | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 07/15/2008 | 06/28/2013                     |                     | 16,087,904      | 1,414.46                                    | 1,940,001                                          |                                                      |                     | 1,235,445                     |      | 1,235,445   | (661,317)                                 |                                            |                                          |                                             | 1,940,001          |                                    | 003                                                     |
| Equity Basket Options PUT - Balanced Options                                          | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 07/15/2008 | 06/28/2013                     |                     | 11,768,967      | 1,357.53                                    | 1,204,362                                          |                                                      |                     | 607,790                       |      | 607,790     | (446,277)                                 |                                            |                                          |                                             | 1,204,362          |                                    | 003                                                     |
| Equity Basket Options PUT - Capital Appreciation Options                              | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 07/15/2008 | 06/30/2015                     |                     | 4,914,870       | 1,413.63                                    | 719,681                                            |                                                      |                     | 747,748                       |      | 747,748     | (186,517)                                 |                                            |                                          |                                             | 719,681            |                                    | 003                                                     |
| Equity Basket Options PUT - Capital Appreciation Options                              | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | JPM Chase Bk             | 07/15/2008 | 06/30/2015                     |                     | 5,462,192       | 1,493.15                                    | 925,305                                            |                                                      |                     | 1,029,680                     |      | 1,029,680   | (219,471)                                 |                                            |                                          |                                             | 925,305            |                                    | 003                                                     |
| Equity Basket Options PUT - Asian Options                                             | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | JPM Chase Bk             | 12/31/2008 | 09/28/2018                     |                     | 90,099,664      | 1,375.00                                    | 11,041,100                                         |                                                      |                     | 11,625,285                    |      | 11,625,285  | (2,515,890)                               |                                            |                                          |                                             | 11,041,100         |                                    | 003                                                     |
| Equity Basket Options PUT - Asian Options                                             | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | JPM Chase Bk             | 09/15/2008 | 09/28/2018                     |                     | 25,742,761      | 1,265.00                                    | 2,458,400                                          |                                                      |                     | 2,090,823                     |      | 2,090,823   | (663,578)                                 |                                            |                                          |                                             | 2,458,400          |                                    | 003                                                     |
| 0099999. Subtotal - Purchased Options - Hedging Other - Put Options                   |                                                           |                              |                    |                          |            |                                |                     |                 |                                             | 404,244,890                                        | 256,029,150                                          |                     | 982,129,069                   | XXX  | 982,129,069 | (108,357,935)                             |                                            |                                          |                                             | 660,274,040        | XXX                                | XXX                                                     |
| 0109999. Subtotal - Purchased Options - Hedging Other - Caps                          |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0119999. Subtotal - Purchased Options - Hedging Other - Floors                        |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0129999. Subtotal - Purchased Options - Hedging Other - Collars                       |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0139999. Subtotal - Purchased Options - Hedging Other - Other                         |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0149999. Subtotal - Purchased Options - Hedging Other                                 |                                                           |                              |                    |                          |            |                                |                     |                 |                                             | 405,802,529                                        | 258,920,357                                          |                     | 987,435,352                   | XXX  | 987,435,352 | (107,612,969)                             |                                            |                                          |                                             | 664,722,886        | XXX                                | XXX                                                     |
| 0159999. Subtotal - Purchased Options - Replications - Call Options and Warrants      |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0169999. Subtotal - Purchased Options - Replications - Put Options                    |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0179999. Subtotal - Purchased Options - Replications - Caps                           |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0189999. Subtotal - Purchased Options - Replications - Floors                         |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0199999. Subtotal - Purchased Options - Replications - Collars                        |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0209999. Subtotal - Purchased Options - Replications - Other                          |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0219999. Subtotal - Purchased Options - Replications                                  |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0229999. Subtotal - Purchased Options - Income Generation - Call Options and Warrants |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |

STATEMENT AS OF JUNE 30, 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) |
| 0239999. Subtotal - Purchased Options - Income Generation - Put Options             |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0249999. Subtotal - Purchased Options - Income Generation - Caps                    |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0259999. Subtotal - Purchased Options - Income Generation - Floors                  |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0269999. Subtotal - Purchased Options - Income Generation - Collars                 |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0279999. Subtotal - Purchased Options - Income Generation - Other                   |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0289999. Subtotal - Purchased Options - Income Generation                           |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0299999. Subtotal - Purchased Options - Other - Call Options and Warrants           |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0309999. Subtotal - Purchased Options - Other - Put Options                         |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0319999. Subtotal - Purchased Options - Other - Caps                                |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0329999. Subtotal - Purchased Options - Other - Floors                              |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0339999. Subtotal - Purchased Options - Other - Collars                             |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0349999. Subtotal - Purchased Options - Other - Other                               |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0359999. Subtotal - Purchased Options - Other                                       |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0369999. Total Purchased Options - Call Options and Warrants                        |                                                           |                              |                    |                          |            |                                |                     |                 |                                             | 1,557,639                                          | 2,891,207                                            |                     | 5,306,283                     | XXX  | 5,306,283   | 744,966                                   |                                            |                                          |                                             | 4,448,846          | XXX                                | XXX                                                     |
| 0379999. Total Purchased Options - Put Options                                      |                                                           |                              |                    |                          |            |                                |                     |                 |                                             | 404,244,890                                        | 256,029,150                                          |                     | 982,129,069                   | XXX  | 982,129,069 | (108,357,935)                             |                                            |                                          |                                             | 660,274,040        | XXX                                | XXX                                                     |
| 0389999. Total Purchased Options - Caps                                             |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0399999. Total Purchased Options - Floors                                           |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0409999. Total Purchased Options - Collars                                          |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0419999. Total Purchased Options - Other                                            |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0429999. Total Purchased Options                                                    |                                                           |                              |                    |                          |            |                                |                     |                 |                                             | 405,802,529                                        | 258,920,357                                          |                     | 987,435,352                   | XXX  | 987,435,352 | (107,612,969)                             |                                            |                                          |                                             | 664,722,886        | XXX                                | XXX                                                     |
| 0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0449999. Subtotal - Written Options - Hedging Effective - Put Options               |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0459999. Subtotal - Written Options - Hedging Effective - Caps                      |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0469999. Subtotal - Written Options - Hedging Effective - Floors                    |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0479999. Subtotal - Written Options - Hedging Effective - Collars                   |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0489999. Subtotal - Written Options - Hedging Effective - Other                     |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0499999. Subtotal - Written Options - Hedging Effective                             |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants     |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0519999. Subtotal - Written Options - Hedging Other - Put Options                   |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0529999. Subtotal - Written Options - Hedging Other - Caps                          |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0539999. Subtotal - Written Options - Hedging Other - Floors                        |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0549999. Subtotal - Written Options - Hedging Other - Collars                       |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |

STATEMENT AS OF JUNE 30, 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) |
| 0559999. Subtotal - Written Options - Hedging Other - Other                         |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0569999. Subtotal - Written Options - Hedging Other                                 |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0579999. Subtotal - Written Options - Replications - Call Options and Warrants      |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0589999. Subtotal - Written Options - Replications - Put Options                    |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0599999. Subtotal - Written Options - Replications - Caps                           |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0609999. Subtotal - Written Options - Replications - Floors                         |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0619999. Subtotal - Written Options - Replications - Collars                        |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0629999. Subtotal - Written Options - Replications - Other                          |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0639999. Subtotal - Written Options - Replications                                  |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0659999. Subtotal - Written Options - Income Generation - Put Options               |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0669999. Subtotal - Written Options - Income Generation - Caps                      |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0679999. Subtotal - Written Options - Income Generation - Floors                    |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0689999. Subtotal - Written Options - Income Generation - Collars                   |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0699999. Subtotal - Written Options - Income Generation - Other                     |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0709999. Subtotal - Written Options - Income Generation                             |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0719999. Subtotal - Written Options - Other - Call Options and Warrants             |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0729999. Subtotal - Written Options - Other - Put Options                           |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0739999. Subtotal - Written Options - Other - Caps                                  |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0749999. Subtotal - Written Options - Other - Floors                                |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0759999. Subtotal - Written Options - Other - Collars                               |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0769999. Subtotal - Written Options - Other - Other                                 |                                                           |                              |                    |                            |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | 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 Intl         | 03/21/2002 | 08/17/2012                     |                     | 3,000,000       | .....USDL1BBBA3M (6.09 USD)                 |                                                    |                                                      | (84,066)            |                               |      | (21,954)   |                                           |                                            |                                          |                                             | 5,477              |                                    | 100 / 99.861                                            |
| Pay Fixed USD Receive Floating USD Interest Rate Swap                               | Mortgage Loan -- 00-1001293                               | B 1-1                        | Interest           | Citigroup Fin Products Inc | 02/13/2003 | 05/01/2013                     |                     | 3,000,000       | .....USDL1BBBA3M (4.341 USD)                |                                                    |                                                      | (57,536)            |                               |      | (96,067)   |                                           |                                            |                                          |                                             | 13,807             |                                    | 99.59 / 99.749                                          |

STATEMENT AS OF JUNE 30, 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         | AFS Bond -- C6573#AC1                                     | D 1-1                        | Interest           | Credit Suisse Intl             | 07/07/2004 | 07/30/2014                     |                     | 3,000,000       | .....USDLIBBBA3M (4.7575 USD)               |                                                    |                                                      | (63,727)            |                               |      | (136,437)   |                                           |                                            |                                          |                                             | 21,794             |                                    | 99.6 / 98.689                                           |
| Pay Floating USD Receive Fixed USD Interest Rate Swap         | AFS Bond -- Medium Term Note                              | D 1-1                        | Interest           | Credit Suisse Intl             | 03/18/2005 | 03/15/2015                     |                     | 3,000,000       | .....4.925 USD (USDLIBBBA1M)                |                                                    |                                                      | 70,050              |                               |      | 349,724     |                                           |                                            |                                          |                                             | 24,850             |                                    | 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       | .....USDLIBBBA3M (4.884 USD)                |                                                    |                                                      | (65,783)            |                               |      | (53,868)    |                                           |                                            |                                          |                                             | 9,715              |                                    | 100 / 99.865                                            |
| Pay Fixed USD Receive Floating USD Interest Rate Swap         | AFS Bond -- Q2688#AA1                                     | D 1-1                        | Interest           | Credit Suisse Intl             | 10/28/2005 | 12/25/2012                     |                     | 6,000,000       | .....USDLIBBBA3M (5.035 USD)                |                                                    |                                                      | (135,272)           |                               |      | (133,971)   |                                           |                                            |                                          |                                             | 21,095             |                                    | 100 / 99.914                                            |
| Pay Fixed USD Receive Floating USD Interest Rate Swap         | Mortgage Loan -- 00-1101033                               | B 1-1                        | Interest           | Citigroup Fin Products Inc     | 11/23/2005 | 02/01/2016                     |                     | 6,902,066       | .....USDLIBBBA1M (4.9725 USD)               |                                                    |                                                      | (163,748)           |                               |      | (979,339)   |                                           |                                            |                                          |                                             | 65,857             |                                    | 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       | .....USDLIBBBA3M (5.0525 USD)               |                                                    |                                                      | (121,639)           |                               |      | (863,429)   |                                           |                                            |                                          |                                             | 52,771             |                                    | 100 / 99.942                                            |
| Pay Fixed USD Receive Floating USD Interest Rate Swap         | AFS Bond -- D3141#AA4                                     | D 1-1                        | Interest           | JPMorgan Chase & Co            | 04/07/2006 | 05/08/2013                     |                     | 15,000,000      | .....USDLIBBBA3M (5.445 USD)                |                                                    |                                                      | (371,344)           |                               |      | (631,751)   |                                           |                                            |                                          |                                             | 69,821             |                                    | 100 / 99.843                                            |
| Pay Fixed USD Receive Floating USD Interest Rate Swap         | AFS Bond -- 89903#AE9                                     | D 1-1                        | Interest           | Credit Suisse Intl             | 05/22/2006 | 06/07/2013                     |                     | 3,000,000       | .....USDLIBBBA3M (5.479 USD)                |                                                    |                                                      | (74,675)            |                               |      | (139,082)   |                                           |                                            |                                          |                                             | 14,620             |                                    | 100 / 100                                               |
| Pay Fixed USD Receive Floating USD Interest Rate Swap         | AFS Bond -- Q4877#AB6                                     | D 1-1                        | Interest           | Credit Suisse Intl             | 09/12/2006 | 06/12/2013                     |                     | 10,000,000      | .....USDLIBBBA3M (5.272 USD)                |                                                    |                                                      | (238,379)           |                               |      | (451,208)   |                                           |                                            |                                          |                                             | 49,089             |                                    | 100 / 100                                               |
| Pay Fixed USD Receive Floating USD Interest Rate Swap         | Mortgage Loan -- Medium Term Note                         | B 1-1                        | Interest           | Credit Suisse Intl             | 09/21/2006 | 03/01/2022                     |                     | 6,750,000       | .....USDLIBBBA3M (5.3135 USD)               |                                                    |                                                      | (162,367)           |                               |      | (2,189,639) |                                           |                                            |                                          |                                             | 105,699            |                                    | 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       | .....USDLIBBBA3M (5.283 USD)                |                                                    |                                                      | (219,776)           |                               |      | (582,470)   |                                           |                                            |                                          |                                             | 53,612             |                                    | 100 / 99.833                                            |
| Pay Fixed USD Receive Floating USD Interest Rate Swap         | Mortgage Loan -- Medium Term Note                         | B 1-1                        | Interest           | Citigroup Fin Products Inc     | 10/25/2006 | 01/01/2014                     |                     | 7,000,000       | .....USDLIBBBA3M (5.245 USD)                |                                                    |                                                      | (165,070)           |                               |      | (495,160)   |                                           |                                            |                                          |                                             | 43,261             |                                    | 100 / 99.953                                            |
| Pay Fixed USD Receive Floating USD Interest Rate Swap         | AFS Bond -- G4588#AT8                                     | D 1-1                        | Interest           | Citigroup Fin Products Inc     | 01/24/2007 | 02/26/2014                     |                     | 10,000,000      | .....USDLIBBBA3M (5.2455 USD)               |                                                    |                                                      | (237,357)           |                               |      | (775,296)   |                                           |                                            |                                          |                                             | 64,872             |                                    | 100 / 100                                               |
| Pay Fixed USD Receive Floating USD Interest Rate Swap         | AFS Bond -- G0977#AA6                                     | D 1-1                        | Interest           | Citigroup Fin Products Inc     | 03/15/2007 | 04/16/2014                     |                     | 6,000,000       | .....USDLIBBBA3M (4.99 USD)                 |                                                    |                                                      | (134,209)           |                               |      | (476,923)   |                                           |                                            |                                          |                                             | 40,466             |                                    | 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       | .....USDLIBBBA3M (5.632 USD)                |                                                    |                                                      | (128,169)           |                               |      | (276,931)   |                                           |                                            |                                          |                                             | 26,253             |                                    | 100 / 99.838                                            |
| 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      | .....USDLIBBBA3M (4.93 USD)                 |                                                    |                                                      | (435,944)           |                               |      | (215,331)   |                                           |                                            |                                          |                                             | 49,500             |                                    | 100 / 99.879                                            |
| Pay Fixed USD Receive Floating USD Interest Rate Swap         | AFS Bond -- 22404BE6                                      | D 1-1                        | Interest           | JPMorgan Chase & Co            | 09/25/2007 | 10/01/2012                     |                     | 10,000,000      | .....USDLIBBBA3M (4.942 USD)                |                                                    |                                                      | (220,665)           |                               |      | (112,767)   |                                           |                                            |                                          |                                             | 25,413             |                                    | 100 / 99.868                                            |
| 0859999. Subtotal - Swaps - Hedging Effective - Interest Rate |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      | (3,009,676)         |                               | XXX  | (8,281,901) |                                           |                                            |                                          |                                             | 757,972            | 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                     |                     | 1,300,536       | .....USDLIBBBA1M (6.1 EUR)                  |                                                    |                                                      | (42,241)            | (394,309)                     |      | (538,640)   |                                           | 75,961                                     |                                          |                                             | 11,516             |                                    | 100 / 99.518                                            |
| Pay Fixed EUR Receive Floating USD Currency Swap              | AFS Bond -- 7535033                                       | D 1-1                        | Currency           | Credit Suisse Intl             | 04/03/2003 | 01/28/2013                     |                     | 6,438,000       | .....USDLIBBBA3M (7.25 EUR)                 |                                                    |                                                      | (217,370)           | (1,162,200)                   |      | (1,387,387) |                                           | 176,400                                    |                                          |                                             | 24,702             |                                    | 100 / 98.987                                            |
| Pay Fixed EUR Receive Fixed USD Currency Swap                 | AFS Bond -- 7535033                                       | D 1-1                        | Currency           | Credit Suisse Intl             | 04/03/2003 | 01/28/2013                     |                     | 3,219,000       | .....6.13 USD (7.25 EUR)                    |                                                    |                                                      | (44,570)            | (581,100)                     |      | (619,855)   |                                           | 88,200                                     |                                          |                                             | 12,351             |                                    | 100 / 99.999                                            |

STATEMENT AS OF JUNE 30, 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 CHF Receive                                            | AFS Bond -- H1089*AB0                                     | D 1-1                        | Currency           | Deutsche Bank AG               | 10/31/2003 | 12/10/2013                     |                     | 750,638         | 5.81 USD (4.08 CHF)                         |                                                    |                                                      | 574                 | (303,658)                     |      | (314,220)   |                                           | 11,688                                     |                                          |                                             | 4,545              |                                    | 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       | 5.81 USD (4.08 CHF)                         |                                                    |                                                      | 7,063               | (3,736,514)                   |      | (3,866,479) |                                           | 143,823                                    |                                          |                                             | 55,930             |                                    | 100 / 100                                               |
| Pay Fixed CHF Receive                                            | AFS Bond -- H1089*AB0                                     | D 1-1                        | Currency           | Deutsche Bank AG               | 10/31/2003 | 12/10/2013                     |                     | 3,002,552       | 5.81 USD (4.08 CHF)                         |                                                    |                                                      | 2,296               | (1,214,633)                   |      | (1,256,881) |                                           | 46,753                                     |                                          |                                             | 18,181             |                                    | 100 / 100                                               |
| Fixed USD Currency Swap                                          | AFS Bond -- 70645JAN2                                     | D 1-1                        | Currency           | Deutsche Bank AG               | 02/15/2005 | 02/24/2025                     |                     | 2,602,000       | 6.48 USD (5.5 EUR)                          |                                                    |                                                      | 9,950               | 68,600                        |      | 269,151     |                                           | 58,800                                     |                                          |                                             | 46,617             |                                    | 100 / 99.99                                             |
| Pay Fixed EUR Receive                                            | AFS Bond -- 70645JAN2                                     | D 1-1                        | Currency           | Deutsche Bank AG               | 02/15/2005 | 02/24/2025                     |                     | 2,602,000       | 6.48 USD (5.5 EUR)                          |                                                    |                                                      | 9,950               | 68,600                        |      | 269,151     |                                           | 58,800                                     |                                          |                                             | 46,617             |                                    | 100 / 99.99                                             |
| 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)                        |                                                    |                                                      | 25,445              | 166,500                       |      | 682,083     |                                           | 147,000                                    |                                          |                                             | 116,452            |                                    | 100 / 100                                               |
| Pay Fixed EUR Receive                                            | 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)                        |                                                    |                                                      | 25,445              | 166,500                       |      | 682,083     |                                           | 147,000                                    |                                          |                                             | 116,452            |                                    | 100 / 100                                               |
| 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)                         |                                                    |                                                      | 26,285              | 181,200                       |      | 718,199     |                                           | 117,600                                    |                                          |                                             | 94,022             |                                    | 100 / 99.99                                             |
| Pay Fixed EUR Receive                                            | 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)                         |                                                    |                                                      | 39,428              | 271,800                       |      | 1,077,298   |                                           | 176,400                                    |                                          |                                             | 141,032            |                                    | 100 / 99.99                                             |
| Fixed USD Currency Swap                                          | AFS Bond -- Q7160#AC3                                     | D 1-1                        | Currency           | Citigroup Fin Products Inc     | 05/05/2005 | 05/05/2015                     |                     | 2,000,000       | 5.5 USD (AUDBBLB06M)                        |                                                    |                                                      | (10,151)            | (657,150)                     |      | (408,703)   |                                           | (7,527)                                    |                                          |                                             | 16,989             |                                    | 100 / 96.817                                            |
| Pay Floating AUD Receive                                         | AFS Bond -- Q7160#AC3                                     | D 1-1                        | Currency           | Citigroup Fin Products Inc     | 05/05/2005 | 05/05/2015                     |                     | 2,294,000       | 5.5 USD (AUDBBLB06M)                        |                                                    |                                                      | (11,643)            | (753,751)                     |      | (468,783)   |                                           | (8,633)                                    |                                          |                                             | 19,486             |                                    | 100 / 96.817                                            |
| Fixed USD Currency Swap                                          | AFS Bond -- Q7160#AC3                                     | D 1-1                        | Currency           | Citigroup Fin Products Inc     | 05/05/2005 | 05/05/2015                     |                     | 2,311,800       | 5.5 USD (AUDBBLB06M)                        |                                                    |                                                      | (11,733)            | (759,600)                     |      | (472,420)   |                                           | (8,700)                                    |                                          |                                             | 19,637             |                                    | 100 / 96.817                                            |
| Pay Floating AUD Receive                                         | AFS Bond -- Q7160#AC3                                     | D 1-1                        | Currency           | Citigroup Fin Products Inc     | 05/05/2005 | 05/05/2015                     |                     | 2,311,800       | 5.5 USD (AUDBBLB06M)                        |                                                    |                                                      | (11,733)            | (759,600)                     |      | (472,420)   |                                           | (8,700)                                    |                                          |                                             | 19,637             |                                    | 100 / 96.817                                            |
| Fixed USD Currency Swap                                          | AFS Bond -- Q7160#AC3                                     | D 1-1                        | Currency           | Citigroup Fin Products Inc     | 05/05/2005 | 05/05/2015                     |                     | 1,082,400       | 5.5 USD (AUDBBLB06M)                        |                                                    |                                                      | (5,494)             | (355,650)                     |      | (221,191)   |                                           | (4,073)                                    |                                          |                                             | 9,194              |                                    | 100 / 96.817                                            |
| Pay Fixed EUR Receive                                            | 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)                       |                                                    |                                                      | 67,420              | (36,400)                      |      | 294,844     |                                           | 205,800                                    |                                          |                                             | 89,311             |                                    | 100 / 99.99                                             |
| 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)                       |                                                    |                                                      | 69,306              | (37,418)                      |      | 303,090     |                                           | 211,556                                    |                                          |                                             | 91,809             |                                    | 100 / 99.99                                             |
| Pay Fixed EUR Receive                                            | 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)                       |                                                    |                                                      | 9,631               | (5,200)                       |      | 42,121      |                                           | 29,400                                     |                                          |                                             | 12,759             |                                    | 100 / 99.99                                             |
| 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)                       |                                                    |                                                      | 19,263              | (10,400)                      |      | 84,241      |                                           | 58,800                                     |                                          |                                             | 25,517             |                                    | 100 / 99.99                                             |
| Pay Fixed EUR Receive                                            | 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)                       |                                                    |                                                      | 48,157              | (26,000)                      |      | 210,603     |                                           | 147,000                                    |                                          |                                             | 63,794             |                                    | 100 / 99.99                                             |
| 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)                           |                                                    |                                                      | 56,054              | (68,152)                      |      | (7,304)     |                                           | 187,261                                    |                                          |                                             | 27,649             |                                    | 100 / 99.99                                             |
| Pay Fixed EUR Receive                                            | 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)                        |                                                    |                                                      | 26,249              | 15,900                        |      | 158,203     |                                           | 88,200                                     |                                          |                                             | 39,038             |                                    | 100 / 99.99                                             |
| 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)                        |                                                    |                                                      | 85,046              | 51,516                        |      | 512,576     |                                           | 285,768                                    |                                          |                                             | 126,482            |                                    | 100 / 99.99                                             |
| Pay Fixed EUR Receive                                            | 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)                        |                                                    |                                                      | 26,249              | 15,900                        |      | 158,203     |                                           | 88,200                                     |                                          |                                             | 39,038             |                                    | 100 / 99.99                                             |
| Fixed USD Currency Swap                                          | AFS Bond --                                               | D 1-1                        | Currency           | Deutsche Bank AG               | 03/31/2011 | 05/06/2021                     |                     | 47,506,350      | 5.85 USD (5.736 EUR)                        |                                                    |                                                      | 140,950             | 5,071,900                     |      | 6,005,792   |                                           | 984,900                                    |                                          |                                             | 711,715            |                                    | 100 / 99.908                                            |
| Pay Fixed EUR Receive                                            | AFS Bond --                                               | D 1-1                        | Currency           | Deutsche Bank AG               | 03/31/2011 | 05/06/2023                     |                     | 12,053,850      | 5.955 USD (5.78 EUR)                        |                                                    |                                                      | 39,662              | 1,286,900                     |      | 1,579,073   |                                           | 249,900                                    |                                          |                                             | 199,941            |                                    | 100 / 96.817                                            |
| 0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      | 379,488             | (3,496,419)                   | XXX  | 3,012,428   |                                           | 3,747,577                                  |                                          |                                             | 2,200,413          | XXX                                | XXX                                                     |
| 0889999. Subtotal - Swaps - Hedging Effective - Total Return     |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0899999. Subtotal - Swaps - Hedging Effective - Other            |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |             |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 0909999. Subtotal - Swaps - Hedging Effective                    |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      | (2,630,188)         | (3,496,419)                   | XXX  | (5,269,473) |                                           | 3,747,577                                  |                                          |                                             | 2,958,385          | XXX                                | XXX                                                     |
| Pay Fixed USD Receive                                            | Guaranteed Minimum                                        |                              | Interest           | Credit Suisse Intl             | 03/12/2010 | 03/16/2013                     |                     | 9,400,000       | USDLIBBBA3M                                 |                                                    |                                                      |                     |                               |      |             |                                           |                                            |                                          |                                             |                    |                                    |                                                         |
| Floating USD Interest Rate Swap                                  | Annuity Benefit                                           | N/A                          | Interest           | Credit Suisse Intl             | 03/12/2010 | 03/16/2013                     |                     | 9,400,000       | (1.7632 USD)                                |                                                    |                                                      | (58,787)            | (85,389)                      |      | (85,389)    |                                           | 36,053                                     |                                          |                                             | 39,865             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 | Bond Portfolio Hedge                                      | N/A                          | Interest           | JPMorgan Chase & Co            | 09/20/2001 | 09/03/2012                     |                     | 1,410,666       | USDL1BBBA3M (5.27 USD)                      |                                                    |                                                      | (57,761)            | (11,987)                      |      | (11,987)   | 31,723                                    |                                            |                                          |                                             | 2,997              |                                    | 001                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Bond Portfolio Hedge                                      | N/A                          | Interest           | Deutsche Bank AG               | 02/07/2003 | 05/01/2013                     |                     | 3,000,000       | USDL1BBBA3M (4.42 USD)                      |                                                    |                                                      | (58,721)            | (98,045)                      |      | (98,045)   | (98,045)                                  |                                            |                                          |                                             | 13,807             |                                    | 001                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Bond Portfolio Hedge                                      | N/A                          | Interest           | JPMorgan Chase & Co            | 02/11/2003 | 02/28/2013                     |                     | 428,571         | USDL1BBBA3M (3.95 USD)                      |                                                    |                                                      | (9,723)             | (9,727)                       |      | (9,727)    | 8,761                                     |                                            |                                          |                                             | 1,761              |                                    | 001                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Bond Portfolio Hedge                                      | N/A                          | Interest           | Merrill Lynch Capital Services | 11/17/2005 | 08/01/2012                     |                     | 2,900,000       | USDL1BBBA3M (4.9725 USD)                    |                                                    |                                                      | (64,775)            | (11,202)                      |      | (11,202)   | (11,202)                                  |                                            |                                          |                                             | 4,323              |                                    | 001                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Bond Portfolio Hedge                                      | N/A                          | Interest           | Citigroup Fin Products Inc     | 02/23/2006 | 03/01/2013                     |                     | 22,479,238      | USDL1BBBA1M (4.993 USD)                     |                                                    |                                                      | (541,144)           | (683,391)                     |      | (683,391)  | (683,391)                                 |                                            |                                          |                                             | 92,533             |                                    | 001                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Bond Portfolio Hedge                                      | N/A                          | Interest           | JPMorgan Chase & Co            | 10/11/2007 | 06/01/2013                     |                     | 5,000,000       | USDL1BBBA3M (5.488 USD)                     |                                                    |                                                      | (124,634)           | (229,385)                     |      | (229,385)  | 108,403                                   |                                            |                                          |                                             | 24,152             |                                    | 001                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Bond Portfolio Hedge                                      | N/A                          | Interest           | UBS AG                         | 09/20/2007 | 11/01/2012                     |                     | 9,200,000       | USDL1BBBA3M (5.0025 USD)                    |                                                    |                                                      | (206,873)           | (138,836)                     |      | (138,836)  | (138,836)                                 |                                            |                                          |                                             | 26,997             |                                    | 001                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Bond Portfolio Hedge                                      | N/A                          | Interest           | Citigroup Fin Products Inc     | 10/02/2007 | 11/08/2012                     |                     | 5,000,000       | USDL1BBBA3M (4.8575 USD)                    |                                                    |                                                      | (109,094)           | (77,192)                      |      | (77,192)   | 100,539                                   |                                            |                                          |                                             | 15,081             |                                    | 001                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Bond Portfolio Hedge                                      | N/A                          | Interest           | Merrill Lynch Capital Services | 10/09/2007 | 10/18/2012                     |                     | 24,200,000      | USDL1BBBA3M (5.015 USD)                     |                                                    |                                                      | (544,470)           | (328,939)                     |      | (328,939)  | (328,939)                                 |                                            |                                          |                                             | 66,885             |                                    | 001                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/19/2007 | 11/21/2012                     |                     | 4,220,000       | USDL1BBBA3M (4.4705 USD)                    |                                                    |                                                      | (84,015)            | (65,373)                      |      | (65,373)   | 76,390                                    |                                            |                                          |                                             | 13,345             |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 1,192,777           | 10,952,185                    |      | 10,952,185 | 287,017                                   |                                            |                                          |                                             | 637,219            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Merrill Lynch Capital Services | 11/19/2007 | 11/21/2022                     |                     | 137,460,000     | 5.06 USD (USDL1BBBA3M)                      |                                                    |                                                      | 3,141,834           | 42,956,412                    |      | 42,956,412 | 2,891,046                                 |                                            |                                          |                                             | 2,231,815          |                                    | 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 (USDL1BBBA3M)                      |                                                    |                                                      | 2,585,652           | 43,693,079                    |      | 43,693,079 | 2,929,871                                 |                                            |                                          |                                             | 2,201,544          |                                    | 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 (USDL1BBBA3M)                     |                                                    |                                                      | 458,649             | 10,377,444                    |      | 10,377,444 | 587,245                                   |                                            |                                          |                                             | 496,668            |                                    | 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      | USDL1BBBA3M (4.454 USD)                     |                                                    |                                                      | (379,270)           | (358,251)                     |      | (358,251)  | 341,769                                   |                                            |                                          |                                             | 66,564             |                                    | 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 (USDL1BBBA3M)                      |                                                    |                                                      | 93,090              | 1,288,994                     |      | 1,288,994  | 86,101                                    |                                            |                                          |                                             | 66,324             |                                    | 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 (USDL1BBBA3M)                      |                                                    |                                                      | 138,067             | 2,368,967                     |      | 2,368,967  | 155,945                                   |                                            |                                          |                                             | 117,264            |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 200,772             | 4,606,532                     |      | 4,606,532  | 257,642                                   |                                            |                                          |                                             | 217,064            |                                    | 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 (USDL1BBBA3M)                      |                                                    |                                                      | 291,004             | 2,705,488                     |      | 2,705,488  | 112,758                                   |                                            |                                          |                                             | 174,417            |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 530,365             | 7,136,169                     |      | 7,136,169  | 559,063                                   |                                            |                                          |                                             | 412,109            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Goldman Sachs Group Inc        | 01/07/2008 | 01/09/2028                     |                     | 9,760,000       | 4.845 USD (USDLIBBBA3M)                     |                                                    |                                                      | 210,629             | 3,471,163                     |      | 3,471,163   | 260,340                                   |                                            |                                          |                                             | 193,686            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Merrill Lynch Capital Services | 01/22/2008 | 01/24/2013                     |                     | 13,260,000      | USDLIBBBA3M (3.4075 USD)                    |                                                    |                                                      | (191,927)           | (218,552)                     |      | (218,552)   | 164,047                                   |                                            |                                          |                                             | 50,396             |                                    | 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)                     |                                                    |                                                      | 322,992             | 4,228,693                     |      | 4,228,693   | 366,029                                   |                                            |                                          |                                             | 263,596            |                                    | 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)                      |                                                    |                                                      | 1,539,453           | 1,783,482                     |      | 1,783,482   | (1,320,502)                               |                                            |                                          |                                             | 388,487            |                                    | 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)                     |                                                    |                                                      | 1,403,603           | 6,981,145                     |      | 6,981,145   | (685,114)                                 |                                            |                                          |                                             | 667,030            |                                    | 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)                      |                                                    |                                                      | 322,957             | 2,956,413                     |      | 2,956,413   | 152,803                                   |                                            |                                          |                                             | 204,176            |                                    | 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)                      |                                                    |                                                      | 899,469             | 14,383,275                    |      | 14,383,275  | 1,133,942                                 |                                            |                                          |                                             | 845,837            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | UBS AG                         | 02/19/2008 | 02/21/2013                     |                     | 6,720,000       | USDLIBBBA3M (3.745 USD)                     |                                                    |                                                      | (109,411)           | (139,257)                     |      | (139,257)   | 93,067                                    |                                            |                                          |                                             | 27,205             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | UBS AG                         | 02/19/2008 | 02/21/2015                     |                     | 14,320,000      | USDLIBBBA3M (4.161 USD)                     |                                                    |                                                      | (262,935)           | (1,341,260)                   |      | (1,341,260) | 130,291                                   |                                            |                                          |                                             | 117,287            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                         | 02/19/2008 | 02/21/2018                     |                     | 6,680,000       | USDLIBBBA3M (4.5525 USD)                    |                                                    |                                                      | (135,730)           | (1,269,148)                   |      | (1,269,148) | (54,501)                                  |                                            |                                          |                                             | 79,935             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                         | 02/19/2008 | 02/21/2023                     |                     | 9,100,000       | USDLIBBBA3M (4.918 USD)                     |                                                    |                                                      | (201,532)           | (2,748,906)                   |      | (2,748,906) | (198,739)                                 |                                            |                                          |                                             | 149,528            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                         | 02/19/2008 | 02/21/2028                     |                     | 10,990,000      | USDLIBBBA3M (5.064 USD)                     |                                                    |                                                      | (251,411)           | (4,249,974)                   |      | (4,249,974) | (290,639)                                 |                                            |                                          |                                             | 218,921            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                         | 02/19/2008 | 02/21/2038                     |                     | 8,190,000       | USDLIBBBA3M (5.138 USD)                     |                                                    |                                                      | (190,388)           | (4,304,876)                   |      | (4,304,876) | (246,041)                                 |                                            |                                          |                                             | 208,883            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Group Inc        | 03/05/2008 | 03/07/2018                     |                     | 15,480,000      | 4.3375 USD (USDLIBBBA3M)                    |                                                    |                                                      | 296,969             | 2,774,149                     |      | 2,774,149   | 145,133                                   |                                            |                                          |                                             | 185,867            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Group Inc        | 03/05/2008 | 03/07/2023                     |                     | 24,650,000      | 4.71 USD (USDLIBBBA3M)                      |                                                    |                                                      | 518,797             | 6,957,622                     |      | 6,957,622   | 553,958                                   |                                            |                                          |                                             | 405,769            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Group Inc        | 03/05/2008 | 03/07/2028                     |                     | 8,470,000       | 4.86 USD (USDLIBBBA3M)                      |                                                    |                                                      | 184,617             | 3,045,508                     |      | 3,045,508   | 225,961                                   |                                            |                                          |                                             | 168,944            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | JPMorgan Chase & Co            | 03/11/2008 | 03/13/2013                     |                     | 15,500,000      | 3.57 USD (USDLIBBBA3M)                      |                                                    |                                                      | 237,497             | 333,922                       |      | 333,922     | (198,334)                                 |                                            |                                          |                                             | 65,354             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citigroup Fin Products Inc     | 03/24/2008 | 03/26/2028                     |                     | 7,530,000       | 4.5425 USD (USDLIBBBA3M)                    |                                                    |                                                      | 151,229             | 2,386,241                     |      | 2,386,241   | 203,516                                   |                                            |                                          |                                             | 150,443            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citigroup Fin Products Inc     | 03/24/2008 | 03/26/2028                     |                     | 12,410,000      | 4.5425 USD (USDLIBBBA3M)                    |                                                    |                                                      | 249,236             | 3,932,703                     |      | 3,932,703   | 335,410                                   |                                            |                                          |                                             | 247,941            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | UBS AG                         | 03/24/2008 | 03/26/2018                     |                     | 3,400,000       | 4.1 USD (USDLIBBBA3M)                       |                                                    |                                                      | 60,761              | 568,095                       |      | 568,095     | 36,738                                    |                                            |                                          |                                             | 41,010             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | UBS AG                         | 03/24/2008 | 03/26/2018                     |                     | 23,790,000      | 4.1 USD (USDLIBBBA3M)                       |                                                    |                                                      | 425,151             | 3,974,994                     |      | 3,974,994   | 257,059                                   |                                            |                                          |                                             | 286,949            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citigroup Fin Products Inc     | 03/24/2008 | 03/26/2023                     |                     | 5,270,000       | 4.43 USD (USDLIBBBA3M)                      |                                                    |                                                      | 102,876             | 1,344,545                     |      | 1,344,545   | 122,937                                   |                                            |                                          |                                             | 86,962             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citigroup Fin Products Inc     | 03/24/2008 | 03/26/2023                     |                     | 37,270,000      | 4.43 USD (USDLIBBBA3M)                      |                                                    |                                                      | 727,547             | 9,508,762                     |      | 9,508,762   | 869,421                                   |                                            |                                          |                                             | 615,002            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citigroup Fin Products Inc     | 03/24/2008 | 03/26/2015                     |                     | 5,000,000       | USDLIBBBA3M (3.785 USD)                     |                                                    |                                                      | (81,480)            | (433,035)                     |      | (433,035)   | 32,936                                    |                                            |                                          |                                             | 41,646             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citigroup Fin Products Inc     | 03/24/2008 | 03/26/2013                     |                     | 10,090,000      | USDLIBBBA3M (3.4625 USD)                    |                                                    |                                                      | (148,156)           | (220,903)                     |      | (220,903)   | 122,581                                   |                                            |                                          |                                             | 43,610             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Merrill Lynch Capital Services | 03/31/2008 | 04/02/2013                     |                     | 51,010,000      | 3.302 USD (USDLIBBBA3M)                     |                                                    |                                                      | 707,328             | 1,080,267                     |      | 1,080,267   | (576,692)                                 |                                            |                                          |                                             | 223,321            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Merrill Lynch Capital Services | 03/31/2008 | 04/02/2015                     |                     | 31,890,000      | 3.692 USD (USDLIBBBA3M)                     |                                                    |                                                      | 504,387             | 2,696,278                     |      | 2,696,278   | (190,746)                                 |                                            |                                          |                                             | 266,546            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citigroup Fin Products Inc     | 04/02/2008 | 04/04/2018                     |                     | 8,220,000       | USDLIBBBA3M (4.265 USD)                     |                                                    |                                                      | (153,556)           | (1,453,149)                   |      | (1,453,149) | (84,870)                                  |                                            |                                          |                                             | 99,360             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citigroup Fin Products Inc     | 04/02/2008 | 04/04/2023                     |                     | 8,260,000       | USDLIBBBA3M (4.5775 USD)                    |                                                    |                                                      | (167,210)           | (2,230,740)                   |      | (2,230,740) | (190,310)                                 |                                            |                                          |                                             | 136,457            |                                    | 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       | USDLIBBBA3M (3.606 USD)                     |                                                    |                                                      | (34,156)            | (52,645)                      |      | (52,645)    | 28,244                                    |                                            |                                          |                                             | 9,754              |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citigroup Fin Products Inc     | 04/07/2008 | 04/09/2018                     |                     | 16,710,000      | USDLIBBBA3M (4.1525 USD)                    |                                                    |                                                      | (302,758)           | (2,852,703)                   |      | (2,852,703) | (180,673)                                 |                                            |                                          |                                             | 202,224            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citigroup Fin Products Inc     | 04/07/2008 | 04/09/2023                     |                     | 14,770,000      | USDLIBBBA3M (4.48125 USD)                   |                                                    |                                                      | (291,886)           | (3,849,439)                   |      | (3,849,439) | (342,986)                                 |                                            |                                          |                                             | 244,158            |                                    | 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      | USDLIBBBA3M (3.496 USD)                     |                                                    |                                                      | (455,312)           | (713,888)                     |      | (713,888)   | 375,811                                   |                                            |                                          |                                             | 136,053            |                                    | 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       | USDLIBBBA3M (3.496 USD)                     |                                                    |                                                      | (107,857)           | (169,109)                     |      | (169,109)   | 89,024                                    |                                            |                                          |                                             | 32,229             |                                    | 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       | USDLIBBBA3M (4.386 USD)                     |                                                    |                                                      | (60,031)            | (572,240)                     |      | (572,240)   | (31,297)                                  |                                            |                                          |                                             | 37,641             |                                    | 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       | USDLIBBBA3M (4.676 USD)                     |                                                    |                                                      | (170,058)           | (2,291,058)                   |      | (2,291,058) | (186,006)                                 |                                            |                                          |                                             | 135,296            |                                    | 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       | USDLIBBBA3M (4.8 USD)                       |                                                    |                                                      | (67,734)            | (1,115,500)                   |      | (1,115,500) | (84,547)                                  |                                            |                                          |                                             | 63,288             |                                    | 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 (USDLIBBBA3M)                     |                                                    |                                                      | 46,741              | 1,017,664                     |      | 1,017,664   | 63,797                                    |                                            |                                          |                                             | 55,013             |                                    | 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      | USDLIBBBA3M (3.78 USD)                      |                                                    |                                                      | (166,633)           | (272,541)                     |      | (272,541)   | 138,514                                   |                                            |                                          |                                             | 46,401             |                                    | 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       | USDLIBBBA3M (3.78 USD)                      |                                                    |                                                      | (127,262)           | (208,146)                     |      | (208,146)   | 105,787                                   |                                            |                                          |                                             | 35,438             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Merrill Lynch Capital Services | 04/22/2008 | 04/24/2018                     |                     | 16,840,000      | USDL1BBBA3M (4.35 USD)                      |                                                    |                                                      | (323,102)           | (3,075,032)                   |      | (3,075,032)  | (172,894)                                 |                                            |                                          |                                             | 204,521            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Merrill Lynch Capital Services | 04/22/2008 | 04/24/2023                     |                     | 17,720,000      | USDL1BBBA3M (4.63 USD)                      |                                                    |                                                      | (364,795)           | (4,887,331)                   |      | (4,887,331)  | (405,456)                                 |                                            |                                          |                                             | 293,482            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Group Inc        | 05/05/2008 | 05/07/2013                     |                     | 20,250,000      | USDL1BBBA3M (3.929 USD)                     |                                                    |                                                      | (347,632)           | (589,202)                     |      | (589,202)    | 288,278                                   |                                            |                                          |                                             | 94,107             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                         | 05/05/2008 | 05/07/2018                     |                     | 39,070,000      | USDL1BBBA3M (4.481 USD)                     |                                                    |                                                      | (778,548)           | (7,454,653)                   |      | (7,454,653)  | (390,389)                                 |                                            |                                          |                                             | 475,953            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | JPMorgan Chase & Co            | 05/05/2008 | 05/07/2023                     |                     | 84,900,000      | USDL1BBBA3M (4.755 USD)                     |                                                    |                                                      | (1,808,116)         | (24,512,643)                  |      | (24,512,643) | (1,919,980)                               |                                            |                                          |                                             | 1,408,440          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | JPMorgan Chase & Co            | 05/05/2008 | 05/07/2028                     |                     | 8,760,000       | 4.83 USD (USDL1BBBA3M)                      |                                                    |                                                      | 189,847             | 3,131,846                     |      | 3,131,846    | 234,026                                   |                                            |                                          |                                             | 175,656            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Merrill Lynch Capital Services | 05/05/2008 | 05/07/2028                     |                     | 10,000,000      | 4.85 USD (USDL1BBBA3M)                      |                                                    |                                                      | 217,720             | 3,602,699                     |      | 3,602,699    | 266,996                                   |                                            |                                          |                                             | 200,520            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Merrill Lynch Capital Services | 05/05/2008 | 05/07/2028                     |                     | 10,000,000      | USDL1BBBA3M (4.8515 USD)                    |                                                    |                                                      | (217,795)           | (3,604,764)                   |      | (3,604,764)  | (266,984)                                 |                                            |                                          |                                             | 200,520            |                                    | 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      | USDL1BBBA3M (3.746 USD)                     |                                                    |                                                      | (326,923)           | (565,127)                     |      | (565,127)    | 267,025                                   |                                            |                                          |                                             | 94,315             |                                    | 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       | USDL1BBBA3M (4.0475 USD)                    |                                                    |                                                      | (126,356)           | (694,393)                     |      | (694,393)    | 46,419                                    |                                            |                                          |                                             | 60,570             |                                    | 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      | USDL1BBBA3M (3.8822 USD)                    |                                                    |                                                      | (269,781)           | (476,780)                     |      | (476,780)    | 221,343                                   |                                            |                                          |                                             | 75,537             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | UBS AG                         | 05/19/2008 | 05/21/2015                     |                     | 12,800,000      | USDL1BBBA3M (4.1562 USD)                    |                                                    |                                                      | (234,718)           | (1,299,432)                   |      | (1,299,432)  | 87,603                                    |                                            |                                          |                                             | 109,561            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Merrill Lynch Capital Services | 05/05/2008 | 05/07/2038                     |                     | 134,870,000     | 4.892 USD (USDL1BBBA3M)                     |                                                    |                                                      | 2,964,713           | 64,685,719                    |      | 64,685,719   | 4,006,728                                 |                                            |                                          |                                             | 3,453,553          |                                    | 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       | USDL1BBBA3M (4.1235 USD)                    |                                                    |                                                      | (166,145)           | (305,566)                     |      | (305,566)    | 136,469                                   |                                            |                                          |                                             | 44,315             |                                    | 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       | USDL1BBBA3M (4.6435 USD)                    |                                                    |                                                      | (204,363)           | (1,979,287)                   |      | (1,979,287)  | (97,241)                                  |                                            |                                          |                                             | 120,314            |                                    | 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       | USDL1BBBA3M (4.9 USD)                       |                                                    |                                                      | (171,001)           | (2,351,840)                   |      | (2,351,840)  | (173,332)                                 |                                            |                                          |                                             | 128,704            |                                    | 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       | USDL1BBBA3M (5.0885 USD)                    |                                                    |                                                      | (122,960)           | (2,767,621)                   |      | (2,767,621)  | (160,477)                                 |                                            |                                          |                                             | 136,692            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Merrill Lynch Capital Services | 06/16/2008 | 06/18/2013                     |                     | 19,500,000      | 4.6458 USD (USDL1BBBA3M)                    |                                                    |                                                      | 402,700             | 778,403                       |      | 778,403      | (339,846)                                 |                                            |                                          |                                             | 96,547             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Merrill Lynch Capital Services | 06/16/2008 | 06/18/2015                     |                     | 9,900,000       | 4.8038 USD (USDL1BBBA3M)                    |                                                    |                                                      | 212,269             | 1,218,037                     |      | 1,218,037    | (89,685)                                  |                                            |                                          |                                             | 85,856             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Merrill Lynch Capital Services | 07/02/2008 | 07/07/2013                     |                     | 32,700,000      | 4.2628 USD (USDL1BBBA3M)                    |                                                    |                                                      | 610,559             | 1,254,337                     |      | 1,254,337    | (504,601)                                 |                                            |                                          |                                             | 166,203            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Goldman Sachs Group Inc        | 07/02/2008 | 07/07/2018                     |                     | 15,500,000      | 4.6918 USD (USDLIBBBA3M)                    |                                                    |                                                      | 322,656             | 3,206,905                     |      | 3,206,905  | 160,380                                   |                                            |                                          |                                             | 191,498            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Merrill Lynch Capital Services | 07/02/2008 | 07/07/2015                     |                     | 14,600,000      | 4.4858 USD (USDLIBBBA3M)                    |                                                    |                                                      | 288,883             | 1,687,566                     |      | 1,687,566  | (103,264)                                 |                                            |                                          |                                             | 127,721            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Group Inc        | 07/02/2008 | 07/07/2023                     |                     | 20,300,000      | 4.8628 USD (USDLIBBBA3M)                    |                                                    |                                                      | 439,932             | 6,127,322                     |      | 6,127,322  | 460,409                                   |                                            |                                          |                                             | 339,347            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 07/02/2008 | 07/07/2028                     |                     | 25,400,000      | 4.9368 USD (USDLIBBBA3M)                    |                                                    |                                                      | 559,855             | 9,512,872                     |      | 9,512,872  | 678,931                                   |                                            |                                          |                                             | 511,997            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Merrill Lynch Capital Services | 07/02/2008 | 07/07/2038                     |                     | 23,800,000      | 4.9788 USD (USDLIBBBA3M)                    |                                                    |                                                      | 529,586             | 11,867,797                    |      | 11,867,797 | 713,154                                   |                                            |                                          |                                             | 611,401            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                         | 07/14/2008 | 07/16/2018                     |                     | 9,000,000       | 4.5898 USD (USDLIBBBA3M)                    |                                                    |                                                      | 183,305             | 1,811,128                     |      | 1,811,128  | 97,153                                    |                                            |                                          |                                             | 111,420            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Merrill Lynch Capital Services | 07/14/2008 | 07/16/2028                     |                     | 9,200,000       | 4.8678 USD (USDLIBBBA3M)                    |                                                    |                                                      | 200,166             | 3,360,257                     |      | 3,360,257  | 246,186                                   |                                            |                                          |                                             | 185,590            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Merrill Lynch Capital Services | 07/14/2008 | 07/16/2038                     |                     | 7,900,000       | 4.9188 USD (USDLIBBBA3M)                    |                                                    |                                                      | 173,896             | 3,847,127                     |      | 3,847,127  | 235,718                                   |                                            |                                          |                                             | 203,040            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG               | 07/21/2008 | 07/23/2013                     |                     | 6,600,000       | 4.4188 USD (USDLIBBBA3M)                    |                                                    |                                                      | 128,891             | 273,714                       |      | 273,714    | (106,466)                                 |                                            |                                          |                                             | 34,259             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Merrill Lynch Capital Services | 07/28/2008 | 07/30/2013                     |                     | 12,100,000      | 4.2288 USD (USDLIBBBA3M)                    |                                                    |                                                      | 225,045             | 485,569                       |      | 485,569    | (183,505)                                 |                                            |                                          |                                             | 63,373             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Merrill Lynch Capital Services | 08/11/2008 | 08/13/2013                     |                     | 8,300,000       | 4.2218 USD (USDLIBBBA3M)                    |                                                    |                                                      | 154,849             | 342,994                       |      | 342,994    | (124,938)                                 |                                            |                                          |                                             | 44,234             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Merrill Lynch Capital Services | 08/25/2008 | 08/27/2013                     |                     | 7,900,000       | USDLIBBBA3M (4.0712 USD)                    |                                                    |                                                      | (141,127)           | (323,860)                     |      | (323,860)  | 113,019                                   |                                            |                                          |                                             | 42,817             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Group Inc        | 08/25/2008 | 08/27/2028                     |                     | 11,400,000      | 4.7848 USD (USDLIBBBA3M)                    |                                                    |                                                      | 244,327             | 4,046,156                     |      | 4,046,156  | 304,570                                   |                                            |                                          |                                             | 230,793            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Merrill Lynch Capital Services | 08/25/2008 | 08/27/2038                     |                     | 10,400,000      | 4.8238 USD (USDLIBBBA3M)                    |                                                    |                                                      | 224,922             | 4,878,484                     |      | 4,878,484  | 307,533                                   |                                            |                                          |                                             | 267,883            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citibank NA                    | 09/08/2008 | 09/10/2013                     |                     | 30,000,000      | 3.8268 USD (USDLIBBBA3M)                    |                                                    |                                                      | 498,362             | 1,181,071                     |      | 1,181,071  | (387,236)                                 |                                            |                                          |                                             | 165,265            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG               | 09/08/2008 | 09/10/2015                     |                     | 16,200,000      | 4.0718 USD (USDLIBBBA3M)                    |                                                    |                                                      | 288,960             | 1,755,229                     |      | 1,755,229  | (56,099)                                  |                                            |                                          |                                             | 145,837            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG               | 09/08/2008 | 09/10/2018                     |                     | 17,100,000      | 4.3008 USD (USDLIBBBA3M)                    |                                                    |                                                      | 324,593             | 3,188,669                     |      | 3,188,669  | 213,606                                   |                                            |                                          |                                             | 214,367            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Group Inc        | 09/08/2008 | 09/10/2023                     |                     | 21,200,000      | 4.4975 USD (USDLIBBBA3M)                    |                                                    |                                                      | 423,270             | 5,643,207                     |      | 5,643,207  | 504,697                                   |                                            |                                          |                                             | 357,243            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Group Inc        | 09/08/2008 | 09/10/2028                     |                     | 18,000,000      | 4.6098 USD (USDLIBBBA3M)                    |                                                    |                                                      | 369,487             | 5,955,004                     |      | 5,955,004  | 485,726                                   |                                            |                                          |                                             | 364,842            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Group Inc        | 09/08/2008 | 09/10/2038                     |                     | 16,600,000      | 4.6628 USD (USDLIBBBA3M)                    |                                                    |                                                      | 345,148             | 7,261,822                     |      | 7,261,822  | 488,602                                   |                                            |                                          |                                             | 427,895            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Credit Suisse Intl             | 09/15/2008 | 09/17/2018                     |                     | 22,000,000      | USD LIBBBA3M (4.2202 USD)                   |                                                    |                                                      | (407,512)           | (4,003,446)                   |      | (4,003,446) | (283,737)                                 |                                            |                                          |                                             | 276,220            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 528,368             | 1,281,377                     |      | 1,281,377   | (393,559)                                 |                                            |                                          |                                             | 203,460            |                                    | 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 (USD LIBBBA3M)                    |                                                    |                                                      | 1,996,171           | 1,037,853                     |      | 1,037,853   | (1,825,591)                               |                                            |                                          |                                             | 344,918            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 362,382             | 893,242                       |      | 893,242     | (287,096)                                 |                                            |                                          |                                             | 111,928            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 211,241             | 2,928,745                     |      | 2,928,745   | 233,292                                   |                                            |                                          |                                             | 168,799            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 214,941             | 3,614,882                     |      | 3,614,882   | 268,913                                   |                                            |                                          |                                             | 202,930            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 217,041             | 4,784,909                     |      | 4,784,909   | 298,578                                   |                                            |                                          |                                             | 257,957            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 463,521             | 1,180,200                     |      | 1,180,200   | (359,581)                                 |                                            |                                          |                                             | 155,934            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 502,749             | 3,136,596                     |      | 3,136,596   | (92,683)                                  |                                            |                                          |                                             | 254,857            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG               | 10/02/2008 | 10/06/2023                     |                     | 10,800,000      | 4.4858 USD (USD LIBBBA3M)                   |                                                    |                                                      | 213,519             | 2,871,006                     |      | 2,871,006   | 258,899                                   |                                            |                                          |                                             | 182,569            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 595,592             | 1,518,422                     |      | 1,518,422   | (450,522)                                 |                                            |                                          |                                             | 219,347            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 381,703             | 3,762,066                     |      | 3,762,066   | 285,505                                   |                                            |                                          |                                             | 267,404            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 310,169             | 4,034,754                     |      | 4,034,754   | 406,620                                   |                                            |                                          |                                             | 280,684            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 472,002             | 7,199,741                     |      | 7,199,741   | 683,935                                   |                                            |                                          |                                             | 509,955            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 254,386             | 4,895,777                     |      | 4,895,777   | 391,345                                   |                                            |                                          |                                             | 351,077            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl             | 10/06/2008 | 10/08/2015                     |                     | 16,600,000      | 3.8798 USD (USD LIBBBA3M)                   |                                                    |                                                      | 278,131             | 1,730,977                     |      | 1,730,977   | (35,952)                                  |                                            |                                          |                                             | 151,221            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 457,881             | 1,171,594                     |      | 1,171,594   | (344,735)                                 |                                            |                                          |                                             | 170,843            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 187,731             | 480,353                       |      | 480,353     | (141,342)                                 |                                            |                                          |                                             | 70,046             |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 418,156             | 5,433,031                     |      | 5,433,031   | 549,072                                   |                                            |                                          |                                             | 378,846            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 10/08/2008 | 10/10/2028                     |                     | 22,500,000      | 4.3028 USD (USD LIBBBA3M)                   |                                                    |                                                      | 424,748             | 6,495,243                     |      | 6,495,243   | 612,895                                   |                                            |                                          |                                             | 457,208            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Goldman Sachs Group Inc        | 10/08/2008 | 10/10/2018                     |                     | 10,300,000      | 4.1398 USD (USDLIBBBA3M)                    |                                                    |                                                      | 186,046             | 1,834,904                     |      | 1,834,904   | 138,602                                   |                                            |                                          |                                             | 129,974            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Group Inc        | 10/08/2008 | 10/10/2018                     |                     | 19,800,000      | 4.1398 USD (USDLIBBBA3M)                    |                                                    |                                                      | 357,641             | 3,527,291                     |      | 3,527,291   | 266,438                                   |                                            |                                          |                                             | 249,854            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl             | 10/20/2008 | 10/22/2038                     |                     | 16,100,000      | 4.5418 USD (USDLIBBBA3M)                    |                                                    |                                                      | 324,318             | 6,672,335                     |      | 6,672,335   | 470,816                                   |                                            |                                          |                                             | 415,917            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG               | 10/20/2008 | 10/22/2018                     |                     | 10,900,000      | 4.4378 USD (USDLIBBBA3M)                    |                                                    |                                                      | 213,901             | 2,145,183                     |      | 2,145,183   | 134,536                                   |                                            |                                          |                                             | 137,905            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citibank NA                    | 10/20/2008 | 10/22/2013                     |                     | 41,000,000      | 3.8268 USD (USDLIBBBA3M)                    |                                                    |                                                      | 679,327             | 1,771,291                     |      | 1,771,291   | (518,660)                                 |                                            |                                          |                                             | 236,467            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Merrill Lynch Capital Services | 10/27/2008 | 10/29/2013                     |                     | 28,600,000      | 3.6658 USD (USDLIBBBA3M)                    |                                                    |                                                      | 451,416             | 1,191,481                     |      | 1,191,481   | (341,215)                                 |                                            |                                          |                                             | 166,151            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 10/27/2008 | 10/29/2018                     |                     | 27,000,000      | 4.1238 USD (USDLIBBBA3M)                    |                                                    |                                                      | 487,992             | 4,805,073                     |      | 4,805,073   | 366,029                                   |                                            |                                          |                                             | 342,118            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 10/27/2008 | 10/29/2023                     |                     | 24,500,000      | 4.1398 USD (USDLIBBBA3M)                    |                                                    |                                                      | 444,645             | 5,645,438                     |      | 5,645,438   | 606,285                                   |                                            |                                          |                                             | 415,317            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 10/27/2008 | 10/29/2028                     |                     | 27,400,000      | 4.0718 USD (USDLIBBBA3M)                    |                                                    |                                                      | 488,097             | 7,035,134                     |      | 7,035,134   | 747,357                                   |                                            |                                          |                                             | 557,666            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 10/27/2008 | 10/29/2038                     |                     | 26,700,000      | 3.9868 USD (USDLIBBBA3M)                    |                                                    |                                                      | 464,280             | 8,119,914                     |      | 8,119,914   | 751,703                                   |                                            |                                          |                                             | 690,001            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Group Inc        | 10/27/2008 | 10/29/2015                     |                     | 18,100,000      | 3.9318 USD (USDLIBBBA3M)                    |                                                    |                                                      | 309,759             | 1,940,301                     |      | 1,940,301   | (42,480)                                  |                                            |                                          |                                             | 166,328            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/04/2008 | 11/06/2018                     |                     | 24,400,000      | USDLIBBBA3M (4.4152 USD)                    |                                                    |                                                      | (477,948)           | (4,780,732)                   |      | (4,780,732) | (305,720)                                 |                                            |                                          |                                             | 309,708            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/04/2008 | 11/06/2023                     |                     | 20,500,000      | USDLIBBBA3M (4.4722 USD)                    |                                                    |                                                      | (407,397)           | (5,432,147)                   |      | (5,432,147) | (493,391)                                 |                                            |                                          |                                             | 347,846            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Merrill Lynch Capital Services | 11/04/2008 | 11/06/2028                     |                     | 21,400,000      | USDLIBBBA3M (4.4402 USD)                    |                                                    |                                                      | (421,821)           | (6,601,405)                   |      | (6,601,405) | (579,836)                                 |                                            |                                          |                                             | 435,842            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Merrill Lynch Capital Services | 11/04/2008 | 11/06/2038                     |                     | 21,700,000      | USDLIBBBA3M (4.4372 USD)                    |                                                    |                                                      | (427,409)           | (8,544,770)                   |      | (8,544,770) | (630,055)                                 |                                            |                                          |                                             | 561,021            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/04/2008 | 11/06/2013                     |                     | 7,000,000       | USDLIBBBA3M (3.7822 USD)                    |                                                    |                                                      | (114,961)           | (306,466)                     |      | (306,466)   | 86,406                                    |                                            |                                          |                                             | 41,000             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/04/2008 | 11/06/2013                     |                     | 16,500,000      | USDLIBBBA3M (3.7822 USD)                    |                                                    |                                                      | (270,980)           | (722,384)                     |      | (722,384)   | 203,672                                   |                                            |                                          |                                             | 96,642             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/04/2008 | 11/06/2015                     |                     | 9,900,000       | USDLIBBBA3M (4.1582 USD)                    |                                                    |                                                      | (181,200)           | (1,139,316)                   |      | (1,139,316) | 31,776                                    |                                            |                                          |                                             | 91,273             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/10/2008 | 11/12/2013                     |                     | 32,800,000      | 3.5898 USD (USDLIBBBA3M)                    |                                                    |                                                      | 508,287             | 1,367,430                     |      | 1,367,430   | (373,254)                                 |                                            |                                          |                                             | 193,276            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/10/2008 | 11/12/2013                     |                     | 12,200,000      | 3.5898 USD (USDLIBBBA3M)                    |                                                    |                                                      | 189,058             | 508,617                       |      | 508,617     | (138,832)                                 |                                            |                                          |                                             | 71,889             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 Svcs    | 11/10/2008 | 11/12/2018                     |                     | 23,200,000      | 4.2178 USD (USDLIBBBA3M)                    |                                                    |                                                      | 432,368             | 4,269,864                     |      | 4,269,864  | 310,197                                   |                                            |                                          |                                             | 294,857            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Merrill Lynch Capital Services | 11/10/2008 | 11/12/2023                     |                     | 24,100,000      | 4.2908 USD (USDLIBBBA3M)                    |                                                    |                                                      | 457,937             | 5,934,070                     |      | 5,934,070  | 590,710                                   |                                            |                                          |                                             | 409,227            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/10/2008 | 11/12/2028                     |                     | 25,800,000      | 4.2748 USD (USDLIBBBA3M)                    |                                                    |                                                      | 488,176             | 7,361,537                     |      | 7,361,537  | 701,756                                   |                                            |                                          |                                             | 525,718            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                         | 11/10/2008 | 11/12/2038                     |                     | 24,800,000      | 4.2598 USD (USDLIBBBA3M)                    |                                                    |                                                      | 467,394             | 8,889,387                     |      | 8,889,387  | 711,951                                   |                                            |                                          |                                             | 641,366            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/10/2008 | 11/12/2015                     |                     | 18,900,000      | 3.9628 USD (USDLIBBBA3M)                    |                                                    |                                                      | 328,133             | 2,060,044                     |      | 2,060,044  | (42,576)                                  |                                            |                                          |                                             | 174,676            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/24/2008 | 11/26/2023                     |                     | 30,100,000      | 3.5038 USD (USDLIBBBA3M)                    |                                                    |                                                      | 452,317             | 4,937,129                     |      | 4,937,129  | 793,666                                   |                                            |                                          |                                             | 511,970            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Group Inc        | 11/24/2008 | 11/26/2013                     |                     | 29,800,000      | 3.1368 USD (USDLIBBBA3M)                    |                                                    |                                                      | 393,126             | 1,088,041                     |      | 1,088,041  | (269,530)                                 |                                            |                                          |                                             | 178,040            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Merrill Lynch Capital Services | 11/24/2008 | 11/26/2015                     |                     | 21,200,000      | 3.3988 USD (USDLIBBBA3M)                    |                                                    |                                                      | 307,446             | 1,928,584                     |      | 1,928,584  | 11,869                                    |                                            |                                          |                                             | 197,045            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/24/2008 | 11/26/2018                     |                     | 11,700,000      | 3.5358 USD (USDLIBBBA3M)                    |                                                    |                                                      | 177,690             | 1,664,790                     |      | 1,664,790  | 189,674                                   |                                            |                                          |                                             | 149,146            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/24/2008 | 11/26/2018                     |                     | 38,000,000      | 3.5358 USD (USDLIBBBA3M)                    |                                                    |                                                      | 577,112             | 5,407,009                     |      | 5,407,009  | 616,034                                   |                                            |                                          |                                             | 484,407            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/24/2008 | 11/26/2028                     |                     | 39,700,000      | 3.4538 USD (USDLIBBBA3M)                    |                                                    |                                                      | 586,653             | 6,731,230                     |      | 6,731,230  | 1,101,824                                 |                                            |                                          |                                             | 809,900            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/24/2008 | 11/26/2038                     |                     | 17,500,000      | 3.3898 USD (USDLIBBBA3M)                    |                                                    |                                                      | 253,000             | 3,233,881                     |      | 3,233,881  | 475,057                                   |                                            |                                          |                                             | 452,906            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/24/2008 | 11/26/2038                     |                     | 39,900,000      | 3.3898 USD (USDLIBBBA3M)                    |                                                    |                                                      | 576,840             | 7,373,249                     |      | 7,373,249  | 1,083,130                                 |                                            |                                          |                                             | 1,032,625          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/26/2008 | 12/01/2018                     |                     | 14,600,000      | 3.188 USD (USDLIBBBA3M)                     |                                                    |                                                      | 196,033             | 1,763,691                     |      | 1,763,691  | 257,595                                   |                                            |                                          |                                             | 186,313            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 11/26/2008 | 12/01/2028                     |                     | 14,200,000      | 3.16 USD (USDLIBBBA3M)                      |                                                    |                                                      | 188,674             | 1,817,636                     |      | 1,817,636  | 396,870                                   |                                            |                                          |                                             | 289,808            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | UBS AG                         | 11/26/2008 | 11/28/2023                     |                     | 8,000,000       | 3.1948 USD (USDLIBBBA3M)                    |                                                    |                                                      | 107,853             | 1,053,473                     |      | 1,053,473  | 216,303                                   |                                            |                                          |                                             | 136,105            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                         | 11/26/2008 | 11/28/2023                     |                     | 9,300,000       | 3.1948 USD (USDLIBBBA3M)                    |                                                    |                                                      | 125,379             | 1,224,662                     |      | 1,224,662  | 251,453                                   |                                            |                                          |                                             | 158,222            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 12/02/2008 | 12/04/2018                     |                     | 38,000,000      | 2.9868 USD (USDLIBBBA3M)                    |                                                    |                                                      | 472,492             | 4,114,620                     |      | 4,114,620  | 700,166                                   |                                            |                                          |                                             | 485,234            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 12/02/2008 | 12/04/2023                     |                     | 10,000,000      | 2.9828 USD (USDLIBBBA3M)                    |                                                    |                                                      | 124,140             | 1,093,436                     |      | 1,093,436  | 275,605                                   |                                            |                                          |                                             | 170,253            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Group Inc        | 12/02/2008 | 12/04/2028                     |                     | 10,000,000      | 2.9348 USD (USDLIBBBA3M)                    |                                                    |                                                      | 123,104             | 961,307                       |      | 961,307    | 280,779                                   |                                            |                                          |                                             | 204,141            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Goldman Sachs Group Inc        | 12/02/2008 | 12/04/2028                     |                     | 10,000,000      | 2.9348 USD (USDLIBBBA3M)                    |                                                    |                                                      | 123,104             | 961,307                       |      | 961,307     | 280,779                                   |                                            |                                          |                                             | 204,141            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 12/08/2008 | 12/10/2013                     |                     | 12,400,000      | 2.6738 USD (USDLIBBBA3M)                    |                                                    |                                                      | 134,503             | 382,928                       |      | 382,928     | (83,057)                                  |                                            |                                          |                                             | 75,086             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 12/08/2008 | 12/10/2018                     |                     | 50,800,000      | 2.9288 USD (USDLIBBBA3M)                    |                                                    |                                                      | 615,800             | 5,321,855                     |      | 5,321,855   | 950,156                                   |                                            |                                          |                                             | 649,510            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 12/08/2008 | 12/10/2018                     |                     | 87,100,000      | 2.9288 USD (USDLIBBBA3M)                    |                                                    |                                                      | 1,055,831           | 9,124,677                     |      | 9,124,677   | 1,629,106                                 |                                            |                                          |                                             | 1,113,628          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 12/08/2008 | 12/10/2023                     |                     | 13,200,000      | 2.9638 USD (USDLIBBBA3M)                    |                                                    |                                                      | 162,321             | 1,416,952                     |      | 1,416,952   | 364,526                                   |                                            |                                          |                                             | 224,896            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 12/08/2008 | 12/10/2023                     |                     | 18,700,000      | 2.9638 USD (USDLIBBBA3M)                    |                                                    |                                                      | 229,955             | 2,007,349                     |      | 2,007,349   | 516,412                                   |                                            |                                          |                                             | 318,602            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 12/08/2008 | 12/10/2028                     |                     | 29,300,000      | 2.8878 USD (USDLIBBBA3M)                    |                                                    |                                                      | 349,170             | 2,622,307                     |      | 2,622,307   | 823,171                                   |                                            |                                          |                                             | 598,433            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 12/08/2008 | 12/10/2015                     |                     | 11,600,000      | 2.8518 USD (USDLIBBBA3M)                    |                                                    |                                                      | 136,150             | 847,160                       |      | 847,160     | 37,391                                    |                                            |                                          |                                             | 108,422            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 12/15/2008 | 12/17/2038                     |                     | 26,300,000      | 2.7558 USD (USDLIBBBA3M)                    |                                                    |                                                      | 294,594             | 1,527,816                     |      | 1,527,816   | 683,474                                   |                                            |                                          |                                             | 681,393            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 12/15/2008 | 12/17/2038                     |                     | 33,600,000      | 2.7558 USD (USDLIBBBA3M)                    |                                                    |                                                      | 376,363             | 1,951,886                     |      | 1,951,886   | 873,184                                   |                                            |                                          |                                             | 870,525            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 12/15/2008 | 12/17/2028                     |                     | 11,500,000      | USDLIBBBA3M (2.8242 USD)                    |                                                    |                                                      | (132,748)           | (925,962)                     |      | (925,962)   | (323,693)                                 |                                            |                                          |                                             | 235,016            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Merrill Lynch Capital Services | 12/15/2008 | 12/17/2018                     |                     | 66,400,000      | USDLIBBBA3M (2.7662 USD)                    |                                                    |                                                      | (747,218)           | (6,287,956)                   |      | (6,287,956) | (1,289,163)                               |                                            |                                          |                                             | 850,227            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Merrill Lynch Capital Services | 12/15/2008 | 12/17/2018                     |                     | 96,500,000      | USDLIBBBA3M (2.7662 USD)                    |                                                    |                                                      | (1,085,942)         | (9,138,370)                   |      | (9,138,370) | (1,873,558)                               |                                            |                                          |                                             | 1,235,646          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 12/19/2008 | 12/23/2028                     |                     | 8,300,000       | 2.5348 USD (USDLIBBBA3M)                    |                                                    |                                                      | 83,472              | 327,129                       |      | 327,129     | 235,154                                   |                                            |                                          |                                             | 169,705            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 12/19/2008 | 12/23/2028                     |                     | 15,000,000      | 2.5348 USD (USDLIBBBA3M)                    |                                                    |                                                      | 150,852             | 591,197                       |      | 591,197     | 424,976                                   |                                            |                                          |                                             | 306,696            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 154,589             | (31,783)                      |      | (31,783)    | 407,136                                   |                                            |                                          |                                             | 414,665            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Merrill Lynch Capital Services | 01/05/2009 | 01/07/2014                     |                     | 21,300,000      | USDLIBBBA3M (3.3242 USD)                    |                                                    |                                                      | (191,243)           | (580,789)                     |      | (580,789)   | 102,012                                   |                                            |                                          |                                             | 132,354            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 01/05/2009 | 01/07/2019                     |                     | 9,900,000       | USDLIBBBA3M (2.8482 USD)                    |                                                    |                                                      | (114,857)           | (990,131)                     |      | (990,131)   | (190,779)                                 |                                            |                                          |                                             | 127,328            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 01/05/2009 | 01/07/2029                     |                     | 13,500,000      | USDLIBBBA3M (3.0922 USD)                    |                                                    |                                                      | (173,093)           | (1,600,952)                   |      | (1,600,952) | (377,555)                                 |                                            |                                          |                                             | 276,370            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 01/05/2009 | 01/07/2029                     |                     | 8,200,000       | USDLIBBBA3M (3.0922 USD)                    |                                                    |                                                      | (105,138)           | (972,430)                     |      | (972,430)   | (229,330)                                 |                                            |                                          |                                             | 167,869            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 01/05/2009 | 01/07/2039                     |                     | 18,200,000      | USDL1BBBA3M (3.0582 USD)                    |                                                    |                                                      | (230,260)           | (2,160,745)                   |      | (2,160,745) | (483,089)                                 |                                            |                                          |                                             | 472,047            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 01/05/2009 | 01/07/2039                     |                     | 12,900,000      | USDL1BBBA3M (3.0582 USD)                    |                                                    |                                                      | (163,207)           | (1,531,517)                   |      | (1,531,517) | (342,409)                                 |                                            |                                          |                                             | 334,582            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 01/05/2009 | 01/07/2024                     |                     | 16,400,000      | USDL1BBBA3M (3.0792 USD)                    |                                                    |                                                      | (209,209)           | (1,959,357)                   |      | (1,959,357) | (450,108)                                 |                                            |                                          |                                             | 280,350            |                                    | 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)                    |                                                    |                                                      | 118,150             | 361,305                       |      | 361,305     | (51,245)                                  |                                            |                                          |                                             | 99,331             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 01/09/2009 | 01/13/2019                     |                     | 14,800,000      | USDL1BBBA3M (2.5172 USD)                    |                                                    |                                                      | (147,524)           | (1,170,390)                   |      | (1,170,390) | (305,115)                                 |                                            |                                          |                                             | 190,589            |                                    | 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)                    |                                                    |                                                      | 197,374             | 1,556,254                     |      | 1,556,254   | 407,836                                   |                                            |                                          |                                             | 254,167            |                                    | 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)                    |                                                    |                                                      | 270,165             | 2,078,171                     |      | 2,078,171   | 671,421                                   |                                            |                                          |                                             | 409,286            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl             | 01/20/2009 | 01/22/2029                     |                     | 28,500,000      | 2.8247 USD (USDL1BBBA3M)                    |                                                    |                                                      | 329,416             | 2,292,075                     |      | 2,292,075   | 800,580                                   |                                            |                                          |                                             | 584,173            |                                    | 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)                    |                                                    |                                                      | 276,740             | 1,579,319                     |      | 1,579,319   | 632,193                                   |                                            |                                          |                                             | 630,748            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citibank NA                    | 01/20/2009 | 01/22/2016                     |                     | 15,000,000      | 2.3088 USD (USDL1BBBA3M)                    |                                                    |                                                      | 134,684             | 831,429                       |      | 831,429     | 92,025                                    |                                            |                                          |                                             | 142,577            |                                    | 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)                    |                                                    |                                                      | 246,713             | 759,151                       |      | 759,151     | (109,379)                                 |                                            |                                          |                                             | 200,876            |                                    | 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      | USDL1BBBA3M (2.2532 USD)                    |                                                    |                                                      | (179,703)           | (556,948)                     |      | (556,948)   | 89,476                                    |                                            |                                          |                                             | 130,399            |                                    | 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       | USDL1BBBA3M (2.7952 USD)                    |                                                    |                                                      | (98,328)            | (831,472)                     |      | (831,472)   | (169,108)                                 |                                            |                                          |                                             | 111,095            |                                    | 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      | USDL1BBBA3M (2.7952 USD)                    |                                                    |                                                      | (479,062)           | (4,051,007)                   |      | (4,051,007) | (823,909)                                 |                                            |                                          |                                             | 541,265            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 01/26/2009 | 01/28/2024                     |                     | 9,300,000       | USDL1BBBA3M (3.0933 USD)                    |                                                    |                                                      | (120,193)           | (1,123,356)                   |      | (1,123,356) | (254,554)                                 |                                            |                                          |                                             | 159,375            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 01/26/2009 | 01/28/2024                     |                     | 36,400,000      | USDL1BBBA3M (3.0933 USD)                    |                                                    |                                                      | (470,432)           | (4,396,792)                   |      | (4,396,792) | (996,319)                                 |                                            |                                          |                                             | 623,791            |                                    | 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       | USDL1BBBA3M (3.1503 USD)                    |                                                    |                                                      | (99,067)            | (950,960)                     |      | (950,960)   | (209,057)                                 |                                            |                                          |                                             | 153,806            |                                    | 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      | USDL1BBBA3M (3.1503 USD)                    |                                                    |                                                      | (351,358)           | (3,372,738)                   |      | (3,372,738) | (741,456)                                 |                                            |                                          |                                             | 545,498            |                                    | 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)                    |                                                    |                                                      | 175,828             | 544,886                       |      | 544,886     | (86,947)                                  |                                            |                                          |                                             | 128,500            |                                    | 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      | USDL1BBBA3M (2.4132 USD)                    |                                                    |                                                      | (151,305)           | (471,746)                     |      | (471,746)   | 79,962                                    |                                            |                                          |                                             | 100,706            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 Annuity Benefit                        | N/A                          | Interest           | Merrill Lynch Capital Services | 02/03/2009 | 02/05/2019                     |                     | 6,500,000       | USD LIBBBA3M (2.9842 USD)                   |                                                    |                                                      | (80,803)            | (706,465)                     |      | (706,465)   | (123,678)                                 |                                            |                                          |                                             | 84,107             |                                    | 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       | USD LIBBBA3M (2.9842 USD)                   |                                                    |                                                      | (108,152)           | (945,576)                     |      | (945,576)   | (165,538)                                 |                                            |                                          |                                             | 112,574            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 02/03/2009 | 02/05/2024                     |                     | 8,800,000       | USD LIBBBA3M (3.2633 USD)                   |                                                    |                                                      | (121,691)           | (1,220,707)                   |      | (1,220,707) | (237,579)                                 |                                            |                                          |                                             | 150,949            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs    | 02/03/2009 | 02/05/2024                     |                     | 6,200,000       | USD LIBBBA3M (3.2633 USD)                   |                                                    |                                                      | (85,737)            | (860,044)                     |      | (860,044)   | (167,385)                                 |                                            |                                          |                                             | 106,351            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Group Inc        | 02/03/2009 | 02/05/2029                     |                     | 9,100,000       | USD LIBBBA3M (3.3143 USD)                   |                                                    |                                                      | (128,144)           | (1,365,792)                   |      | (1,365,792) | (252,804)                                 |                                            |                                          |                                             | 186,741            |                                    | 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      | USD LIBBBA3M (3.3143 USD)                   |                                                    |                                                      | (153,491)           | (1,635,948)                   |      | (1,635,948) | (302,809)                                 |                                            |                                          |                                             | 223,679            |                                    | 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      | USD LIBBBA3M (3.3072 USD)                   |                                                    |                                                      | (154,509)           | (1,854,386)                   |      | (1,854,386) | (296,640)                                 |                                            |                                          |                                             | 285,730            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Group Inc        | 02/03/2009 | 02/05/2039                     |                     | 13,400,000      | USD LIBBBA3M (3.3072 USD)                   |                                                    |                                                      | (188,220)           | (2,258,980)                   |      | (2,258,980) | (361,361)                                 |                                            |                                          |                                             | 348,071            |                                    | 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      | USD LIBBBA3M (2.5882 USD)                   |                                                    |                                                      | (644,335)           | (2,023,898)                   |      | (2,023,898) | 362,180                                   |                                            |                                          |                                             | 393,325            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Merrill Lynch Capital Services | 02/05/2009 | 02/09/2016                     |                     | 17,700,000      | USD LIBBBA3M (2.9102 USD)                   |                                                    |                                                      | (213,940)           | (1,364,556)                   |      | (1,364,556) | (62,100)                                  |                                            |                                          |                                             | 169,400            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl             | 02/23/2009 | 02/25/2019                     |                     | 12,700,000      | 3.0767 USD (USD LIBBBA3M)                   |                                                    |                                                      | 163,869             | 1,458,726                     |      | 1,458,726   | 240,054                                   |                                            |                                          |                                             | 165,012            |                                    | 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)                   |                                                    |                                                      | 192,967             | 1,957,988                     |      | 1,957,988   | 372,119                                   |                                            |                                          |                                             | 237,274            |                                    | 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)                   |                                                    |                                                      | 323,241             | 3,405,010                     |      | 3,405,010   | 642,145                                   |                                            |                                          |                                             | 474,816            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl             | 02/23/2009 | 02/25/2039                     |                     | 24,300,000      | 3.2767 USD (USD LIBBBA3M)                   |                                                    |                                                      | 337,845             | 3,950,042                     |      | 3,950,042   | 654,310                                   |                                            |                                          |                                             | 631,852            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl             | 02/23/2009 | 02/25/2014                     |                     | 19,800,000      | 2.5168 USD (USD LIBBBA3M)                   |                                                    |                                                      | 200,051             | 644,408                       |      | 644,408     | (107,376)                                 |                                            |                                          |                                             | 128,340            |                                    | 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)                   |                                                    |                                                      | 187,665             | 617,439                       |      | 617,439     | (102,826)                                 |                                            |                                          |                                             | 116,789            |                                    | 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)                   |                                                    |                                                      | 163,074             | 1,062,311                     |      | 1,062,311   | 46,500                                    |                                            |                                          |                                             | 127,524            |                                    | 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)                   |                                                    |                                                      | 157,762             | 1,819,864                     |      | 1,819,864   | 296,606                                   |                                            |                                          |                                             | 220,081            |                                    | 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)                   |                                                    |                                                      | 165,365             | 2,186,953                     |      | 2,186,953   | 307,666                                   |                                            |                                          |                                             | 293,945            |                                    | 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)                   |                                                    |                                                      | (603,700)           | (6,516,794)                   |      | (6,516,794) | (1,204,474)                               |                                            |                                          |                                             | 1,170,877          |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 | Capital Surplus Hedge                                     | N/A                          | Interest           | Citibank NA                 | 03/06/2009 | 03/10/2039                     |                     | 50,000,000      | USD LIBBBA3M (3.1913 USD)                   |                                                    |                                                      | (671,728)           | (7,279,141)                   |      | (7,279,141)  | (1,338,666)                               |                                            |                                          |                                             | 1,300,975          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 03/09/2009 | 03/11/2039                     |                     | 50,000,000      | USD LIBBBA3M (3.2993 USD)                   |                                                    |                                                      | (698,728)           | (8,367,241)                   |      | (8,367,241)  | (1,348,996)                               |                                            |                                          |                                             | 1,301,041          |                                    | 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      | USD LIBBBA3M (3.2633 USD)                   |                                                    |                                                      | (689,728)           | (8,004,761)                   |      | (8,004,761)  | (1,345,563)                               |                                            |                                          |                                             | 1,301,041          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 03/10/2009 | 03/12/2039                     |                     | 50,000,000      | USD LIBBBA3M (3.3373 USD)                   |                                                    |                                                      | (708,220)           | (8,751,322)                   |      | (8,751,322)  | (1,352,620)                               |                                            |                                          |                                             | 1,301,108          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 03/10/2009 | 03/12/2039                     |                     | 50,000,000      | USD LIBBBA3M (3.3333 USD)                   |                                                    |                                                      | (707,220)           | (8,711,038)                   |      | (8,711,038)  | (1,352,239)                               |                                            |                                          |                                             | 1,301,108          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 03/10/2009 | 03/12/2039                     |                     | 50,000,000      | USD LIBBBA3M (3.3453 USD)                   |                                                    |                                                      | (710,220)           | (8,831,890)                   |      | (8,831,890)  | (1,353,384)                               |                                            |                                          |                                             | 1,301,108          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 03/11/2009 | 03/13/2039                     |                     | 50,000,000      | USD LIBBBA3M (3.3793 USD)                   |                                                    |                                                      | (718,445)           | (9,174,685)                   |      | (9,174,685)  | (1,356,884)                               |                                            |                                          |                                             | 1,301,175          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 03/12/2009 | 03/16/2039                     |                     | 16,000,000      | USD LIBBBA3M (3.2752 USD)                   |                                                    |                                                      | (221,023)           | (2,601,045)                   |      | (2,601,045)  | (431,484)                                 |                                            |                                          |                                             | 416,440            |                                    | 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)                   |                                                    |                                                      | 179,046             | 2,085,448                     |      | 2,085,448    | 334,650                                   |                                            |                                          |                                             | 250,038            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 04/29/2009 | 05/01/2039                     |                     | 14,000,000      | 3.5007 USD (USD LIBBBA3M)                   |                                                    |                                                      | 209,681             | 2,915,440                     |      | 2,915,440    | 382,680                                   |                                            |                                          |                                             | 365,243            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                      | 05/18/2009 | 05/20/2019                     |                     | 12,300,000      | USD LIBBBA3M (3.2102 USD)                   |                                                    |                                                      | (167,370)           | (1,536,937)                   |      | (1,536,937)  | (237,534)                                 |                                            |                                          |                                             | 162,552            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 199,845             | 2,212,348                     |      | 2,212,348    | 346,339                                   |                                            |                                          |                                             | 227,476            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 387,181             | 4,830,055                     |      | 4,830,055    | 680,775                                   |                                            |                                          |                                             | 511,197            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 452,138             | 6,907,553                     |      | 6,907,553    | 785,488                                   |                                            |                                          |                                             | 741,639            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/01/2009 | 06/03/2019                     |                     | 28,200,000      | USD LIBBBA3M (4.0202 USD)                   |                                                    |                                                      | (496,348)           | (5,054,750)                   |      | (5,054,750)  | (465,018)                                 |                                            |                                          |                                             | 373,717            |                                    | 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      | USD LIBBBA3M (4.3272 USD)                   |                                                    |                                                      | (543,728)           | (7,156,253)                   |      | (7,156,253)  | (699,350)                                 |                                            |                                          |                                             | 488,730            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/01/2009 | 06/03/2029                     |                     | 26,500,000      | USD LIBBBA3M (4.3682 USD)                   |                                                    |                                                      | (512,537)           | (8,043,181)                   |      | (8,043,181)  | (722,797)                                 |                                            |                                          |                                             | 549,072            |                                    | 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      | USD LIBBBA3M (3.0622 USD)                   |                                                    |                                                      | (208,567)           | (774,606)                     |      | (774,606)    | 116,874                                   |                                            |                                          |                                             | 112,492            |                                    | 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      | USD LIBBBA3M (3.0622 USD)                   |                                                    |                                                      | (190,431)           | (707,249)                     |      | (707,249)    | 106,711                                   |                                            |                                          |                                             | 102,710            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/01/2009 | 06/03/2039                     |                     | 28,700,000      | USD LIBBBA3M (4.3972 USD)                   |                                                    |                                                      | (559,248)           | (11,193,407)                  |      | (11,193,407) | (836,435)                                 |                                            |                                          |                                             | 750,008            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/01/2009 | 06/03/2016                     |                     | 14,400,000      | USD LIBBBA3M (3.5972 USD)                   |                                                    |                                                      | (222,999)           | (1,552,803)                   |      | (1,552,803) | (21,950)                                  |                                            |                                          |                                             | 143,700            |                                    | 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      | USD LIBBBA3M (1.3252 USD)                   |                                                    |                                                      | (126,179)           | (267,429)                     |      | (267,429)   | 30,582                                    |                                            |                                          |                                             | 160,486            |                                    | 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      | USD LIBBBA3M (3.5622 USD)                   |                                                    |                                                      | (382,253)           | (4,385,028)                   |      | (4,385,028) | (684,123)                                 |                                            |                                          |                                             | 456,539            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 07/14/2010 | 07/16/2015                     |                     | 15,100,000      | USD LIBBBA3M (2.1052 USD)                   |                                                    |                                                      | (119,958)           | (674,152)                     |      | (674,152)   | (65,878)                                  |                                            |                                          |                                             | 132,633            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 07/14/2010 | 07/16/2015                     |                     | 33,000,000      | USD LIBBBA3M (2.1052 USD)                   |                                                    |                                                      | (262,159)           | (1,473,313)                   |      | (1,473,313) | (143,971)                                 |                                            |                                          |                                             | 289,861            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 07/14/2010 | 07/16/2020                     |                     | 35,700,000      | USD LIBBBA3M (3.1272 USD)                   |                                                    |                                                      | (466,035)           | (4,424,020)                   |      | (4,424,020) | (835,009)                                 |                                            |                                          |                                             | 509,933            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 07/14/2010 | 07/16/2030                     |                     | 23,500,000      | USD LIBBBA3M (3.7332 USD)                   |                                                    |                                                      | (377,979)           | (5,092,065)                   |      | (5,092,065) | (646,041)                                 |                                            |                                          |                                             | 502,724            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 07/16/2010 | 07/20/2020                     |                     | 17,300,000      | 2.9538 USD (USD LIBBBA3M)                   |                                                    |                                                      | 211,115             | 1,913,354                     |      | 1,913,354   | 415,148                                   |                                            |                                          |                                             | 247,278            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 07/16/2010 | 07/20/2040                     |                     | 15,100,000      | 3.7118 USD (USD LIBBBA3M)                   |                                                    |                                                      | 241,497             | 3,860,345                     |      | 3,860,345   | 420,785                                   |                                            |                                          |                                             | 402,804            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 07/16/2010 | 07/20/2015                     |                     | 7,400,000       | 1.9148 USD (USD LIBBBA3M)                   |                                                    |                                                      | 51,860              | 288,494                       |      | 288,494     | 39,584                                    |                                            |                                          |                                             | 65,116             |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 254,447             | 3,207,628                     |      | 3,207,628   | 456,685                                   |                                            |                                          |                                             | 355,277            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 114,641             | 1,052,076                     |      | 1,052,076   | 219,484                                   |                                            |                                          |                                             | 131,657            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 146,960             | 1,615,281                     |      | 1,615,281   | 274,634                                   |                                            |                                          |                                             | 182,117            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 232,529             | 3,000,079                     |      | 3,000,079   | 409,649                                   |                                            |                                          |                                             | 319,062            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 232,890             | 3,823,106                     |      | 3,823,106   | 400,142                                   |                                            |                                          |                                             | 381,594            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 13,666              | 2,995                         |      | 2,995       | (975)                                     |                                            |                                          |                                             | 22,602             |                                    | 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      | USD LIBBBA3M (1.0132 USD)                   |                                                    |                                                      | (91,714)            | (194,046)                     |      | (194,046)   | (22,867)                                  |                                            |                                          |                                             | 187,863            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 233,909             | 2,720,603                     |      | 2,720,603   | 437,273                                   |                                            |                                          |                                             | 340,863            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 203,263             | 3,030,406                     |      | 3,030,406   | 361,453                                   |                                            |                                          |                                             | 349,862            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 08/11/2010 | 08/13/2020                     |                     | 12,900,000      | 2.7197 USD (USD LIBBBA3M)                   |                                                    |                                                      | 143,722             | 1,191,254                     |      | 1,191,254   | 320,789                                   |                                            |                                          |                                             | 185,137            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Deutsche Bank AG         | 08/11/2010 | 08/13/2025                     |                     | 9,100,000       | 3.2147 USD (USDLIBBBA3M)                    |                                                    |                                                      | 123,908             | 1,216,906                     |      | 1,216,906   | 253,612                                   |                                            |                                          |                                             | 166,004            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 08/11/2010 | 08/13/2015                     |                     | 7,800,000       | 1.6337 USD (USDLIBBBA3M)                    |                                                    |                                                      | 44,548              | 240,139                       |      | 240,139     | 56,446                                    |                                            |                                          |                                             | 69,371             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 08/11/2010 | 08/13/2015                     |                     | 10,600,000      | 1.6337 USD (USDLIBBBA3M)                    |                                                    |                                                      | 60,539              | 326,342                       |      | 326,342     | 76,708                                    |                                            |                                          |                                             | 94,273             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citibank NA              | 08/12/2010 | 08/17/2015                     |                     | 10,200,000      | 1.6707 USD (USDLIBBBA3M)                    |                                                    |                                                      | 60,443              | 326,428                       |      | 326,428     | 73,032                                    |                                            |                                          |                                             | 90,875             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA              | 08/12/2010 | 08/17/2015                     |                     | 22,000,000      | 1.6707 USD (USDLIBBBA3M)                    |                                                    |                                                      | 130,367             | 704,061                       |      | 704,061     | 157,520                                   |                                            |                                          |                                             | 196,004            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA              | 08/12/2010 | 08/18/2025                     |                     | 22,400,000      | 3.1907 USD (USDLIBBBA3M)                    |                                                    |                                                      | 302,977             | 2,932,162                     |      | 2,932,162   | 625,006                                   |                                            |                                          |                                             | 408,838            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl       | 08/12/2010 | 08/16/2012                     |                     | 23,400,000      | 0.7277 USD (USDLIBBBA3M)                    |                                                    |                                                      | 28,332              | 7,504                         |      | 7,504       | (4,450)                                   |                                            |                                          |                                             | 42,275             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl       | 08/12/2010 | 08/16/2013                     |                     | 11,400,000      | 1.0397 USD (USDLIBBBA3M)                    |                                                    |                                                      | 31,587              | 67,054                        |      | 67,054      | 6,356                                     |                                            |                                          |                                             | 60,978             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG         | 08/12/2010 | 08/17/2020                     |                     | 28,300,000      | 2.7207 USD (USDLIBBBA3M)                    |                                                    |                                                      | 316,274             | 2,615,293                     |      | 2,615,293   | 703,969                                   |                                            |                                          |                                             | 406,428            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG         | 08/12/2010 | 08/16/2030                     |                     | 25,600,000      | 3.3937 USD (USDLIBBBA3M)                    |                                                    |                                                      | 372,243             | 4,224,627                     |      | 4,224,627   | 703,700                                   |                                            |                                          |                                             | 548,934            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG         | 08/12/2010 | 08/16/2040                     |                     | 24,800,000      | 3.5417 USD (USDLIBBBA3M)                    |                                                    |                                                      | 378,963             | 5,463,965                     |      | 5,463,965   | 681,004                                   |                                            |                                          |                                             | 662,430            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Barclays Bank PLC        | 08/16/2010 | 08/20/2012                     |                     | 28,400,000      | 0.7087 USD (USDLIBBBA3M)                    |                                                    |                                                      | 31,633              | 9,143                         |      | 9,143       | (2,149)                                   |                                            |                                          |                                             | 53,447             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG         | 08/16/2010 | 08/19/2030                     |                     | 46,800,000      | USDLIBBBA3M (3.1953 USD)                    |                                                    |                                                      | (633,992)           | (6,305,532)                   |      | (6,305,532) | (1,287,246)                               |                                            |                                          |                                             | 1,003,748          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG         | 08/16/2010 | 08/20/2040                     |                     | 40,800,000      | USDLIBBBA3M (3.3293 USD)                    |                                                    |                                                      | (580,047)           | (7,184,592)                   |      | (7,184,592) | (1,101,012)                               |                                            |                                          |                                             | 1,090,017          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 08/20/2010 | 08/24/2020                     |                     | 23,500,000      | 2.5787 USD (USDLIBBBA3M)                    |                                                    |                                                      | 244,554             | 1,911,647                     |      | 1,911,647   | 598,051                                   |                                            |                                          |                                             | 337,891            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG         | 08/20/2010 | 08/24/2015                     |                     | 9,100,000       | 1.6217 USD (USDLIBBBA3M)                    |                                                    |                                                      | 51,156              | 278,470                       |      | 278,470     | 69,133                                    |                                            |                                          |                                             | 81,322             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG         | 08/20/2010 | 08/24/2025                     |                     | 15,600,000      | 2.9747 USD (USDLIBBBA3M)                    |                                                    |                                                      | 193,230             | 1,643,466                     |      | 1,643,466   | 442,129                                   |                                            |                                          |                                             | 284,905            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG         | 08/20/2010 | 08/24/2030                     |                     | 21,100,000      | 3.1377 USD (USDLIBBBA3M)                    |                                                    |                                                      | 278,553             | 2,657,273                     |      | 2,657,273   | 581,982                                   |                                            |                                          |                                             | 452,715            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG         | 08/20/2010 | 08/24/2040                     |                     | 18,400,000      | 3.2527 USD (USDLIBBBA3M)                    |                                                    |                                                      | 253,489             | 2,946,485                     |      | 2,946,485   | 494,799                                   |                                            |                                          |                                             | 491,672            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Bank of America Corp     | 08/25/2010 | 08/27/2012                     |                     | 27,000,000      | 0.6718 USD (USDLIBBBA3M)                    |                                                    |                                                      | 23,271              | 8,534                         |      | 8,534       | 5,154                                     |                                            |                                          |                                             | 54,187             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Bank of America Corp        | 08/25/2010 | 08/27/2015                     |                     | 10,500,000      | 1.5568 USD (USDLIBBBA3M)                    |                                                    |                                                      | 55,512              | 300,589                       |      | 300,589     | 83,288                                    |                                            |                                          |                                             | 93,956             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 08/25/2010 | 08/27/2015                     |                     | 32,800,000      | 1.5568 USD (USDLIBBBA3M)                    |                                                    |                                                      | 173,410             | 938,982                       |      | 938,982     | 260,177                                   |                                            |                                          |                                             | 293,499            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 08/25/2010 | 08/27/2025                     |                     | 31,000,000      | 2.8928 USD (USDLIBBBA3M)                    |                                                    |                                                      | 370,974             | 2,965,271                     |      | 2,965,271   | 879,537                                   |                                            |                                          |                                             | 566,334            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 08/25/2010 | 08/27/2040                     |                     | 32,900,000      | 3.1638 USD (USDLIBBBA3M)                    |                                                    |                                                      | 438,291             | 4,659,201                     |      | 4,659,201   | 874,545                                   |                                            |                                          |                                             | 879,259            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 08/25/2010 | 08/28/2017                     |                     | 7,900,000       | 2.0468 USD (USDLIBBBA3M)                    |                                                    |                                                      | 61,122              | 416,494                       |      | 416,494     | 127,615                                   |                                            |                                          |                                             | 90,386             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/25/2010 | 08/27/2020                     |                     | 41,500,000      | 2.4978 USD (USDLIBBBA3M)                    |                                                    |                                                      | 414,882             | 3,113,672                     |      | 3,113,672   | 1,063,937                                 |                                            |                                          |                                             | 597,001            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/25/2010 | 08/27/2030                     |                     | 36,000,000      | 3.0538 USD (USDLIBBBA3M)                    |                                                    |                                                      | 459,789             | 4,071,770                     |      | 4,071,770   | 989,339                                   |                                            |                                          |                                             | 772,580            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 08/31/2010 | 09/02/2040                     |                     | 10,700,000      | 3.1697 USD (USDLIBBBA3M)                    |                                                    |                                                      | 142,426             | 1,528,641                     |      | 1,528,641   | 285,799                                   |                                            |                                          |                                             | 286,043            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/31/2010 | 09/02/2030                     |                     | 10,900,000      | 3.0477 USD (USDLIBBBA3M)                    |                                                    |                                                      | 138,439             | 1,222,401                     |      | 1,222,401   | 300,727                                   |                                            |                                          |                                             | 234,026            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 09/01/2010 | 09/03/2020                     |                     | 60,300,000      | 2.5408 USD (USDLIBBBA3M)                    |                                                    |                                                      | 613,695             | 4,719,613                     |      | 4,719,613   | 1,544,822                                 |                                            |                                          |                                             | 868,468            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Bank of America Corp        | 09/02/2010 | 09/07/2040                     |                     | 33,200,000      | USDLIBBBA3M (3.3513 USD)                    |                                                    |                                                      | (473,201)           | (6,001,947)                   |      | (6,001,947) | (899,748)                                 |                                            |                                          |                                             | 887,751            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 09/02/2010 | 09/07/2020                     |                     | 29,700,000      | USDLIBBBA3M (2.6273 USD)                    |                                                    |                                                      | (315,801)           | (2,524,560)                   |      | (2,524,560) | (752,746)                                 |                                            |                                          |                                             | 428,039            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 09/02/2010 | 09/07/2030                     |                     | 38,100,000      | USDLIBBBA3M (3.2203 USD)                    |                                                    |                                                      | (518,085)           | (5,280,761)                   |      | (5,280,761) | (1,049,906)                               |                                            |                                          |                                             | 818,325            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 09/02/2010 | 09/07/2025                     |                     | 7,500,000       | USDLIBBBA3M (3.0473 USD)                    |                                                    |                                                      | (95,498)            | (854,108)                     |      | (854,108)   | (211,752)                                 |                                            |                                          |                                             | 137,173            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 09/02/2010 | 09/07/2012                     |                     | 8,100,000       | USDLIBBBA3M (0.6893 USD)                    |                                                    |                                                      | (7,639)             | (3,115)                       |      | (3,115)     | (1,559)                                   |                                            |                                          |                                             | 17,731             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 09/02/2010 | 09/07/2012                     |                     | 10,600,000      | USDLIBBBA3M (0.6893 USD)                    |                                                    |                                                      | (9,996)             | (4,077)                       |      | (4,077)     | (2,040)                                   |                                            |                                          |                                             | 23,203             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 09/02/2010 | 09/07/2020                     |                     | 19,300,000      | USDLIBBBA3M (2.6313 USD)                    |                                                    |                                                      | (205,604)           | (1,646,566)                   |      | (1,646,566) | (488,900)                                 |                                            |                                          |                                             | 278,153            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 09/02/2010 | 09/07/2013                     |                     | 16,900,000      | USDLIBBBA3M (1.0033 USD)                    |                                                    |                                                      | (42,470)            | (97,190)                      |      | (97,190)    | (15,699)                                  |                                            |                                          |                                             | 92,779             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 09/02/2010 | 09/07/2015                     |                     | 8,500,000       | USDLIBBBA3M (1.6453 USD)                    |                                                    |                                                      | (48,646)            | (268,460)                     |      | (268,460)   | (66,946)                                  |                                            |                                          |                                             | 76,421             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 09/02/2010 | 09/07/2015                     |                     | 24,200,000      | USDLIBBBA3M (1.6453 USD)                    |                                                    |                                                      | (138,498)           | (764,321)                     |      | (764,321)   | (190,599)                                 |                                            |                                          |                                             | 217,576            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Morgan Stanley Capital Svcs | 09/02/2010 | 09/07/2030                     |                     | 14,100,000      | USD LIBBBA3M (3.2243 USD)                   |                                                    |                                                      | (192,014)           | (1,962,936)                   |      | (1,962,936) | (388,542)                                 |                                            |                                          |                                             | 302,845            |                                    | 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       | USD LIBBBA3M (1.7403 USD)                   |                                                    |                                                      | (46,202)            | (260,989)                     |      | (260,989)   | (57,129)                                  |                                            |                                          |                                             | 67,662             |                                    | 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      | USD LIBBBA3M (1.7403 USD)                   |                                                    |                                                      | (198,977)           | (1,123,991)                   |      | (1,123,991) | (246,038)                                 |                                            |                                          |                                             | 291,397            |                                    | 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      | USD LIBBBA3M (3.5053 USD)                   |                                                    |                                                      | (259,245)           | (3,686,135)                   |      | (3,686,135) | (475,023)                                 |                                            |                                          |                                             | 462,818            |                                    | 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       | USD LIBBBA3M (0.7593 USD)                   |                                                    |                                                      | (11,423)            | (5,415)                       |      | (5,415)     | 1,298                                     |                                            |                                          |                                             | 21,314             |                                    | 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       | USD LIBBBA3M (2.7623 USD)                   |                                                    |                                                      | (110,449)           | (936,863)                     |      | (936,863)   | (244,440)                                 |                                            |                                          |                                             | 141,427            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 09/13/2010 | 09/16/2013                     |                     | 20,400,000      | USD LIBBBA3M (1.0873 USD)                   |                                                    |                                                      | (59,064)            | (141,190)                     |      | (141,190)   | (11,693)                                  |                                            |                                          |                                             | 113,149            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Bank of America Corp        | 09/16/2010 | 09/20/2012                     |                     | 8,200,000       | USD LIBBBA3M (0.6752 USD)                   |                                                    |                                                      | (6,452)             | (3,549)                       |      | (3,549)     | (2,323)                                   |                                            |                                          |                                             | 19,568             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 09/16/2010 | 09/21/2020                     |                     | 11,500,000      | USD LIBBBA3M (2.7662 USD)                   |                                                    |                                                      | (129,281)           | (1,102,684)                   |      | (1,102,684) | (287,260)                                 |                                            |                                          |                                             | 166,126            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 09/16/2010 | 09/20/2040                     |                     | 11,500,000      | USD LIBBBA3M (3.5672 USD)                   |                                                    |                                                      | (175,338)           | (2,599,217)                   |      | (2,599,217) | (317,592)                                 |                                            |                                          |                                             | 307,698            |                                    | 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)                   |                                                    |                                                      | (34,060)            | (83,813)                      |      | (83,813)    | (15,099)                                  |                                            |                                          |                                             | 79,673             |                                    | 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)                   |                                                    |                                                      | (73,023)            | (413,927)                     |      | (413,927)   | (99,558)                                  |                                            |                                          |                                             | 113,058            |                                    | 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)                   |                                                    |                                                      | (60,162)            | (342,625)                     |      | (342,625)   | (81,779)                                  |                                            |                                          |                                             | 93,199             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 09/20/2010 | 09/23/2030                     |                     | 11,000,000      | 3.3977 USD (USD LIBBBA3M)                   |                                                    |                                                      | 158,157             | 1,825,546                     |      | 1,825,546   | 303,115                                   |                                            |                                          |                                             | 236,546            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 09/20/2010 | 09/24/2012                     |                     | 32,900,000      | 0.6838 USD (USD LIBBBA3M)                   |                                                    |                                                      | 26,598              | 15,670                        |      | 15,670      | 9,021                                     |                                            |                                          |                                             | 80,401             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 09/20/2010 | 09/22/2015                     |                     | 40,000,000      | 1.6858 USD (USD LIBBBA3M)                   |                                                    |                                                      | 232,738             | 1,324,833                     |      | 1,324,833   | 318,432                                   |                                            |                                          |                                             | 361,939            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 09/20/2010 | 09/22/2020                     |                     | 37,200,000      | USD LIBBBA3M (2.7542 USD)                   |                                                    |                                                      | (415,169)           | (3,532,442)                   |      | (3,532,442) | (930,394)                                 |                                            |                                          |                                             | 537,472            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 09/22/2010 | 09/24/2015                     |                     | 8,500,000       | 1.5238 USD (USD LIBBBA3M)                   |                                                    |                                                      | 42,407              | 237,597                       |      | 237,597     | 74,290                                    |                                            |                                          |                                             | 76,977             |                                    | 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)                   |                                                    |                                                      | (72,499)            | (570,582)                     |      | (570,582)   | (182,077)                                 |                                            |                                          |                                             | 102,616            |                                    | 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)                   |                                                    |                                                      | (161,587)           | (1,445,091)                   |      | (1,445,091) | (365,331)                                 |                                            |                                          |                                             | 236,353            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Bank of America Corp     | 09/22/2010 | 09/24/2040                     |                     | 8,200,000       | 3.3818 USD (USDLIBBBA3M)                    |                                                    |                                                      | 117,089             | 1,536,264                     |      | 1,536,264   | 223,068                                   |                                            |                                          |                                             | 219,445            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 09/22/2010 | 09/24/2012                     |                     | 10,600,000      | USDLIBBBA3M (0.6082 USD)                    |                                                    |                                                      | (4,358)             | (3,183)                       |      | (3,183)     | (6,909)                                   |                                            |                                          |                                             | 25,904             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 09/22/2010 | 09/24/2013                     |                     | 13,100,000      | USDLIBBBA3M (0.8942 USD)                    |                                                    |                                                      | (24,118)            | (61,335)                      |      | (61,335)    | (20,668)                                  |                                            |                                          |                                             | 73,313             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 09/22/2010 | 09/24/2030                     |                     | 14,800,000      | USDLIBBBA3M (3.2372 USD)                    |                                                    |                                                      | (200,630)           | (2,091,871)                   |      | (2,091,871) | (408,205)                                 |                                            |                                          |                                             | 318,286            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp     | 09/29/2010 | 10/01/2012                     |                     | 7,700,000       | USDLIBBBA3M (0.6012 USD)                    |                                                    |                                                      | (2,791)             | (2,521)                       |      | (2,521)     | (5,707)                                   |                                            |                                          |                                             | 19,568             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Bank of America Corp     | 09/29/2010 | 10/01/2020                     |                     | 7,500,000       | 2.5238 USD (USDLIBBBA3M)                    |                                                    |                                                      | 74,816              | 576,305                       |      | 576,305     | 193,779                                   |                                            |                                          |                                             | 108,523            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp     | 09/29/2010 | 10/01/2020                     |                     | 7,900,000       | 2.5238 USD (USDLIBBBA3M)                    |                                                    |                                                      | 78,806              | 607,041                       |      | 607,041     | 204,114                                   |                                            |                                          |                                             | 114,311            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl       | 09/29/2010 | 10/01/2013                     |                     | 10,800,000      | USDLIBBBA3M (0.8622 USD)                    |                                                    |                                                      | (18,008)            | (47,162)                      |      | (47,162)    | (19,239)                                  |                                            |                                          |                                             | 60,908             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA              | 10/04/2010 | 10/06/2025                     |                     | 10,300,000      | 3.0327 USD (USDLIBBBA3M)                    |                                                    |                                                      | 128,800             | 1,156,243                     |      | 1,156,243   | 291,724                                   |                                            |                                          |                                             | 188,950            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA              | 10/04/2010 | 10/07/2030                     |                     | 17,800,000      | 3.2247 USD (USDLIBBBA3M)                    |                                                    |                                                      | 239,674             | 2,484,054                     |      | 2,484,054   | 490,595                                   |                                            |                                          |                                             | 383,177            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp     | 10/07/2010 | 10/12/2020                     |                     | 10,000,000      | USDLIBBBA3M (2.4992 USD)                    |                                                    |                                                      | (98,613)            | (748,362)                     |      | (748,362)   | (259,172)                                 |                                            |                                          |                                             | 144,962            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 10/07/2010 | 10/13/2025                     |                     | 10,000,000      | USDLIBBBA3M (2.9802 USD)                    |                                                    |                                                      | (122,663)           | (1,059,329)                   |      | (1,059,329) | (283,955)                                 |                                            |                                          |                                             | 183,579            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Bank of America Corp     | 10/07/2010 | 10/14/2013                     |                     | 14,100,000      | USDLIBBBA3M (0.7842 USD)                    |                                                    |                                                      | (18,136)            | (49,461)                      |      | (49,461)    | (31,104)                                  |                                            |                                          |                                             | 80,640             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Bank of America Corp     | 10/07/2010 | 10/12/2015                     |                     | 5,500,000       | USDLIBBBA3M (1.4062 USD)                    |                                                    |                                                      | (24,179)            | (132,910)                     |      | (132,910)   | (51,875)                                  |                                            |                                          |                                             | 50,187             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 10/07/2010 | 10/12/2012                     |                     | 8,500,000       | USDLIBBBA3M (0.5252 USD)                    |                                                    |                                                      | 74                  | (1,511)                       |      | (1,511)     | (9,826)                                   |                                            |                                          |                                             | 22,843             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp     | 10/13/2010 | 10/15/2015                     |                     | 10,500,000      | USDLIBBBA3M (1.3742 USD)                    |                                                    |                                                      | (45,037)            | (242,536)                     |      | (242,536)   | (100,703)                                 |                                            |                                          |                                             | 95,931             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp     | 10/13/2010 | 10/15/2020                     |                     | 10,000,000      | USDLIBBBA3M (2.5162 USD)                    |                                                    |                                                      | (99,992)            | (761,281)                     |      | (761,281)   | (258,550)                                 |                                            |                                          |                                             | 145,034            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp     | 10/18/2010 | 10/20/2015                     |                     | 19,200,000      | USDLIBBBA3M (1.4052 USD)                    |                                                    |                                                      | (85,635)            | (462,072)                     |      | (462,072)   | (182,034)                                 |                                            |                                          |                                             | 175,782            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 10/18/2010 | 10/21/2013                     |                     | 10,000,000      | USDLIBBBA3M (0.7802 USD)                    |                                                    |                                                      | (13,352)            | (34,487)                      |      | (34,487)    | (22,430)                                  |                                            |                                          |                                             | 57,615             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp     | 10/21/2010 | 10/25/2040                     |                     | 14,700,000      | 3.5177 USD (USDLIBBBA3M)                    |                                                    |                                                      | 220,900             | 3,174,597                     |      | 3,174,597   | 403,229                                   |                                            |                                          |                                             | 393,986            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Goldman Sachs Intl Ltd   | 10/25/2010 | 10/29/2012                     |                     | 9,500,000       | USDL1BBBA3M (0.5262 USD)                    |                                                    |                                                      | (741)               | (1,121)                       |      | (1,121)     | (11,755)                                  |                                            |                                          |                                             | 27,538             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 10/25/2010 | 10/27/2020                     |                     | 8,100,000       | USDL1BBBA3M (2.5772 USD)                    |                                                    |                                                      | (83,697)            | (654,618)                     |      | (654,618)   | (208,164)                                 |                                            |                                          |                                             | 117,710            |                                    | 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      | USDL1BBBA3M (1.5533 USD)                    |                                                    |                                                      | (87,717)            | (484,800)                     |      | (484,800)   | (147,993)                                 |                                            |                                          |                                             | 154,381            |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | (475)               | (466)                         |      | (466)       | 42,405                                    |                                            |                                          |                                             | 90,156             |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 97,049              | 516,351                       |      | 516,351     | 200,095                                   |                                            |                                          |                                             | 194,214            |                                    | 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       | USDL1BBBA3M (0.5023 USD)                    |                                                    |                                                      | (81)                | 88                            |      | 88          | (11,843)                                  |                                            |                                          |                                             | 25,143             |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 107,346             | 887,478                       |      | 887,478     | 245,042                                   |                                            |                                          |                                             | 141,123            |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 151,718             | 1,844,081                     |      | 1,844,081   | 277,313                                   |                                            |                                          |                                             | 217,860            |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 153,039             | 2,416,661                     |      | 2,416,661   | 266,960                                   |                                            |                                          |                                             | 257,409            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Bank of America Corp     | 11/08/2010 | 11/12/2012                     |                     | 19,900,000      | USDL1BBBA3M (0.5422 USD)                    |                                                    |                                                      | (5,203)             | (2,695)                       |      | (2,695)     | (24,914)                                  |                                            |                                          |                                             | 60,931             |                                    | 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       | USDL1BBBA3M (0.5422 USD)                    |                                                    |                                                      | (2,144)             | (1,111)                       |      | (1,111)     | (10,266)                                  |                                            |                                          |                                             | 25,107             |                                    | 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      | USDL1BBBA3M (0.7502 USD)                    |                                                    |                                                      | (34,879)            | (82,127)                      |      | (82,127)    | (66,834)                                  |                                            |                                          |                                             | 157,763            |                                    | 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      | USDL1BBBA3M (1.3732 USD)                    |                                                    |                                                      | (49,023)            | (253,087)                     |      | (253,087)   | (108,686)                                 |                                            |                                          |                                             | 102,504            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 11/08/2010 | 11/10/2015                     |                     | 24,500,000      | USDL1BBBA3M (1.3842 USD)                    |                                                    |                                                      | (109,551)           | (567,572)                     |      | (567,572)   | (238,638)                                 |                                            |                                          |                                             | 226,248            |                                    | 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      | USDL1BBBA3M (2.6792 USD)                    |                                                    |                                                      | (178,427)           | (1,446,233)                   |      | (1,446,233) | (414,185)                                 |                                            |                                          |                                             | 237,417            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 11/10/2010 | 11/12/2015                     |                     | 12,500,000      | USDL1BBBA3M (1.5522 USD)                    |                                                    |                                                      | (66,297)            | (359,388)                     |      | (359,388)   | (112,152)                                 |                                            |                                          |                                             | 115,526            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 11/10/2010 | 11/12/2020                     |                     | 7,000,000       | USDL1BBBA3M (3.8312 USD)                    |                                                    |                                                      | (81,891)            | (705,728)                     |      | (705,728)   | (174,467)                                 |                                            |                                          |                                             | 101,992            |                                    | 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      | USDL1BBBA3M (3.6852 USD)                    |                                                    |                                                      | (343,328)           | (4,525,940)                   |      | (4,525,940) | (590,168)                                 |                                            |                                          |                                             | 464,073            |                                    | 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      | USDL1BBBA3M (3.9012 USD)                    |                                                    |                                                      | (530,216)           | (9,216,129)                   |      | (9,216,129) | (879,870)                                 |                                            |                                          |                                             | 834,259            |                                    | 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      | USDL1BBBA3M (2.9792 USD)                    |                                                    |                                                      | (470,048)           | (4,245,806)                   |      | (4,245,806) | (921,809)                                 |                                            |                                          |                                             | 549,747            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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            | 11/15/2010 | 11/17/2025                     |                     | 24,200,000      | USDL1BBBA3M (3.5282 USD)                    |                                                    |                                                      | (368,158)           | (4,147,320)                   |      | (4,147,320) | (666,335)                                 |                                            |                                          |                                             | 445,861            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 11/15/2010 | 11/17/2030                     |                     | 9,300,000       | USDL1BBBA3M (3.7642 USD)                    |                                                    |                                                      | (152,456)           | (2,071,884)                   |      | (2,071,884) | (255,139)                                 |                                            |                                          |                                             | 200,813            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/16/2010 | 11/19/2012                     |                     | 36,400,000      | 0.7138 USD (USDL1BBBA3M)                    |                                                    |                                                      | 41,472              | 29,089                        |      | 29,089      | 15,735                                    |                                            |                                          |                                             | 114,305            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 11/16/2010 | 11/18/2015                     |                     | 52,400,000      | 1.7428 USD (USDL1BBBA3M)                    |                                                    |                                                      | 329,299             | 1,840,501                     |      | 1,840,501   | 425,991                                   |                                            |                                          |                                             | 485,467            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/16/2010 | 11/18/2020                     |                     | 78,400,000      | 3.0308 USD (USDL1BBBA3M)                    |                                                    |                                                      | 997,588             | 9,152,425                     |      | 9,152,425   | 1,902,930                                 |                                            |                                          |                                             | 1,143,427          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/16/2010 | 11/18/2025                     |                     | 46,100,000      | 3.5708 USD (USDL1BBBA3M)                    |                                                    |                                                      | 711,062             | 8,136,541                     |      | 8,136,541   | 1,265,613                                 |                                            |                                          |                                             | 849,434            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 11/17/2010 | 11/19/2012                     |                     | 28,800,000      | 0.6698 USD (USDL1BBBA3M)                    |                                                    |                                                      | 26,074              | 18,136                        |      | 18,136      | 19,155                                    |                                            |                                          |                                             | 90,439             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 11/17/2010 | 11/19/2013                     |                     | 14,400,000      | 0.9758 USD (USDL1BBBA3M)                    |                                                    |                                                      | 35,069              | 89,374                        |      | 89,374      | 20,675                                    |                                            |                                          |                                             | 85,445             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 11/22/2010 | 11/24/2012                     |                     | 8,000,000       | USDL1BBBA3M (0.6742 USD)                    |                                                    |                                                      | (7,072)             | (5,441)                       |      | (5,441)     | (5,755)                                   |                                            |                                          |                                             | 25,560             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 11/22/2010 | 11/25/2013                     |                     | 7,300,000       | USDL1BBBA3M (0.9772 USD)                    |                                                    |                                                      | (17,513)            | (45,914)                      |      | (45,914)    | (10,883)                                  |                                            |                                          |                                             | 43,571             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 11/22/2010 | 11/24/2015                     |                     | 14,300,000      | USDL1BBBA3M (1.7232 USD)                    |                                                    |                                                      | (87,646)            | (493,236)                     |      | (493,236)   | (118,939)                                 |                                            |                                          |                                             | 132,805            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 11/22/2010 | 11/24/2020                     |                     | 7,200,000       | USDL1BBBA3M (2.9722 USD)                    |                                                    |                                                      | (89,093)            | (806,940)                     |      | (806,940)   | (176,886)                                 |                                            |                                          |                                             | 105,111            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 11/29/2010 | 12/01/2025                     |                     | 10,700,000      | 3.4837 USD (USDL1BBBA3M)                    |                                                    |                                                      | 159,488             | 1,777,558                     |      | 1,777,558   | 296,332                                   |                                            |                                          |                                             | 197,419            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 11/29/2010 | 12/03/2040                     |                     | 20,200,000      | 3.8537 USD (USDL1BBBA3M)                    |                                                    |                                                      | 338,459             | 5,790,210                     |      | 5,790,210   | 570,515                                   |                                            |                                          |                                             | 542,415            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/29/2010 | 12/01/2020                     |                     | 16,600,000      | 2.9807 USD (USDL1BBBA3M)                    |                                                    |                                                      | 205,681             | 1,872,117                     |      | 1,872,117   | 407,960                                   |                                            |                                          |                                             | 242,616            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/29/2010 | 12/02/2030                     |                     | 20,000,000      | 3.6967 USD (USDL1BBBA3M)                    |                                                    |                                                      | 319,408             | 4,250,402                     |      | 4,250,402   | 549,956                                   |                                            |                                          |                                             | 432,339            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citibank NA                 | 11/30/2010 | 12/02/2012                     |                     | 9,700,000       | 0.7467 USD (USDL1BBBA3M)                    |                                                    |                                                      | 12,002              | 9,869                         |      | 9,869       | 4,139                                     |                                            |                                          |                                             | 31,824             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 11/30/2010 | 12/02/2012                     |                     | 24,100,000      | 0.7467 USD (USDL1BBBA3M)                    |                                                    |                                                      | 29,820              | 24,519                        |      | 24,519      | 10,283                                    |                                            |                                          |                                             | 79,068             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 11/30/2010 | 12/02/2040                     |                     | 13,400,000      | 3.8427 USD (USDL1BBBA3M)                    |                                                    |                                                      | 226,317             | 3,810,168                     |      | 3,810,168   | 378,203                                   |                                            |                                          |                                             | 359,802            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 11/30/2010 | 12/02/2015                     |                     | 36,600,000      | 1.7547 USD (USDL1BBBA3M)                    |                                                    |                                                      | 231,800             | 1,302,705                     |      | 1,302,705   | 302,347                                   |                                            |                                          |                                             | 341,000            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Deutsche Bank AG            | 11/30/2010 | 12/02/2025                     |                     | 14,800,000      | 3.4797 USD (USDLIBBBA3M)                    |                                                    |                                                      | 222,802             | 2,451,722                     |      | 2,451,722    | 410,083                                   |                                            |                                          |                                             | 273,094            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/30/2010 | 12/02/2020                     |                     | 26,800,000      | 2.9727 USD (USDLIBBBA3M)                    |                                                    |                                                      | 334,759             | 3,005,463                     |      | 3,005,463    | 659,601                                   |                                            |                                          |                                             | 391,757            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/30/2010 | 12/02/2030                     |                     | 14,600,000      | 3.6877 USD (USDLIBBBA3M)                    |                                                    |                                                      | 235,144             | 3,082,541                     |      | 3,082,541    | 401,555                                   |                                            |                                          |                                             | 315,607            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/02/2010 | 12/07/2015                     |                     | 19,100,000      | USDLIBBBA3M (1.9093 USD)                    |                                                    |                                                      | (134,691)           | (780,853)                     |      | (780,853)    | (144,824)                                 |                                            |                                          |                                             | 178,309            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 12/02/2010 | 12/07/2020                     |                     | 26,500,000      | USDLIBBBA3M (3.1363 USD)                    |                                                    |                                                      | (349,452)           | (3,320,191)                   |      | (3,320,191)  | (638,270)                                 |                                            |                                          |                                             | 387,687            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 12/02/2010 | 12/06/2040                     |                     | 18,100,000      | USDLIBBBA3M (3.9813 USD)                    |                                                    |                                                      | (315,155)           | (5,673,799)                   |      | (5,673,799)  | (516,199)                                 |                                            |                                          |                                             | 486,095            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 12/02/2010 | 12/08/2025                     |                     | 19,200,000      | USDLIBBBA3M (3.6233 USD)                    |                                                    |                                                      | (299,940)           | (3,513,534)                   |      | (3,513,534)  | (527,586)                                 |                                            |                                          |                                             | 354,500            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 12/02/2010 | 12/06/2030                     |                     | 19,300,000      | USDLIBBBA3M (3.8233 USD)                    |                                                    |                                                      | (320,802)           | (4,480,846)                   |      | (4,480,846)  | (530,341)                                 |                                            |                                          |                                             | 417,331            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 12/13/2010 | 12/17/2012                     |                     | 20,100,000      | USDLIBBBA3M (0.8732 USD)                    |                                                    |                                                      | (36,678)            | (36,044)                      |      | (36,044)     | 1,671                                     |                                            |                                          |                                             | 69,062             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 12/13/2010 | 12/15/2015                     |                     | 14,500,000      | USDLIBBBA3M (2.2092 USD)                    |                                                    |                                                      | (123,319)           | (743,740)                     |      | (743,740)    | (91,158)                                  |                                            |                                          |                                             | 135,796            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 12/13/2010 | 12/15/2015                     |                     | 24,300,000      | USDLIBBBA3M (2.2092 USD)                    |                                                    |                                                      | (206,666)           | (1,246,405)                   |      | (1,246,405)  | (152,768)                                 |                                            |                                          |                                             | 227,576            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 12/13/2010 | 12/15/2020                     |                     | 27,800,000      | USDLIBBBA3M (3.4672 USD)                    |                                                    |                                                      | (411,295)           | (4,226,694)                   |      | (4,226,694)  | (641,507)                                 |                                            |                                          |                                             | 407,233            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 12/13/2010 | 12/17/2040                     |                     | 17,700,000      | USDLIBBBA3M (4.1762 USD)                    |                                                    |                                                      | (324,614)           | (6,277,146)                   |      | (6,277,146)  | (513,094)                                 |                                            |                                          |                                             | 475,605            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 12/13/2010 | 12/15/2025                     |                     | 21,100,000      | USDLIBBBA3M (3.9062 USD)                    |                                                    |                                                      | (358,484)           | (4,584,140)                   |      | (4,584,140)  | (571,360)                                 |                                            |                                          |                                             | 389,859            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 12/13/2010 | 12/16/2013                     |                     | 17,400,000      | USDLIBBBA3M (1.3082 USD)                    |                                                    |                                                      | (69,596)            | (198,756)                     |      | (198,756)    | (592)                                     |                                            |                                          |                                             | 105,959            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 12/13/2010 | 12/16/2030                     |                     | 16,900,000      | USDLIBBBA3M (4.0662 USD)                    |                                                    |                                                      | (300,647)           | (4,563,369)                   |      | (4,563,369)  | (464,640)                                 |                                            |                                          |                                             | 365,706            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 12/15/2010 | 12/17/2025                     |                     | 28,900,000      | USDLIBBBA3M (3.9983 USD)                    |                                                    |                                                      | (503,258)           | (6,600,626)                   |      | (6,600,626)  | (778,399)                                 |                                            |                                          |                                             | 534,086            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 12/15/2010 | 12/17/2040                     |                     | 27,800,000      | USDLIBBBA3M (4.2893 USD)                    |                                                    |                                                      | (524,552)           | (10,519,233)                  |      | (10,519,233) | (812,803)                                 |                                            |                                          |                                             | 746,995            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/15/2010 | 12/17/2020                     |                     | 34,800,000      | USDLIBBBA3M (3.5273 USD)                    |                                                    |                                                      | (524,046)           | (5,460,266)                   |      | (5,460,266)  | (796,400)                                 |                                            |                                          |                                             | 509,938            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/15/2010 | 12/17/2030                     |                     | 28,900,000      | USDLIBBBA3M (4.1643 USD)                    |                                                    |                                                      | (527,245)           | (8,243,352)                   |      | (8,243,352)  | (794,273)                                 |                                            |                                          |                                             | 625,425            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Goldman Sachs Intl Ltd      | 12/15/2010 | 12/17/2015                     |                     | 18,600,000      | USD LIBBBA3M (2.2273 USD)                   |                                                    |                                                      | (159,193)           | (966,248)                     |      | (966,248)    | (115,510)                                 |                                            |                                          |                                             | 174,332            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 12/20/2010 | 12/23/2030                     |                     | 34,200,000      | 4.0567 USD (USD LIBBBA3M)                   |                                                    |                                                      | 604,415             | 9,189,432                     |      | 9,189,432    | 940,608                                   |                                            |                                          |                                             | 740,452            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 12/20/2010 | 12/24/2040                     |                     | 38,100,000      | 4.1587 USD (USD LIBBBA3M)                   |                                                    |                                                      | 692,770             | 13,376,987                    |      | 13,376,987   | 1,103,399                                 |                                            |                                          |                                             | 1,024,104          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/20/2010 | 12/22/2025                     |                     | 23,000,000      | 3.8957 USD (USD LIBBBA3M)                   |                                                    |                                                      | 387,963             | 4,970,666                     |      | 4,970,666    | 623,761                                   |                                            |                                          |                                             | 425,267            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 12/20/2010 | 12/22/2015                     |                     | 8,100,000       | 2.1537 USD (USD LIBBBA3M)                   |                                                    |                                                      | 66,079              | 401,124                       |      | 401,124      | 53,606                                    |                                            |                                          |                                             | 76,069             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 12/20/2010 | 12/22/2020                     |                     | 23,600,000      | 3.4317 USD (USD LIBBBA3M)                   |                                                    |                                                      | 343,332             | 3,523,382                     |      | 3,523,382    | 548,362                                   |                                            |                                          |                                             | 346,100            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 12/20/2010 | 12/24/2012                     |                     | 38,200,000      | USD LIBBBA3M (0.8273 USD)                   |                                                    |                                                      | (58,291)            | (63,450)                      |      | (63,450)     | (7,658)                                   |                                            |                                          |                                             | 133,927            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 06/05/2009 | 06/09/2014                     |                     | 14,200,000      | USD LIBBBA3M (3.3432 USD)                   |                                                    |                                                      | (201,597)           | (766,463)                     |      | (766,463)    | 121,341                                   |                                            |                                          |                                             | 99,639             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/05/2009 | 06/09/2014                     |                     | 7,800,000       | USD LIBBBA3M (3.3432 USD)                   |                                                    |                                                      | (110,736)           | (421,015)                     |      | (421,015)    | 66,652                                    |                                            |                                          |                                             | 54,731             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | UBS AG                      | 06/05/2009 | 06/09/2019                     |                     | 10,700,000      | USD LIBBBA3M (4.2143 USD)                   |                                                    |                                                      | (198,512)           | (2,060,307)                   |      | (2,060,307)  | (169,640)                                 |                                            |                                          |                                             | 141,968            |                                    | 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)                   |                                                    |                                                      | (391,457)           | (4,062,847)                   |      | (4,062,847)  | (334,523)                                 |                                            |                                          |                                             | 279,956            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/05/2009 | 06/09/2039                     |                     | 29,000,000      | USD LIBBBA3M (4.5003 USD)                   |                                                    |                                                      | (579,492)           | (11,920,983)                  |      | (11,920,983) | (851,348)                                 |                                            |                                          |                                             | 758,079            |                                    | 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)                   |                                                    |                                                      | (146,938)           | (1,036,362)                   |      | (1,036,362)  | (4,292)                                   |                                            |                                          |                                             | 88,000             |                                    | 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)                   |                                                    |                                                      | (196,936)           | (2,690,776)                   |      | (2,690,776)  | (243,383)                                 |                                            |                                          |                                             | 172,305            |                                    | 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)                   |                                                    |                                                      | (497,312)           | (6,794,888)                   |      | (6,794,888)  | (614,603)                                 |                                            |                                          |                                             | 435,113            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 06/05/2009 | 06/09/2029                     |                     | 7,700,000       | USD LIBBBA3M (4.5173 USD)                   |                                                    |                                                      | (154,520)           | (2,505,268)                   |      | (2,505,268)  | (209,563)                                 |                                            |                                          |                                             | 159,619            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/05/2009 | 06/09/2029                     |                     | 26,500,000      | USD LIBBBA3M (4.5173 USD)                   |                                                    |                                                      | (531,788)           | (8,622,027)                   |      | (8,622,027)  | (721,222)                                 |                                            |                                          |                                             | 549,338            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 06/19/2009 | 06/23/2014                     |                     | 10,700,000      | 3.2338 USD (USD LIBBBA3M)                   |                                                    |                                                      | 145,005             | 566,351                       |      | 566,351      | (84,198)                                  |                                            |                                          |                                             | 75,818             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/19/2009 | 06/23/2024                     |                     | 10,700,000      | 4.3098 USD (USD LIBBBA3M)                   |                                                    |                                                      | 202,571             | 2,711,237                     |      | 2,711,237    | 267,188                                   |                                            |                                          |                                             | 186,527            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/19/2009 | 06/23/2029                     |                     | 15,500,000      | 4.3678 USD (USD LIBBBA3M)                   |                                                    |                                                      | 297,938             | 4,713,638                     |      | 4,713,638    | 423,229                                   |                                            |                                          |                                             | 321,674            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Deutsche Bank AG            | 06/19/2009 | 06/23/2039                     |                     | 15,300,000      | 4.3788 USD (USDLIBBBA3M)                    |                                                    |                                                      | 294,935             | 5,918,392                     |      | 5,918,392   | 445,871                                   |                                            |                                          |                                             | 400,236            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/26/2009 | 07/01/2019                     |                     | 20,700,000      | 3.6947 USD (USDLIBBBA3M)                    |                                                    |                                                      | 327,654             | 3,281,965                     |      | 3,281,965   | 371,538                                   |                                            |                                          |                                             | 275,838            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 06/26/2009 | 06/30/2024                     |                     | 17,400,000      | 3.9807 USD (USDLIBBBA3M)                    |                                                    |                                                      | 300,301             | 3,787,956                     |      | 3,787,956   | 444,759                                   |                                            |                                          |                                             | 303,566            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                      | 06/26/2009 | 06/30/2029                     |                     | 21,300,000      | 4.0617 USD (USDLIBBBA3M)                    |                                                    |                                                      | 376,237             | 5,537,019                     |      | 5,537,019   | 582,684                                   |                                            |                                          |                                             | 442,292            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                      | 06/26/2009 | 06/30/2039                     |                     | 22,400,000      | 4.1067 USD (USDLIBBBA3M)                    |                                                    |                                                      | 400,707             | 7,440,214                     |      | 7,440,214   | 638,997                                   |                                            |                                          |                                             | 586,175            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 07/07/2009 | 07/09/2012                     |                     | 77,900,000      | 1.9327 USD (USDLIBBBA3M)                    |                                                    |                                                      | 546,808             | 28,469                        |      | 28,469      | (507,341)                                 |                                            |                                          |                                             | 61,585             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/07/2009 | 07/09/2014                     |                     | 20,450,000      | 2.7687 USD (USDLIBBBA3M)                    |                                                    |                                                      | 229,027             | 915,627                       |      | 915,627     | (111,877)                                 |                                            |                                          |                                             | 146,499            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/07/2009 | 07/09/2014                     |                     | 103,550,000     | 2.7687 USD (USDLIBBBA3M)                    |                                                    |                                                      | 1,159,693           | 4,636,342                     |      | 4,636,342   | (566,495)                                 |                                            |                                          |                                             | 741,807            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/07/2009 | 07/09/2019                     |                     | 27,200,000      | 3.6407 USD (USDLIBBBA3M)                    |                                                    |                                                      | 423,214             | 4,216,972                     |      | 4,216,972   | 498,559                                   |                                            |                                          |                                             | 363,021            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 07/07/2009 | 07/09/2024                     |                     | 14,500,000      | USDLIBBBA3M (3.9503 USD)                    |                                                    |                                                      | (248,057)           | (3,108,482)                   |      | (3,108,482) | (373,075)                                 |                                            |                                          |                                             | 253,232            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/07/2009 | 07/09/2029                     |                     | 21,400,000      | USDLIBBBA3M (4.0413 USD)                    |                                                    |                                                      | (375,834)           | (5,499,655)                   |      | (5,499,655) | (587,530)                                 |                                            |                                          |                                             | 444,691            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 07/07/2009 | 07/09/2039                     |                     | 29,500,000      | USDLIBBBA3M (4.1093 USD)                    |                                                    |                                                      | (527,896)           | (9,809,619)                   |      | (9,809,619) | (844,286)                                 |                                            |                                          |                                             | 772,324            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 07/13/2009 | 07/15/2012                     |                     | 12,300,000      | 1.8788 USD (USDLIBBBA3M)                    |                                                    |                                                      | 83,790              | 7,710                         |      | 7,710       | (75,895)                                  |                                            |                                          |                                             | 12,554             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/13/2009 | 07/15/2014                     |                     | 9,700,000       | 2.6618 USD (USDLIBBBA3M)                    |                                                    |                                                      | 104,054             | 416,245                       |      | 416,245     | (47,554)                                  |                                            |                                          |                                             | 69,770             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 07/13/2009 | 07/15/2019                     |                     | 12,100,000      | 3.4948 USD (USDLIBBBA3M)                    |                                                    |                                                      | 180,196             | 1,757,177                     |      | 1,757,177   | 228,435                                   |                                            |                                          |                                             | 161,680            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 07/13/2009 | 07/15/2024                     |                     | 10,100,000      | 3.7978 USD (USDLIBBBA3M)                    |                                                    |                                                      | 165,713             | 1,996,435                     |      | 1,996,435   | 262,399                                   |                                            |                                          |                                             | 176,509            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 07/13/2009 | 07/15/2029                     |                     | 12,100,000      | 3.8968 USD (USDLIBBBA3M)                    |                                                    |                                                      | 204,517             | 2,855,712                     |      | 2,855,712   | 332,091                                   |                                            |                                          |                                             | 251,558            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/13/2009 | 07/15/2039                     |                     | 12,500,000      | 3.9708 USD (USDLIBBBA3M)                    |                                                    |                                                      | 215,903             | 3,805,091                     |      | 3,805,091   | 353,434                                   |                                            |                                          |                                             | 327,355            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 07/13/2009 | 07/15/2019                     |                     | 54,900,000      | USDLIBBBA3M (3.5023 USD)                    |                                                    |                                                      | (819,641)           | (8,000,602)                   |      | (8,000,602) | (1,034,920)                               |                                            |                                          |                                             | 733,571            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 07/17/2009 | 07/21/2012                     |                     | 37,300,000      | USDLIBBBA3M (2.1262 USD)                    |                                                    |                                                      | (300,949)           | (39,519)                      |      | (39,519)    | 273,424                                   |                                            |                                          |                                             | 45,044             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/17/2009 | 07/21/2016                     |                     | 9,200,000       | .....USDLIBBBA3M (3.4912 USD)               |                                                    |                                                      | (137,019)           | (978,275)                     |      | (978,275)   | (22,677)                                  |                                            |                                          |                                             | 93,332             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 07/17/2009 | 07/21/2014                     |                     | 35,100,000      | .....USDLIBBBA3M (2.9972 USD)               |                                                    |                                                      | (436,059)           | (1,757,129)                   |      | (1,757,129) | 227,350                                   |                                            |                                          |                                             | 253,481            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 07/17/2009 | 07/21/2014                     |                     | 31,000,000      | .....USDLIBBBA3M (2.9972 USD)               |                                                    |                                                      | (385,124)           | (1,551,880)                   |      | (1,551,880) | 200,794                                   |                                            |                                          |                                             | 223,872            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/17/2009 | 07/21/2019                     |                     | 25,500,000      | .....USDLIBBBA3M (3.8802 USD)               |                                                    |                                                      | (429,378)           | (4,374,990)                   |      | (4,374,990) | (446,307)                                 |                                            |                                          |                                             | 341,127            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 07/17/2009 | 07/21/2024                     |                     | 22,200,000      | .....USDLIBBBA3M (4.1682 USD)               |                                                    |                                                      | (405,779)           | (5,294,389)                   |      | (5,294,389) | (560,867)                                 |                                            |                                          |                                             | 388,236            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/17/2009 | 07/21/2029                     |                     | 23,200,000      | .....USDLIBBBA3M (4.2692 USD)               |                                                    |                                                      | (435,773)           | (6,737,578)                   |      | (6,737,578) | (633,354)                                 |                                            |                                          |                                             | 482,559            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 07/17/2009 | 07/21/2039                     |                     | 23,200,000      | .....USDLIBBBA3M (4.3482 USD)               |                                                    |                                                      | (444,937)           | (8,842,889)                   |      | (8,842,889) | (673,716)                                 |                                            |                                          |                                             | 607,756            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/27/2009 | 07/29/2012                     |                     | 22,500,000      | .....USDLIBBBA3M (2.1363 USD)               |                                                    |                                                      | (183,066)           | (31,278)                      |      | (31,278)    | 164,288                                   |                                            |                                          |                                             | 31,930             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/27/2009 | 07/29/2014                     |                     | 20,700,000      | .....USDLIBBBA3M (3.0373 USD)               |                                                    |                                                      | (261,674)           | (1,063,251)                   |      | (1,063,251) | 136,478                                   |                                            |                                          |                                             | 150,283            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/27/2009 | 07/29/2014                     |                     | 17,000,000      | .....USDLIBBBA3M (3.0373 USD)               |                                                    |                                                      | (214,901)           | (873,201)                     |      | (873,201)   | 112,083                                   |                                            |                                          |                                             | 123,421            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                      | 07/27/2009 | 07/29/2019                     |                     | 13,300,000      | .....USDLIBBBA3M (3.9393 USD)               |                                                    |                                                      | (228,112)           | (2,338,293)                   |      | (2,338,293) | (231,189)                                 |                                            |                                          |                                             | 178,197            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/27/2009 | 07/29/2024                     |                     | 12,500,000      | .....USDLIBBBA3M (4.2743 USD)               |                                                    |                                                      | (235,328)           | (3,130,291)                   |      | (3,130,291) | (313,913)                                 |                                            |                                          |                                             | 218,800            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 07/27/2009 | 07/29/2029                     |                     | 11,900,000      | .....USDLIBBBA3M (4.3743 USD)               |                                                    |                                                      | (229,983)           | (3,642,594)                   |      | (3,642,594) | (324,915)                                 |                                            |                                          |                                             | 247,679            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/27/2009 | 07/29/2039                     |                     | 11,900,000      | .....USDLIBBBA3M (4.4383 USD)               |                                                    |                                                      | (233,791)           | (4,759,511)                   |      | (4,759,511) | (348,380)                                 |                                            |                                          |                                             | 311,863            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 07/27/2009 | 07/29/2012                     |                     | 55,200,000      | .....2.1687 USD (USDLIBBBA3M)               |                                                    |                                                      | 458,064             | 78,224                        |      | 78,224      | (411,914)                                 |                                            |                                          |                                             | 78,335             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 07/27/2009 | 07/29/2024                     |                     | 34,500,000      | .....4.2817 USD (USDLIBBBA3M)               |                                                    |                                                      | 650,783             | 8,667,727                     |      | 8,667,727   | 865,886                                   |                                            |                                          |                                             | 603,887            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 07/27/2009 | 07/29/2019                     |                     | 39,000,000      | .....3.9927 USD (USDLIBBBA3M)               |                                                    |                                                      | 679,312             | 6,998,766                     |      | 6,998,766   | 670,198                                   |                                            |                                          |                                             | 522,533            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 08/10/2009 | 08/12/2012                     |                     | 15,200,000      | .....USDLIBBBA3M (2.4022 USD)               |                                                    |                                                      | (145,290)           | (34,882)                      |      | (34,882)    | 129,252                                   |                                            |                                          |                                             | 26,266             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 08/10/2009 | 08/12/2014                     |                     | 17,400,000      | .....USDLIBBBA3M (3.2742 USD)               |                                                    |                                                      | (242,183)           | (994,274)                     |      | (994,274)   | 132,147                                   |                                            |                                          |                                             | 127,485            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 08/10/2009 | 08/12/2014                     |                     | 17,800,000      | .....USDLIBBBA3M (3.2742 USD)               |                                                    |                                                      | (247,750)           | (1,017,131)                   |      | (1,017,131) | 135,185                                   |                                            |                                          |                                             | 130,415            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 Annuity Benefit                        | N/A                          | Interest           | UBS AG                   | 08/10/2009 | 08/12/2016                     |                     | 14,300,000      | .....USDL1BBBA3M (3.7822 USD)               |                                                    |                                                      | (235,357)           | (1,703,364)                   |      | (1,703,364) | (19,264)                                  |                                            |                                          |                                             | 146,143            |                                    | 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      | .....USDL1BBBA3M (4.1732 USD)               |                                                    |                                                      | (226,487)           | (2,362,953)                   |      | (2,362,953) | (203,980)                                 |                                            |                                          |                                             | 165,244            |                                    | 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      | .....USDL1BBBA3M (4.4392 USD)               |                                                    |                                                      | (199,410)           | (2,713,672)                   |      | (2,713,672) | (250,118)                                 |                                            |                                          |                                             | 177,070            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 08/17/2009 | 08/19/2019                     |                     | 9,000,000       | .....USDL1BBBA3M (3.7032 USD)               |                                                    |                                                      | (144,651)           | (1,440,570)                   |      | (1,440,570) | (165,352)                                 |                                            |                                          |                                             | 121,073            |                                    | 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       | .....USDL1BBBA3M (4.0102 USD)               |                                                    |                                                      | (107,405)           | (1,350,819)                   |      | (1,350,819) | (156,333)                                 |                                            |                                          |                                             | 107,028            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 08/17/2009 | 08/19/2029                     |                     | 10,200,000      | .....USDL1BBBA3M (4.1042 USD)               |                                                    |                                                      | (184,389)           | (2,720,700)                   |      | (2,720,700) | (278,952)                                 |                                            |                                          |                                             | 212,653            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG         | 08/17/2009 | 08/19/2039                     |                     | 5,500,000       | .....USDL1BBBA3M (4.1822 USD)               |                                                    |                                                      | (101,570)           | (1,912,731)                   |      | (1,912,731) | (157,838)                                 |                                            |                                          |                                             | 144,291            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl       | 08/17/2009 | 08/19/2012                     |                     | 6,600,000       | .....USDL1BBBA3M (2.0212 USD)               |                                                    |                                                      | (50,572)            | (14,137)                      |      | (14,137)    | 43,295                                    |                                            |                                          |                                             | 12,298             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG         | 09/01/2009 | 09/03/2019                     |                     | 8,300,000       | .....3.5818 USD (USDL1BBBA3M)               |                                                    |                                                      | 127,674             | 1,261,354                     |      | 1,261,354   | 157,699                                   |                                            |                                          |                                             | 111,977            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG         | 09/01/2009 | 09/03/2024                     |                     | 7,300,000       | .....3.9128 USD (USDL1BBBA3M)               |                                                    |                                                      | 124,373             | 1,539,198                     |      | 1,539,198   | 189,196                                   |                                            |                                          |                                             | 128,299            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG         | 09/01/2009 | 09/03/2029                     |                     | 13,300,000      | .....4.0178 USD (USDL1BBBA3M)               |                                                    |                                                      | 233,579             | 3,382,386                     |      | 3,382,386   | 364,994                                   |                                            |                                          |                                             | 277,615            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 09/01/2009 | 09/03/2039                     |                     | 12,900,000      | .....4.0948 USD (USDL1BBBA3M)               |                                                    |                                                      | 231,521             | 4,260,200                     |      | 4,260,200   | 368,824                                   |                                            |                                          |                                             | 338,685            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 09/02/2009 | 09/04/2019                     |                     | 50,100,000      | .....USDL1BBBA3M (3.5722 USD)               |                                                    |                                                      | (768,251)           | (7,581,599)                   |      | (7,581,599) | (953,106)                                 |                                            |                                          |                                             | 676,041            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 09/02/2009 | 09/04/2024                     |                     | 14,000,000      | .....USDL1BBBA3M (3.8852 USD)               |                                                    |                                                      | (236,591)           | (2,909,276)                   |      | (2,909,276) | (363,494)                                 |                                            |                                          |                                             | 246,081            |                                    | 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       | .....USDL1BBBA3M (1.8462 USD)               |                                                    |                                                      | (53,352)            | (23,320)                      |      | (23,320)    | 44,102                                    |                                            |                                          |                                             | 18,619             |                                    | 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      | .....USDL1BBBA3M (2.6782 USD)               |                                                    |                                                      | (238,237)           | (1,024,065)                   |      | (1,024,065) | 93,835                                    |                                            |                                          |                                             | 164,796            |                                    | 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       | .....USDL1BBBA3M (3.1582 USD)               |                                                    |                                                      | (103,186)           | (743,484)                     |      | (743,484)   | (35,738)                                  |                                            |                                          |                                             | 80,637             |                                    | 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       | .....USDL1BBBA3M (2.0133 USD)               |                                                    |                                                      | (55,920)            | (26,789)                      |      | (26,789)    | 47,281                                    |                                            |                                          |                                             | 18,114             |                                    | 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      | .....USDL1BBBA3M (2.8453 USD)               |                                                    |                                                      | (131,260)           | (571,575)                     |      | (571,575)   | 56,366                                    |                                            |                                          |                                             | 84,959             |                                    | 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      | .....USDL1BBBA3M (2.8453 USD)               |                                                    |                                                      | (211,410)           | (920,590)                     |      | (920,590)   | 90,784                                    |                                            |                                          |                                             | 136,837            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Citibank NA                 | 09/18/2009 | 09/22/2019                     |                     | 8,500,000       | USD LIBBBA3M (3.6923 USD)                   |                                                    |                                                      | (134,733)           | (1,361,795)                   |      | (1,361,795) | (159,630)                                 |                                            |                                          |                                             | 115,091            |                                    | 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)                   |                                                    |                                                      | (143,805)           | (1,822,432)                   |      | (1,822,432) | (214,448)                                 |                                            |                                          |                                             | 146,186            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 09/21/2009 | 09/23/2012                     |                     | 46,500,000      | 1.9708 USD (USD LIBBBA3M)                   |                                                    |                                                      | 336,512             | 161,490                       |      | 161,490     | (283,266)                                 |                                            |                                          |                                             | 112,975            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 09/21/2009 | 09/23/2014                     |                     | 48,100,000      | 2.7868 USD (USD LIBBBA3M)                   |                                                    |                                                      | 544,339             | 2,373,591                     |      | 2,373,591   | (225,662)                                 |                                            |                                          |                                             | 361,862            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 09/21/2009 | 09/23/2014                     |                     | 43,000,000      | 2.7868 USD (USD LIBBBA3M)                   |                                                    |                                                      | 486,624             | 2,121,921                     |      | 2,121,921   | (201,735)                                 |                                            |                                          |                                             | 323,494            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Citibank NA                 | 09/21/2009 | 09/23/2016                     |                     | 32,500,000      | 3.2658 USD (USD LIBBBA3M)                   |                                                    |                                                      | 445,634             | 3,253,741                     |      | 3,253,741   | 135,527                                   |                                            |                                          |                                             | 336,749            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Citibank NA                 | 09/21/2009 | 09/23/2019                     |                     | 69,800,000      | 3.6428 USD (USD LIBBBA3M)                   |                                                    |                                                      | 1,088,659           | 10,942,587                    |      | 10,942,587  | 1,323,794                                 |                                            |                                          |                                             | 945,275            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 09/21/2009 | 09/23/2024                     |                     | 30,700,000      | 3.9478 USD (USD LIBBBA3M)                   |                                                    |                                                      | 525,640             | 6,605,958                     |      | 6,605,958   | 795,695                                   |                                            |                                          |                                             | 540,771            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | UBS AG                      | 09/28/2009 | 09/30/2012                     |                     | 16,500,000      | 1.9017 USD (USD LIBBBA3M)                   |                                                    |                                                      | 113,251             | 57,561                        |      | 57,561      | (94,880)                                  |                                            |                                          |                                             | 41,706             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 09/28/2009 | 09/30/2014                     |                     | 10,500,000      | 2.6767 USD (USD LIBBBA3M)                   |                                                    |                                                      | 112,756             | 496,745                       |      | 496,745     | (43,244)                                  |                                            |                                          |                                             | 79,331             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 10/02/2009 | 10/06/2019                     |                     | 10,900,000      | 3.2838 USD (USD LIBBBA3M)                   |                                                    |                                                      | 149,987             | 1,439,761                     |      | 1,439,761   | 222,166                                   |                                            |                                          |                                             | 147,978            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 10/02/2009 | 10/06/2024                     |                     | 12,300,000      | 3.6108 USD (USD LIBBBA3M)                   |                                                    |                                                      | 189,362             | 2,188,118                     |      | 2,188,118   | 327,206                                   |                                            |                                          |                                             | 216,976            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 10/02/2009 | 10/06/2029                     |                     | 12,500,000      | 3.7158 USD (USD LIBBBA3M)                   |                                                    |                                                      | 199,004             | 2,633,439                     |      | 2,633,439   | 344,631                                   |                                            |                                          |                                             | 261,601            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 10/02/2009 | 10/06/2039                     |                     | 13,000,000      | 3.7878 USD (USD LIBBBA3M)                   |                                                    |                                                      | 211,644             | 3,487,092                     |      | 3,487,092   | 363,932                                   |                                            |                                          |                                             | 341,877            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 10/19/2009 | 10/21/2012                     |                     | 19,000,000      | USD LIBBBA3M (1.9623 USD)                   |                                                    |                                                      | (137,728)           | (87,212)                      |      | (87,212)    | 112,228                                   |                                            |                                          |                                             | 53,224             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 10/19/2009 | 10/21/2014                     |                     | 22,500,000      | USD LIBBBA3M (2.7473 USD)                   |                                                    |                                                      | (251,411)           | (1,125,581)                   |      | (1,125,581) | 94,018                                    |                                            |                                          |                                             | 172,153            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 10/19/2009 | 10/21/2014                     |                     | 19,000,000      | USD LIBBBA3M (2.7473 USD)                   |                                                    |                                                      | (212,303)           | (950,491)                     |      | (950,491)   | 79,393                                    |                                            |                                          |                                             | 145,374            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                      | 10/19/2009 | 10/21/2019                     |                     | 21,000,000      | USD LIBBBA3M (3.5873 USD)                   |                                                    |                                                      | (322,851)           | (3,224,185)                   |      | (3,224,185) | (406,322)                                 |                                            |                                          |                                             | 285,899            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 10/19/2009 | 10/21/2024                     |                     | 13,900,000      | USD LIBBBA3M (3.9383 USD)                   |                                                    |                                                      | (238,091)           | (2,982,663)                   |      | (2,982,663) | (360,735)                                 |                                            |                                          |                                             | 245,610            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/19/2009 | 10/21/2029                     |                     | 13,300,000      | USD LIBBBA3M (4.0563 USD)                   |                                                    |                                                      | (235,661)           | (3,470,902)                   |      | (3,470,902) | (364,406)                                 |                                            |                                          |                                             | 278,675            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Morgan Stanley Capital Svcs | 10/19/2009 | 10/21/2039                     |                     | 13,100,000      | USD LIBBBA3M (4.1433 USD)                   |                                                    |                                                      | (237,815)           | (4,467,031)                   |      | (4,467,031) | (375,634)                                 |                                            |                                          |                                             | 344,766            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 10/23/2009 | 10/27/2019                     |                     | 3,700,000       | 3.6698 USD (USD LIBBBA3M)                   |                                                    |                                                      | 58,445              | 590,092                       |      | 590,092     | 70,677                                    |                                            |                                          |                                             | 50,429             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 10/23/2009 | 10/27/2024                     |                     | 5,200,000       | 4.0178 USD (USD LIBBBA3M)                   |                                                    |                                                      | 91,187              | 1,162,654                     |      | 1,162,654   | 134,232                                   |                                            |                                          |                                             | 91,944             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 10/23/2009 | 10/27/2029                     |                     | 8,100,000       | 4.1348 USD (USD LIBBBA3M)                   |                                                    |                                                      | 146,780             | 2,208,643                     |      | 2,208,643   | 221,693                                   |                                            |                                          |                                             | 169,800            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 10/23/2009 | 10/27/2039                     |                     | 7,800,000       | 4.2198 USD (USD LIBBBA3M)                   |                                                    |                                                      | 144,659             | 2,782,451                     |      | 2,782,451   | 224,877                                   |                                            |                                          |                                             | 205,342            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/02/2009 | 11/04/2014                     |                     | 14,400,000      | 2.7018 USD (USD LIBBBA3M)                   |                                                    |                                                      | 158,809             | 714,363                       |      | 714,363     | (54,427)                                  |                                            |                                          |                                             | 111,089            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 11/02/2009 | 11/04/2019                     |                     | 16,800,000      | 3.6108 USD (USD LIBBBA3M)                   |                                                    |                                                      | 261,633             | 2,609,869                     |      | 2,609,869   | 325,378                                   |                                            |                                          |                                             | 229,318            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 11/02/2009 | 11/04/2024                     |                     | 21,000,000      | 3.9708 USD (USD LIBBBA3M)                   |                                                    |                                                      | 364,841             | 4,584,308                     |      | 4,584,308   | 544,144                                   |                                            |                                          |                                             | 371,643            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/02/2009 | 11/04/2029                     |                     | 27,100,000      | 4.0908 USD (USD LIBBBA3M)                   |                                                    |                                                      | 487,079             | 7,213,364                     |      | 7,213,364   | 741,886                                   |                                            |                                          |                                             | 568,454            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/02/2009 | 11/04/2039                     |                     | 26,800,000      | 4.1768 USD (USD LIBBBA3M)                   |                                                    |                                                      | 493,211             | 9,324,742                     |      | 9,324,742   | 770,149                                   |                                            |                                          |                                             | 705,818            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 11/02/2009 | 11/04/2012                     |                     | 43,000,000      | 1.8798 USD (USD LIBBBA3M)                   |                                                    |                                                      | 297,490             | 204,694                       |      | 204,694     | (232,567)                                 |                                            |                                          |                                             | 127,699            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/02/2009 | 11/04/2014                     |                     | 34,000,000      | 2.7018 USD (USD LIBBBA3M)                   |                                                    |                                                      | 374,965             | 1,686,690                     |      | 1,686,690   | (128,508)                                 |                                            |                                          |                                             | 262,294            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 11/06/2009 | 11/10/2012                     |                     | 17,400,000      | USD LIBBBA3M (1.8172 USD)                   |                                                    |                                                      | (115,474)           | (84,132)                      |      | (84,132)    | 87,848                                    |                                            |                                          |                                             | 52,880             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 11/06/2009 | 11/10/2014                     |                     | 16,800,000      | USD LIBBBA3M (2.6772 USD)                   |                                                    |                                                      | (183,733)           | (829,166)                     |      | (829,166)   | 60,267                                    |                                            |                                          |                                             | 130,057            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 11/06/2009 | 11/10/2014                     |                     | 16,700,000      | USD LIBBBA3M (2.6772 USD)                   |                                                    |                                                      | (182,639)           | (824,230)                     |      | (824,230)   | 59,909                                    |                                            |                                          |                                             | 129,283            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 11/06/2009 | 11/10/2019                     |                     | 17,800,000      | USD LIBBBA3M (3.6742 USD)                   |                                                    |                                                      | (283,402)           | (2,848,019)                   |      | (2,848,019) | (341,564)                                 |                                            |                                          |                                             | 243,240            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 11/06/2009 | 11/10/2024                     |                     | 13,600,000      | USD LIBBBA3M (4.0692 USD)                   |                                                    |                                                      | (243,392)           | (3,120,885)                   |      | (3,120,885) | (349,982)                                 |                                            |                                          |                                             | 240,843            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/06/2009 | 11/10/2029                     |                     | 13,600,000      | USD LIBBBA3M (4.2042 USD)                   |                                                    |                                                      | (252,572)           | (3,849,887)                   |      | (3,849,887) | (371,704)                                 |                                            |                                          |                                             | 285,411            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/06/2009 | 11/10/2039                     |                     | 12,800,000      | USD LIBBBA3M (4.3012 USD)                   |                                                    |                                                      | (243,923)           | (4,780,906)                   |      | (4,780,906) | (371,037)                                 |                                            |                                          |                                             | 337,208            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 11/20/2009 | 11/24/2019                     |                     | 8,700,000       | 3.4737 USD (USD LIBBBA3M)                   |                                                    |                                                      | 129,522             | 1,270,910                     |      | 1,270,910   | 174,704                                   |                                            |                                          |                                             | 119,196            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Deutsche Bank AG            | 11/20/2009 | 11/24/2024                     |                     | 8,100,000       | 3.9077 USD (USDLIBBBA3M)                    |                                                    |                                                      | 138,166             | 1,713,648                     |      | 1,713,648   | 211,643                                   |                                            |                                          |                                             | 143,666            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/20/2009 | 11/24/2029                     |                     | 12,900,000      | 4.0727 USD (USDLIBBBA3M)                    |                                                    |                                                      | 230,685             | 3,404,447                     |      | 3,404,447   | 353,839                                   |                                            |                                          |                                             | 271,019            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/20/2009 | 11/24/2039                     |                     | 12,300,000      | 4.1827 USD (USDLIBBBA3M)                    |                                                    |                                                      | 226,720             | 4,299,082                     |      | 4,299,082   | 354,284                                   |                                            |                                          |                                             | 324,263            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | UBS AG                      | 11/20/2009 | 11/24/2012                     |                     | 6,900,000       | USDLIBBBA3M (1.6403 USD)                    |                                                    |                                                      | (39,472)            | (31,666)                      |      | (31,666)    | 27,968                                    |                                            |                                          |                                             | 22,046             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/23/2009 | 11/25/2014                     |                     | 15,900,000      | 2.5298 USD (USDLIBBBA3M)                    |                                                    |                                                      | 161,681             | 741,563                       |      | 741,563     | (42,298)                                  |                                            |                                          |                                             | 124,155            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/01/2009 | 12/03/2019                     |                     | 12,400,000      | 3.3767 USD (USDLIBBBA3M)                    |                                                    |                                                      | 180,351             | 1,727,564                     |      | 1,727,564   | 254,169                                   |                                            |                                          |                                             | 170,171            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 12/01/2009 | 12/03/2024                     |                     | 12,600,000      | 3.8237 USD (USDLIBBBA3M)                    |                                                    |                                                      | 211,734             | 2,547,947                     |      | 2,547,947   | 331,568                                   |                                            |                                          |                                             | 223,702            |                                    | 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)                    |                                                    |                                                      | 301,877             | 4,309,875                     |      | 4,309,875   | 469,636                                   |                                            |                                          |                                             | 359,513            |                                    | 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)                    |                                                    |                                                      | 306,433             | 5,616,421                     |      | 5,616,421   | 481,509                                   |                                            |                                          |                                             | 443,095            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/04/2009 | 12/08/2019                     |                     | 14,600,000      | USDLIBBBA3M (3.6223 USD)                    |                                                    |                                                      | (227,746)           | (2,292,461)                   |      | (2,292,461) | (287,299)                                 |                                            |                                          |                                             | 200,547            |                                    | 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)                    |                                                    |                                                      | (199,999)           | (2,565,397)                   |      | (2,565,397) | (292,995)                                 |                                            |                                          |                                             | 200,732            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/04/2009 | 12/08/2029                     |                     | 11,800,000      | USDLIBBBA3M (4.1873 USD)                    |                                                    |                                                      | (217,404)           | (3,318,379)                   |      | (3,318,379) | (323,490)                                 |                                            |                                          |                                             | 248,182            |                                    | 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)                    |                                                    |                                                      | (216,298)           | (4,214,654)                   |      | (4,214,654) | (333,470)                                 |                                            |                                          |                                             | 303,385            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 12/11/2009 | 12/15/2014                     |                     | 8,600,000       | USDLIBBBA3M (2.6082 USD)                    |                                                    |                                                      | (90,298)            | (426,838)                     |      | (426,838)   | 23,409                                    |                                            |                                          |                                             | 67,913             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/11/2009 | 12/15/2014                     |                     | 9,000,000       | USDLIBBBA3M (2.6082 USD)                    |                                                    |                                                      | (94,498)            | (446,691)                     |      | (446,691)   | 24,498                                    |                                            |                                          |                                             | 71,072             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/11/2009 | 12/15/2019                     |                     | 10,600,000      | USDLIBBBA3M (3.6562 USD)                    |                                                    |                                                      | (166,842)           | (1,692,448)                   |      | (1,692,448) | (207,864)                                 |                                            |                                          |                                             | 145,790            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 12/11/2009 | 12/15/2024                     |                     | 5,100,000       | USDLIBBBA3M (4.0912 USD)                    |                                                    |                                                      | (91,365)            | (1,186,994)                   |      | (1,186,994) | (131,834)                                 |                                            |                                          |                                             | 90,666             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/18/2009 | 12/22/2019                     |                     | 5,400,000       | 3.6667 USD (USDLIBBBA3M)                    |                                                    |                                                      | 84,904              | 867,257                       |      | 867,257     | 106,051                                   |                                            |                                          |                                             | 74,366             |                                    | 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)                    |                                                    |                                                      | 90,897              | 1,185,195                     |      | 1,185,195   | 132,014                                   |                                            |                                          |                                             | 90,735             |                                    | 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)                    |                                                    |                                                      | 83,083              | 1,285,489                     |      | 1,285,489   | 123,358                                   |                                            |                                          |                                             | 94,750             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Credit Suisse Intl          | 12/18/2009 | 12/22/2039                     |                     | 4,500,000       | 4.2927 USD (USDLIBBBA3M)                    |                                                    |                                                      | 84,838              | 1,677,056                     |      | 1,677,056   | 130,804                                   |                                            |                                          |                                             | 118,799            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 12/30/2009 | 01/04/2015                     |                     | 16,300,000      | USDLIBBBA3M (2.9333 USD)                    |                                                    |                                                      | (195,964)           | (958,932)                     |      | (958,932)   | 63,037                                    |                                            |                                          |                                             | 130,145            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/30/2009 | 01/04/2015                     |                     | 19,200,000      | USDLIBBBA3M (2.9333 USD)                    |                                                    |                                                      | (230,828)           | (1,129,539)                   |      | (1,129,539) | 74,252                                    |                                            |                                          |                                             | 153,300            |                                    | 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)                    |                                                    |                                                      | (85,162)            | (901,759)                     |      | (901,759)   | (94,434)                                  |                                            |                                          |                                             | 69,021             |                                    | 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)                    |                                                    |                                                      | (446,246)           | (4,725,219)                   |      | (4,725,219) | (494,836)                                 |                                            |                                          |                                             | 361,670            |                                    | 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)                    |                                                    |                                                      | (403,167)           | (5,524,004)                   |      | (5,524,004) | (541,638)                                 |                                            |                                          |                                             | 377,712            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 12/30/2009 | 01/04/2030                     |                     | 22,500,000      | USDLIBBBA3M (4.4423 USD)                    |                                                    |                                                      | (440,264)           | (7,195,393)                   |      | (7,195,393) | (617,116)                                 |                                            |                                          |                                             | 474,230            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 12/30/2009 | 01/04/2040                     |                     | 6,200,000       | USDLIBBBA3M (4.5033 USD)                    |                                                    |                                                      | (123,208)           | (2,580,580)                   |      | (2,580,580) | (183,464)                                 |                                            |                                          |                                             | 163,784            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/30/2009 | 01/04/2040                     |                     | 21,400,000      | USDLIBBBA3M (4.5033 USD)                    |                                                    |                                                      | (425,267)           | (8,907,165)                   |      | (8,907,165) | (633,247)                                 |                                            |                                          |                                             | 565,319            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 12/30/2009 | 01/04/2013                     |                     | 17,400,000      | USDLIBBBA3M (2.0273 USD)                    |                                                    |                                                      | (130,366)           | (138,371)                     |      | (138,371)   | 96,943                                    |                                            |                                          |                                             | 62,871             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/05/2010 | 01/07/2015                     |                     | 15,500,000      | 2.8538 USD (USDLIBBBA3M)                    |                                                    |                                                      | 180,009             | 882,458                       |      | 882,458     | (55,120)                                  |                                            |                                          |                                             | 123,960            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/05/2010 | 01/07/2015                     |                     | 36,000,000      | 2.8538 USD (USDLIBBBA3M)                    |                                                    |                                                      | 418,086             | 2,049,581                     |      | 2,049,581   | (128,020)                                 |                                            |                                          |                                             | 287,906            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/05/2010 | 01/07/2020                     |                     | 7,500,000       | 3.8778 USD (USDLIBBBA3M)                    |                                                    |                                                      | 125,501             | 1,321,431                     |      | 1,321,431   | 142,470                                   |                                            |                                          |                                             | 103,588            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/05/2010 | 01/07/2020                     |                     | 31,500,000      | 3.8778 USD (USDLIBBBA3M)                    |                                                    |                                                      | 527,105             | 5,550,012                     |      | 5,550,012   | 598,372                                   |                                            |                                          |                                             | 435,069            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 01/05/2010 | 01/07/2025                     |                     | 16,600,000      | 4.2798 USD (USDLIBBBA3M)                    |                                                    |                                                      | 311,358             | 4,226,225                     |      | 4,226,225   | 424,039                                   |                                            |                                          |                                             | 295,852            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/05/2010 | 01/07/2030                     |                     | 5,800,000       | 4.3988 USD (USDLIBBBA3M)                    |                                                    |                                                      | 112,239             | 1,817,483                     |      | 1,817,483   | 158,580                                   |                                            |                                          |                                             | 122,275            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/05/2010 | 01/07/2030                     |                     | 8,200,000       | 4.3988 USD (USDLIBBBA3M)                    |                                                    |                                                      | 158,682             | 2,569,545                     |      | 2,569,545   | 224,200                                   |                                            |                                          |                                             | 172,871            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 01/05/2010 | 01/07/2017                     |                     | 13,100,000      | 3.4148 USD (USDLIBBBA3M)                    |                                                    |                                                      | 189,053             | 1,461,968                     |      | 1,461,968   | 60,686                                    |                                            |                                          |                                             | 140,312            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/11/2010 | 01/13/2015                     |                     | 8,700,000       | USDLIBBBA3M (2.8502 USD)                    |                                                    |                                                      | (101,205)           | (497,248)                     |      | (497,248)   | 30,011                                    |                                            |                                          |                                             | 69,804             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/11/2010 | 01/13/2015                     |                     | 8,700,000       | USDLIBBBA3M (2.8502 USD)                    |                                                    |                                                      | (101,205)           | (497,248)                     |      | (497,248)   | 30,011                                    |                                            |                                          |                                             | 69,804             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Credit Suisse Intl          | 01/11/2010 | 01/13/2020                     |                     | 4,500,000       | .....USDLIBBBA3M (3.9162 USD)               |                                                    |                                                      | (76,333)            | (806,041)                     |      | (806,041)   | (85,069)                                  |                                            |                                          |                                             | 62,221             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/11/2010 | 01/13/2030                     |                     | 5,000,000       | .....USDLIBBBA3M (4.4792 USD)               |                                                    |                                                      | (98,889)            | (1,627,415)                   |      | (1,627,415) | (136,526)                                 |                                            |                                          |                                             | 105,459            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 01/11/2010 | 01/13/2040                     |                     | 5,000,000       | .....USDLIBBBA3M (4.5742 USD)               |                                                    |                                                      | (101,264)           | (2,154,620)                   |      | (2,154,620) | (148,151)                                 |                                            |                                          |                                             | 132,143            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/11/2010 | 01/13/2013                     |                     | 15,400,000      | .....USDLIBBBA3M (1.8882 USD)               |                                                    |                                                      | (105,071)           | (116,606)                     |      | (116,606)   | 75,795                                    |                                            |                                          |                                             | 56,960             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 01/22/2010 | 01/26/2015                     |                     | 16,700,000      | .....2.6608 USD (USDLIBBBA3M)               |                                                    |                                                      | 179,438             | 884,825                       |      | 884,825     | (39,556)                                  |                                            |                                          |                                             | 134,927            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 01/22/2010 | 01/26/2020                     |                     | 21,900,000      | .....3.7118 USD (USDLIBBBA3M)               |                                                    |                                                      | 350,396             | 3,605,097                     |      | 3,605,097   | 432,248                                   |                                            |                                          |                                             | 303,521            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 01/22/2010 | 01/26/2025                     |                     | 20,100,000      | .....4.1448 USD (USDLIBBBA3M)               |                                                    |                                                      | 365,112             | 4,815,718                     |      | 4,815,718   | 518,595                                   |                                            |                                          |                                             | 358,974            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 01/22/2010 | 01/26/2030                     |                     | 28,700,000      | .....4.2968 USD (USDLIBBBA3M)               |                                                    |                                                      | 543,142             | 8,568,931                     |      | 8,568,931   | 784,353                                   |                                            |                                          |                                             | 605,947            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 01/22/2010 | 01/26/2040                     |                     | 27,100,000      | .....4.3978 USD (USDLIBBBA3M)               |                                                    |                                                      | 526,548             | 10,700,901                    |      | 10,700,901  | 792,313                                   |                                            |                                          |                                             | 716,678            |                                    | 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 (USDLIBBBA3M)               |                                                    |                                                      | 98,574              | 115,292                       |      | 115,292     | (65,873)                                  |                                            |                                          |                                             | 61,865             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Bank of America Corp        | 01/05/2011 | 01/07/2014                     |                     | 10,900,000      | .....USDLIBBBA3M (1.3913 USD)               |                                                    |                                                      | (47,023)            | (143,478)                     |      | (143,478)   | 2,635                                     |                                            |                                          |                                             | 67,730             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 01/05/2011 | 01/07/2021                     |                     | 7,100,000       | .....3.4837 USD (USDLIBBBA3M)               |                                                    |                                                      | 104,910             | 1,091,410                     |      | 1,091,410   | 164,205                                   |                                            |                                          |                                             | 104,392            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 01/05/2011 | 01/07/2026                     |                     | 8,000,000       | .....3.9677 USD (USDLIBBBA3M)               |                                                    |                                                      | 137,568             | 1,800,521                     |      | 1,800,521   | 216,224                                   |                                            |                                          |                                             | 148,159            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 01/05/2011 | 01/07/2016                     |                     | 7,300,000       | .....USDLIBBBA3M (2.2803 USD)               |                                                    |                                                      | (63,941)            | (395,693)                     |      | (395,693)   | (44,940)                                  |                                            |                                          |                                             | 68,986             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 01/05/2011 | 01/07/2013                     |                     | 6,900,000       | .....USDLIBBBA3M (0.9053 USD)               |                                                    |                                                      | (13,000)            | (15,416)                      |      | (15,416)    | 776                                       |                                            |                                          |                                             | 25,130             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 01/05/2011 | 01/07/2013                     |                     | 8,200,000       | .....USDLIBBBA3M (0.9053 USD)               |                                                    |                                                      | (15,449)            | (18,321)                      |      | (18,321)    | 922                                       |                                            |                                          |                                             | 29,864             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 01/05/2011 | 01/07/2041                     |                     | 14,700,000      | .....4.2697 USD (USDLIBBBA3M)               |                                                    |                                                      | 274,979             | 5,507,754                     |      | 5,507,754   | 429,242                                   |                                            |                                          |                                             | 395,392            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/05/2011 | 01/07/2031                     |                     | 17,600,000      | .....4.1457 USD (USDLIBBBA3M)               |                                                    |                                                      | 318,314             | 4,977,054                     |      | 4,977,054   | 483,710                                   |                                            |                                          |                                             | 381,474            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Bank of America Corp        | 01/14/2011 | 01/18/2016                     |                     | 45,500,000      | .....USDLIBBBA3M (2.1543 USD)               |                                                    |                                                      | (372,885)           | (2,273,162)                   |      | (2,273,162) | (310,613)                                 |                                            |                                          |                                             | 431,817            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 01/14/2011 | 01/19/2026                     |                     | 47,100,000      | .....3.8717 USD (USDLIBBBA3M)               |                                                    |                                                      | 790,445             | 10,059,516                    |      | 10,059,516  | 1,279,677                                 |                                            |                                          |                                             | 873,346            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 Intl          | 01/14/2011 | 01/20/2031                     |                     | 31,800,000      | 4.0647 USD (USDLIBBBA3M)                    |                                                    |                                                      | 564,363             | 8,599,022                     |      | 8,599,022    | 872,922                                   |                                            |                                          |                                             | 689,917            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 01/14/2011 | 01/18/2041                     |                     | 34,200,000      | USDLIBBBA3M (4.2103 USD)                    |                                                    |                                                      | (631,854)           | (12,391,420)                  |      | (12,391,420) | (992,964)                                 |                                            |                                          |                                             | 920,378            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 01/14/2011 | 01/20/2031                     |                     | 25,100,000      | USDLIBBBA3M (4.0643 USD)                    |                                                    |                                                      | (445,406)           | (6,785,717)                   |      | (6,785,717)  | (689,005)                                 |                                            |                                          |                                             | 544,557            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/14/2011 | 01/18/2013                     |                     | 31,600,000      | 0.8097 USD (USDLIBBBA3M)                    |                                                    |                                                      | 46,524              | 56,272                        |      | 56,272       | 13,082                                    |                                            |                                          |                                             | 118,354            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/14/2011 | 01/18/2013                     |                     | 26,600,000      | 0.8097 USD (USDLIBBBA3M)                    |                                                    |                                                      | 39,162              | 47,368                        |      | 47,368       | 11,012                                    |                                            |                                          |                                             | 99,627             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/14/2011 | 01/20/2014                     |                     | 73,900,000      | USDLIBBBA3M (1.2753 USD)                    |                                                    |                                                      | (280,840)           | (858,980)                     |      | (858,980)    | (29,212)                                  |                                            |                                          |                                             | 464,536            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/14/2011 | 01/18/2021                     |                     | 26,100,000      | USDLIBBBA3M (3.3933 USD)                    |                                                    |                                                      | (375,586)           | (3,823,540)                   |      | (3,823,540)  | (611,242)                                 |                                            |                                          |                                             | 384,428            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/14/2011 | 01/19/2026                     |                     | 24,600,000      | USDLIBBBA3M (3.8783 USD)                    |                                                    |                                                      | (413,656)           | (5,273,706)                   |      | (5,273,706)  | (668,120)                                 |                                            |                                          |                                             | 456,142            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 01/14/2011 | 01/18/2021                     |                     | 16,100,000      | USDLIBBBA3M (3.3983 USD)                    |                                                    |                                                      | (232,086)           | (2,365,122)                   |      | (2,365,122)  | (376,791)                                 |                                            |                                          |                                             | 237,137            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/14/2011 | 01/18/2013                     |                     | 14,400,000      | USDLIBBBA3M (0.8053 USD)                    |                                                    |                                                      | (20,884)            | (25,295)                      |      | (25,295)     | (6,274)                                   |                                            |                                          |                                             | 53,933             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/14/2011 | 01/18/2013                     |                     | 35,100,000      | USDLIBBBA3M (0.8053 USD)                    |                                                    |                                                      | (50,905)            | (61,657)                      |      | (61,657)     | (15,292)                                  |                                            |                                          |                                             | 131,462            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/14/2011 | 01/19/2026                     |                     | 8,900,000       | USDLIBBBA3M (3.8973 USD)                    |                                                    |                                                      | (150,501)           | (1,928,475)                   |      | (1,928,475)  | (241,461)                                 |                                            |                                          |                                             | 165,027            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas                 | 01/14/2011 | 01/18/2016                     |                     | 19,300,000      | USDLIBBBA3M (2.1543 USD)                    |                                                    |                                                      | (158,169)           | (964,220)                     |      | (964,220)    | (131,755)                                 |                                            |                                          |                                             | 183,167            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | UBS AG                      | 01/19/2011 | 01/21/2016                     |                     | 3,000,000       | USDLIBBBA3M (2.1552 USD)                    |                                                    |                                                      | (43,739)            | (150,022)                     |      | (150,022)    | (20,505)                                  |                                            |                                          |                                             | 28,504             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 01/24/2011 | 01/26/2021                     |                     | 14,100,000      | USDLIBBBA3M (3.4793 USD)                    |                                                    |                                                      | (209,206)           | (2,164,956)                   |      | (2,164,956)  | (326,404)                                 |                                            |                                          |                                             | 207,945            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 01/24/2011 | 01/26/2026                     |                     | 7,500,000       | USDLIBBBA3M (3.9643 USD)                    |                                                    |                                                      | (129,467)           | (1,686,521)                   |      | (1,686,521)  | (202,731)                                 |                                            |                                          |                                             | 139,166            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 01/24/2011 | 01/26/2016                     |                     | 12,800,000      | USDLIBBBA3M (2.2383 USD)                    |                                                    |                                                      | (110,493)           | (678,338)                     |      | (678,338)    | (83,014)                                  |                                            |                                          |                                             | 121,852            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Bank of America Corp        | 01/26/2011 | 01/28/2013                     |                     | 33,000,000      | 0.8377 USD (USDLIBBBA3M)                    |                                                    |                                                      | 54,316              | 64,626                        |      | 64,626       | 10,609                                    |                                            |                                          |                                             | 126,620            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Bank of America Corp        | 01/26/2011 | 01/28/2021                     |                     | 14,200,000      | 3.4907 USD (USDLIBBBA3M)                    |                                                    |                                                      | 211,736             | 2,193,776                     |      | 2,193,776    | 328,360                                   |                                            |                                          |                                             | 209,487            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Bank of America Corp        | 01/26/2011 | 01/28/2026                     |                     | 13,400,000      | 3.9817 USD (USDLIBBBA3M)                    |                                                    |                                                      | 232,704             | 3,041,885                     |      | 3,041,885    | 361,965                                   |                                            |                                          |                                             | 248,693            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Goldman Sachs Intl Ltd      | 01/26/2011 | 01/28/2016                     |                     | 22,300,000      | 2.2377 USD (USDLIBBBA3M)                    |                                                    |                                                      | 192,805             | 1,181,917                     |      | 1,181,917   | 145,092                                   |                                            |                                          |                                             | 212,452            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/26/2011 | 01/28/2031                     |                     | 13,000,000      | 4.1657 USD (USDLIBBBA3M)                    |                                                    |                                                      | 237,717             | 3,720,738                     |      | 3,720,738   | 356,732                                   |                                            |                                          |                                             | 282,208            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/26/2011 | 01/28/2041                     |                     | 28,100,000      | 4.2937 USD (USDLIBBBA3M)                    |                                                    |                                                      | 531,819             | 10,678,186                    |      | 10,678,186  | 821,074                                   |                                            |                                          |                                             | 756,579            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 02/03/2011 | 02/08/2016                     |                     | 16,000,000      | USDLIBBBA3M (2.3963 USD)                    |                                                    |                                                      | (152,056)           | (940,239)                     |      | (940,239)   | (94,369)                                  |                                            |                                          |                                             | 153,072            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 02/03/2011 | 02/07/2013                     |                     | 17,400,000      | USDLIBBBA3M (0.9103 USD)                    |                                                    |                                                      | (36,079)            | (42,419)                      |      | (42,419)    | (569)                                     |                                            |                                          |                                             | 68,319             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 02/03/2011 | 02/09/2026                     |                     | 11,900,000      | USDLIBBBA3M (4.1343 USD)                    |                                                    |                                                      | (216,503)           | (2,922,881)                   |      | (2,922,881) | (319,089)                                 |                                            |                                          |                                             | 221,122            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/03/2011 | 02/08/2021                     |                     | 15,100,000      | USDLIBBBA3M (3.6553 USD)                    |                                                    |                                                      | (238,557)           | (2,536,281)                   |      | (2,536,281) | (341,696)                                 |                                            |                                          |                                             | 223,155            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/03/2011 | 02/07/2031                     |                     | 8,300,000       | USDLIBBBA3M (4.3083 USD)                    |                                                    |                                                      | (158,227)           | (2,560,276)                   |      | (2,560,276) | (227,762)                                 |                                            |                                          |                                             | 180,312            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citibank NA                 | 02/07/2011 | 02/09/2016                     |                     | 7,600,000       | USDLIBBBA3M (2.5313 USD)                    |                                                    |                                                      | (77,463)            | (483,287)                     |      | (483,287)   | (39,952)                                  |                                            |                                          |                                             | 72,737             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 02/07/2011 | 02/09/2018                     |                     | 9,000,000       | USDLIBBBA3M (3.2033 USD)                    |                                                    |                                                      | (121,972)           | (1,038,823)                   |      | (1,038,823) | (121,685)                                 |                                            |                                          |                                             | 107,384            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 02/07/2011 | 02/09/2021                     |                     | 8,700,000       | USDLIBBBA3M (3.7813 USD)                    |                                                    |                                                      | (143,050)           | (1,551,085)                   |      | (1,551,085) | (193,298)                                 |                                            |                                          |                                             | 128,593            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 02/07/2011 | 02/11/2041                     |                     | 7,900,000       | USDLIBBBA3M (4.5073 USD)                    |                                                    |                                                      | (158,573)           | (3,358,357)                   |      | (3,358,357) | (234,641)                                 |                                            |                                          |                                             | 212,846            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Bank of America Corp        | 02/08/2011 | 02/10/2021                     |                     | 20,800,000      | 3.7507 USD (USDLIBBBA3M)                    |                                                    |                                                      | 339,122             | 3,656,882                     |      | 3,656,882   | 464,324                                   |                                            |                                          |                                             | 307,490            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 02/08/2011 | 02/10/2016                     |                     | 32,800,000      | 2.5267 USD (USDLIBBBA3M)                    |                                                    |                                                      | 334,034             | 2,081,442                     |      | 2,081,442   | 173,495                                   |                                            |                                          |                                             | 314,036            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 02/08/2011 | 02/10/2026                     |                     | 21,300,000      | 4.1957 USD (USDLIBBBA3M)                    |                                                    |                                                      | 394,667             | 5,391,559                     |      | 5,391,559   | 568,999                                   |                                            |                                          |                                             | 395,829            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 02/08/2011 | 02/10/2031                     |                     | 26,100,000      | 4.3497 USD (USDLIBBBA3M)                    |                                                    |                                                      | 503,703             | 8,221,503                     |      | 8,221,503   | 716,036                                   |                                            |                                          |                                             | 567,129            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 02/08/2011 | 02/10/2016                     |                     | 11,500,000      | USDLIBBBA3M (2.5283 USD)                    |                                                    |                                                      | (117,208)           | (730,430)                     |      | (730,430)   | (60,744)                                  |                                            |                                          |                                             | 110,104            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 02/08/2011 | 02/10/2021                     |                     | 9,400,000       | USDLIBBBA3M (3.7423 USD)                    |                                                    |                                                      | (152,862)           | (1,646,175)                   |      | (1,646,175) | (210,091)                                 |                                            |                                          |                                             | 138,962            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 02/08/2011 | 02/10/2026                     |                     | 16,500,000      | USDLIBBBA3M (4.1923 USD)                    |                                                    |                                                      | (305,447)           | (4,169,733)                   |      | (4,169,733) | (440,858)                                 |                                            |                                          |                                             | 306,628            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 02/08/2011 | 02/11/2041                     |                     | 10,300,000      | USDLIBBBA3M (4.4613 USD)                    |                                                    |                                                      | (204,527)           | (4,278,861)                   |      | (4,278,861) | (304,892)                                 |                                            |                                          |                                             | 277,509            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Goldman Sachs Intl Ltd      | 02/08/2011 | 02/10/2031                     |                     | 14,100,000      | USD LIBBBA3M (4.3493 USD)                   |                                                    |                                                      | (272,087)           | (4,440,623)                   |      | (4,440,623)  | (386,824)                                 |                                            |                                          |                                             | 306,380            |                                    | 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)                   |                                                    |                                                      | (282,325)           | (345,320)                     |      | (345,320)    | 58,625                                    |                                            |                                          |                                             | 403,113            |                                    | 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)                   |                                                    |                                                      | (1,791,940)         | (11,203,014)                  |      | (11,203,014) | (884,080)                                 |                                            |                                          |                                             | 1,650,513          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | BNP Paribas                 | 02/14/2011 | 02/18/2014                     |                     | 75,900,000      | USD LIBBBA3M (1.6262 USD)                   |                                                    |                                                      | (432,877)           | (1,344,591)                   |      | (1,344,591)  | 88,118                                    |                                            |                                          |                                             | 489,115            |                                    | 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)                   |                                                    |                                                      | (520,089)           | (636,008)                     |      | (636,008)    | 105,835                                   |                                            |                                          |                                             | 746,565            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 02/14/2011 | 02/16/2018                     |                     | 40,100,000      | USD LIBBBA3M (3.2032 USD)                   |                                                    |                                                      | (544,889)           | (4,636,039)                   |      | (4,636,039)  | (547,212)                                 |                                            |                                          |                                             | 479,270            |                                    | 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      | 1.0468 USD (USD LIBBBA3M)                   |                                                    |                                                      | 87,555              | 107,067                       |      | 107,067      | (17,768)                                  |                                            |                                          |                                             | 125,771            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Bank of America Corp        | 02/14/2011 | 02/16/2026                     |                     | 100,000,000     | USD LIBBBA3M (4.1762 USD)                   |                                                    |                                                      | (1,845,325)         | (25,089,319)                  |      | (25,089,319) | (2,674,371)                               |                                            |                                          |                                             | 1,859,473          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | BNP Paribas                 | 02/14/2011 | 02/16/2026                     |                     | 100,000,000     | USD LIBBBA3M (4.1762 USD)                   |                                                    |                                                      | (1,845,325)         | (25,089,319)                  |      | (25,089,319) | (2,674,371)                               |                                            |                                          |                                             | 1,859,473          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | BNP Paribas                 | 02/14/2011 | 02/16/2026                     |                     | 100,000,000     | USD LIBBBA3M (4.1862 USD)                   |                                                    |                                                      | (1,850,325)         | (25,211,147)                  |      | (25,211,147) | (2,672,876)                               |                                            |                                          |                                             | 1,859,473          |                                    | 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)                   |                                                    |                                                      | (1,853,325)         | (25,284,244)                  |      | (25,284,244) | (2,671,979)                               |                                            |                                          |                                             | 1,859,473          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 02/14/2011 | 02/16/2026                     |                     | 49,700,000      | USD LIBBBA3M (4.1792 USD)                   |                                                    |                                                      | (917,872)           | (12,487,556)                  |      | (12,487,556) | (1,328,939)                               |                                            |                                          |                                             | 924,158            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/14/2011 | 02/16/2026                     |                     | 100,000,000     | USD LIBBBA3M (4.1832 USD)                   |                                                    |                                                      | (1,848,825)         | (25,174,599)                  |      | (25,174,599) | (2,673,324)                               |                                            |                                          |                                             | 1,859,473          |                                    | 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)                   |                                                    |                                                      | (212,557)           | (2,893,678)                   |      | (2,893,678)  | (307,449)                                 |                                            |                                          |                                             | 213,882            |                                    | 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)                   |                                                    |                                                      | (1,635,768)         | (22,268,738)                  |      | (22,268,738) | (2,366,024)                               |                                            |                                          |                                             | 1,645,964          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Bank of America Corp        | 02/14/2011 | 02/17/2031                     |                     | 75,000,000      | USD LIBBBA3M (4.3382 USD)                   |                                                    |                                                      | (1,444,744)         | (23,504,358)                  |      | (23,504,358) | (2,056,559)                               |                                            |                                          |                                             | 1,630,519          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/14/2011 | 02/17/2031                     |                     | 75,000,000      | USD LIBBBA3M (4.3412 USD)                   |                                                    |                                                      | (1,445,869)         | (23,539,453)                  |      | (23,539,453) | (2,056,561)                               |                                            |                                          |                                             | 1,630,519          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | BNP Paribas                 | 02/14/2011 | 02/17/2031                     |                     | 75,000,000      | USD LIBBBA3M (4.3432 USD)                   |                                                    |                                                      | (1,446,619)         | (23,562,850)                  |      | (23,562,850) | (2,056,562)                               |                                            |                                          |                                             | 1,630,519          |                                    | 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)                   |                                                    |                                                      | (629,612)           | (10,267,410)                  |      | (10,267,410) | (893,921)                                 |                                            |                                          |                                             | 708,785            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/14/2011 | 02/18/2031                     |                     | 2,900,000       | USD LIBBBA3M (4.3482 USD)                   |                                                    |                                                      | (56,008)            | (913,359)                     |      | (913,359)    | (79,521)                                  |                                            |                                          |                                             | 63,051             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/14/2011 | 02/18/2031                     |                     | 72,100,000      | .....USDLIBBBA3M (4.3482 USD)               |                                                    |                                                      | (1,392,486)         | (22,707,983)                  |      | (22,707,983) | (1,977,045)                               |                                            |                                          |                                             | 1,567,588          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/14/2011 | 02/18/2041                     |                     | 44,500,000      | .....USDLIBBBA3M (4.4522 USD)               |                                                    |                                                      | (882,580)           | (18,408,296)                  |      | (18,408,296) | (1,315,878)                               |                                            |                                          |                                             | 1,199,346          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Bank of America Corp        | 02/14/2011 | 02/16/2021                     |                     | 100,000,000     | .....USDLIBBBA3M (3.7392 USD)               |                                                    |                                                      | (1,626,825)         | (17,499,420)                  |      | (17,499,420) | (2,236,505)                               |                                            |                                          |                                             | 1,479,724          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 02/14/2011 | 02/16/2021                     |                     | 46,500,000      | .....USDLIBBBA3M (3.7352 USD)               |                                                    |                                                      | (755,544)           | (8,121,999)                   |      | (8,121,999)  | (1,040,567)                               |                                            |                                          |                                             | 688,072            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 02/14/2011 | 02/16/2021                     |                     | 100,000,000     | .....USDLIBBBA3M (3.7362 USD)               |                                                    |                                                      | (1,625,325)         | (17,474,854)                  |      | (17,474,854) | (2,237,461)                               |                                            |                                          |                                             | 1,479,724          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Barclays Bank PLC           | 02/18/2011 | 02/24/2014                     |                     | 14,700,000      | .....USDLIBBBA3M (1.5402 USD)               |                                                    |                                                      | (77,101)            | (242,077)                     |      | (242,077)    | 10,136                                    |                                            |                                          |                                             | 95,204             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Barclays Bank PLC           | 02/18/2011 | 02/22/2016                     |                     | 8,600,000       | .....USDLIBBBA3M (2.4882 USD)               |                                                    |                                                      | (85,871)            | (536,453)                     |      | (536,453)    | (48,145)                                  |                                            |                                          |                                             | 82,712             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 02/18/2011 | 02/22/2016                     |                     | 10,700,000      | .....USDLIBBBA3M (2.4882 USD)               |                                                    |                                                      | (106,839)           | (667,448)                     |      | (667,448)    | (59,901)                                  |                                            |                                          |                                             | 102,909            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 02/18/2011 | 02/22/2013                     |                     | 17,000,000      | .....USDLIBBBA3M (0.9622 USD)               |                                                    |                                                      | (40,034)            | (49,725)                      |      | (49,725)     | 2,039                                     |                                            |                                          |                                             | 68,967             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 02/18/2011 | 02/22/2013                     |                     | 8,700,000       | .....USDLIBBBA3M (0.9622 USD)               |                                                    |                                                      | (20,488)            | (25,448)                      |      | (25,448)     | 1,043                                     |                                            |                                          |                                             | 35,295             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 02/18/2011 | 02/24/2031                     |                     | 14,300,000      | .....4.3228 USD (USDLIBBBA3M)               |                                                    |                                                      | 273,959             | 4,449,044                     |      | 4,449,044    | 392,591                                   |                                            |                                          |                                             | 311,046            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 02/18/2011 | 02/22/2041                     |                     | 14,100,000      | .....4.4468 USD (USDLIBBBA3M)               |                                                    |                                                      | 278,869             | 5,817,479                     |      | 5,817,479    | 417,222                                   |                                            |                                          |                                             | 380,090            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 02/23/2011 | 02/25/2013                     |                     | 13,500,000      | .....0.9028 USD (USDLIBBBA3M)               |                                                    |                                                      | 27,373              | 34,758                        |      | 34,758       | 2,755                                     |                                            |                                          |                                             | 55,114             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 02/23/2011 | 02/25/2026                     |                     | 23,500,000      | .....4.0218 USD (USDLIBBBA3M)               |                                                    |                                                      | 414,131             | 5,457,309                     |      | 5,457,309    | 635,483                                   |                                            |                                          |                                             | 437,371            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 02/23/2011 | 02/25/2031                     |                     | 20,800,000      | .....4.2028 USD (USDLIBBBA3M)               |                                                    |                                                      | 385,374             | 6,082,279                     |      | 6,082,279    | 571,311                                   |                                            |                                          |                                             | 452,463            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 02/23/2011 | 02/25/2016                     |                     | 8,400,000       | .....2.3498 USD (USDLIBBBA3M)               |                                                    |                                                      | 77,806              | 482,726                       |      | 482,726      | 52,618                                    |                                            |                                          |                                             | 80,880             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 02/23/2011 | 02/25/2021                     |                     | 22,500,000      | .....3.5518 USD (USDLIBBBA3M)               |                                                    |                                                      | 343,634             | 3,595,410                     |      | 3,595,410    | 518,048                                   |                                            |                                          |                                             | 333,413            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 02/23/2011 | 02/25/2041                     |                     | 18,500,000      | .....4.3368 USD (USDLIBBBA3M)               |                                                    |                                                      | 355,156             | 7,204,938                     |      | 7,204,938    | 543,041                                   |                                            |                                          |                                             | 498,771            |                                    | 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       | .....1.4358 USD (USDLIBBBA3M)               |                                                    |                                                      | 42,233              | 132,983                       |      | 132,983      | (1,479)                                   |                                            |                                          |                                             | 58,336             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 03/02/2011 | 03/04/2026                     |                     | 11,500,000      | .....4.0367 USD (USDLIBBBA3M)               |                                                    |                                                      | 203,054             | 2,695,072                     |      | 2,695,072    | 311,150                                   |                                            |                                          |                                             | 214,183            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Citibank NA                 | 03/02/2011 | 03/04/2013                     |                     | 13,900,000      | USD LIBBBA3M (0.8753 USD)                   |                                                    |                                                      | (25,713)            | (34,866)                      |      | (34,866)     | (5,638)                                   |                                            |                                          |                                             | 57,568             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 03/02/2011 | 03/04/2021                     |                     | 11,000,000      | 3.5807 USD (USD LIBBBA3M)                   |                                                    |                                                      | 169,145             | 1,787,165                     |      | 1,787,165    | 252,722                                   |                                            |                                          |                                             | 163,182            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 03/02/2011 | 03/04/2031                     |                     | 18,300,000      | 4.2057 USD (USD LIBBBA3M)                   |                                                    |                                                      | 338,584             | 5,365,388                     |      | 5,365,388    | 502,999                                   |                                            |                                          |                                             | 398,285            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 03/02/2011 | 03/04/2041                     |                     | 17,200,000      | 4.3297 USD (USD LIBBBA3M)                   |                                                    |                                                      | 328,896             | 6,677,757                     |      | 6,677,757    | 504,940                                   |                                            |                                          |                                             | 463,878            |                                    | 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)                   |                                                    |                                                      | (970,159)           | (15,607,432)                  |      | (15,607,432) | (1,415,798)                               |                                            |                                          |                                             | 1,121,103          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 03/03/2011 | 03/08/2021                     |                     | 40,200,000      | USD LIBBBA3M (3.6583 USD)                   |                                                    |                                                      | (634,679)           | (6,791,868)                   |      | (6,791,868)  | (914,713)                                 |                                            |                                          |                                             | 596,733            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 03/03/2011 | 03/09/2026                     |                     | 37,800,000      | USD LIBBBA3M (4.0953 USD)                   |                                                    |                                                      | (679,381)           | (9,133,498)                   |      | (9,133,498)  | (1,020,017)                               |                                            |                                          |                                             | 704,361            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 03/03/2011 | 03/07/2041                     |                     | 49,600,000      | USD LIBBBA3M (4.3903 USD)                   |                                                    |                                                      | (964,623)           | (19,894,893)                  |      | (19,894,893) | (1,463,286)                               |                                            |                                          |                                             | 1,337,885          |                                    | 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)                   |                                                    |                                                      | (261,449)           | (3,510,203)                   |      | (3,510,203)  | (394,404)                                 |                                            |                                          |                                             | 272,055            |                                    | 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)                   |                                                    |                                                      | (245,461)           | (3,936,348)                   |      | (3,936,348)  | (360,333)                                 |                                            |                                          |                                             | 285,236            |                                    | 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)                   |                                                    |                                                      | (234,649)           | (4,834,148)                   |      | (4,834,148)  | (356,954)                                 |                                            |                                          |                                             | 326,442            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas                 | 03/07/2011 | 03/09/2016                     |                     | 15,400,000      | USD LIBBBA3M (2.3983 USD)                   |                                                    |                                                      | (145,876)           | (918,111)                     |      | (918,111)    | (95,567)                                  |                                            |                                          |                                             | 148,999            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas                 | 03/07/2011 | 03/09/2021                     |                     | 19,000,000      | USD LIBBBA3M (3.6203 USD)                   |                                                    |                                                      | (296,067)           | (3,151,294)                   |      | (3,151,294)  | (434,946)                                 |                                            |                                          |                                             | 282,082            |                                    | 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)                   |                                                    |                                                      | 217,294             | 2,267,488                     |      | 2,267,488    | 337,297                                   |                                            |                                          |                                             | 215,477            |                                    | 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)                   |                                                    |                                                      | 269,456             | 5,433,131                     |      | 5,433,131    | 416,040                                   |                                            |                                          |                                             | 383,152            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 03/15/2011 | 03/17/2013                     |                     | 16,400,000      | 0.7708 USD (USD LIBBBA3M)                   |                                                    |                                                      | 20,931              | 32,684                        |      | 32,684       | 16,933                                    |                                            |                                          |                                             | 69,687             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 03/15/2011 | 03/17/2014                     |                     | 13,400,000      | 1.2578 USD (USD LIBBBA3M)                   |                                                    |                                                      | 49,731              | 165,724                       |      | 165,724      | 11,641                                    |                                            |                                          |                                             | 88,280             |                                    | 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)                   |                                                    |                                                      | 474,822             | 4,878,789                     |      | 4,878,789    | 773,258                                   |                                            |                                          |                                             | 487,576            |                                    | 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)                   |                                                    |                                                      | 545,902             | 7,061,903                     |      | 7,061,903    | 875,602                                   |                                            |                                          |                                             | 598,627            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 03/15/2011 | 03/17/2031                     |                     | 37,400,000      | 4.1078 USD (USD LIBBBA3M)                   |                                                    |                                                      | 671,752             | 10,405,916                    |      | 10,405,916   | 1,028,476                                 |                                            |                                          |                                             | 814,757            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Credit Suisse Intl          | 03/15/2011 | 03/17/2041                     |                     | 35,800,000      | 4.2538 USD (USDLIBBBA3M)                    |                                                    |                                                      | 669,327             | 13,345,639                    |      | 13,345,639   | 1,045,563                                 |                                            |                                          |                                             | 966,112            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 03/15/2011 | 03/18/2013                     |                     | 8,800,000       | USDLIBBBA3M (0.7972 USD)                    |                                                    |                                                      | (12,393)            | (19,198)                      |      | (19,198)     | (7,942)                                   |                                            |                                          |                                             | 37,465             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 03/15/2011 | 03/17/2016                     |                     | 12,300,000      | 2.1548 USD (USDLIBBBA3M)                    |                                                    |                                                      | 100,796             | 626,371                       |      | 626,371      | 90,919                                    |                                            |                                          |                                             | 119,359            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 03/15/2011 | 03/17/2016                     |                     | 16,200,000      | 2.1548 USD (USDLIBBBA3M)                    |                                                    |                                                      | 132,756             | 824,976                       |      | 824,976      | 119,747                                   |                                            |                                          |                                             | 157,204            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 03/21/2011 | 03/25/2013                     |                     | 13,800,000      | USDLIBBBA3M (0.8432 USD)                    |                                                    |                                                      | (22,064)            | (35,732)                      |      | (35,732)     | (10,233)                                  |                                            |                                          |                                             | 59,534             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 03/21/2011 | 03/25/2041                     |                     | 17,400,000      | 4.2258 USD (USDLIBBBA3M)                    |                                                    |                                                      | 322,106             | 6,382,335                     |      | 6,382,335    | 507,392                                   |                                            |                                          |                                             | 469,742            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 03/21/2011 | 03/23/2016                     |                     | 29,200,000      | USDLIBBBA3M (2.2482 USD)                    |                                                    |                                                      | (251,816)           | (1,590,713)                   |      | (1,590,713)  | (205,622)                                 |                                            |                                          |                                             | 283,982            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 03/21/2011 | 03/23/2021                     |                     | 14,800,000      | 3.4448 USD (USDLIBBBA3M)                    |                                                    |                                                      | 216,181             | 2,244,488                     |      | 2,244,488    | 347,868                                   |                                            |                                          |                                             | 220,211            |                                    | 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)                    |                                                    |                                                      | 239,514             | 3,110,453                     |      | 3,110,453    | 384,987                                   |                                            |                                          |                                             | 263,106            |                                    | 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)                    |                                                    |                                                      | 328,750             | 5,090,593                     |      | 5,090,593    | 506,336                                   |                                            |                                          |                                             | 401,048            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 03/28/2011 | 03/30/2026                     |                     | 12,800,000      | USDLIBBBA3M (4.0273 USD)                    |                                                    |                                                      | (223,894)           | (2,992,718)                   |      | (2,992,718)  | (346,558)                                 |                                            |                                          |                                             | 239,014            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 03/28/2011 | 04/01/2013                     |                     | 10,800,000      | USDLIBBBA3M (0.9713 USD)                    |                                                    |                                                      | (23,886)            | (38,743)                      |      | (38,743)     | (1,366)                                   |                                            |                                          |                                             | 47,196             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 03/28/2011 | 03/30/2016                     |                     | 22,200,000      | USDLIBBBA3M (2.4293 USD)                    |                                                    |                                                      | (210,938)           | (1,361,631)                   |      | (1,361,631)  | (138,324)                                 |                                            |                                          |                                             | 216,458            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 03/28/2011 | 03/30/2021                     |                     | 17,500,000      | USDLIBBBA3M (3.5843 USD)                    |                                                    |                                                      | (267,342)           | (2,858,625)                   |      | (2,858,625)  | (402,648)                                 |                                            |                                          |                                             | 260,671            |                                    | 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)                    |                                                    |                                                      | 114,891             | 186,336                       |      | 186,336      | 6,460                                     |                                            |                                          |                                             | 226,805            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 03/28/2011 | 03/30/2021                     |                     | 26,400,000      | USDLIBBBA3M (3.5723 USD)                    |                                                    |                                                      | (401,721)           | (4,286,165)                   |      | (4,286,165)  | (608,428)                                 |                                            |                                          |                                             | 393,240            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 03/28/2011 | 03/30/2026                     |                     | 34,500,000      | USDLIBBBA3M (4.0163 USD)                    |                                                    |                                                      | (601,566)           | (8,019,741)                   |      | (8,019,741)  | (934,647)                                 |                                            |                                          |                                             | 644,218            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 03/28/2011 | 03/31/2031                     |                     | 55,400,000      | USDLIBBBA3M (4.1773 USD)                    |                                                    |                                                      | (1,010,590)         | (16,031,106)                  |      | (16,031,106) | (1,519,319)                               |                                            |                                          |                                             | 1,208,121          |                                    | 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      | USDLIBBBA3M (4.2933 USD)                    |                                                    |                                                      | (1,025,783)         | (20,777,190)                  |      | (20,777,190) | (1,592,674)                               |                                            |                                          |                                             | 1,471,668          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 03/28/2011 | 03/30/2016                     |                     | 44,400,000      | 2.4167 USD (USDLIBBBA3M)                    |                                                    |                                                      | 419,079             | 2,702,557                     |      | 2,702,557    | 279,231                                   |                                            |                                          |                                             | 432,916            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 Annuity Benefit                        | N/A                          | Interest           | BNP Paribas                 | 03/31/2011 | 04/04/2014                     |                     | 7,600,000       | USD LIBBBA3M (1.4923 USD)                   |                                                    |                                                      | (36,611)            | (128,200)                     |      | (128,200)   | 219                                       |                                            |                                          |                                             | 50,785             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas                 | 03/31/2011 | 04/04/2041                     |                     | 17,100,000      | USD LIBBBA3M (4.2543 USD)                   |                                                    |                                                      | (318,527)           | (6,378,867)                   |      | (6,378,867) | (501,170)                                 |                                            |                                          |                                             | 461,863            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 03/31/2011 | 04/04/2016                     |                     | 8,300,000       | USD LIBBBA3M (2.3833 USD)                   |                                                    |                                                      | (76,960)            | (495,840)                     |      | (495,840)   | (54,719)                                  |                                            |                                          |                                             | 81,076             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 03/31/2011 | 04/04/2016                     |                     | 6,600,000       | USD LIBBBA3M (2.3833 USD)                   |                                                    |                                                      | (61,197)            | (394,282)                     |      | (394,282)   | (43,511)                                  |                                            |                                          |                                             | 64,470             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 03/31/2011 | 04/05/2021                     |                     | 13,500,000      | USD LIBBBA3M (3.5173 USD)                   |                                                    |                                                      | (201,721)           | (2,131,653)                   |      | (2,131,653) | (315,945)                                 |                                            |                                          |                                             | 201,278            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 04/04/2011 | 04/08/2013                     |                     | 9,800,000       | USD LIBBBA3M (0.949 USD)                    |                                                    |                                                      | (20,446)            | (35,232)                      |      | (35,232)    | (2,872)                                   |                                            |                                          |                                             | 43,368             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 04/04/2011 | 04/07/2031                     |                     | 33,600,000      | USD LIBBBA3M (4.135 USD)                    |                                                    |                                                      | (605,348)           | (9,506,289)                   |      | (9,506,289) | (924,363)                                 |                                            |                                          |                                             | 733,098            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 04/04/2011 | 04/06/2021                     |                     | 12,500,000      | USD LIBBBA3M (3.52 USD)                     |                                                    |                                                      | (186,766)           | (1,976,296)                   |      | (1,976,296) | (291,243)                                 |                                            |                                          |                                             | 186,397            |                                    | 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)                    |                                                    |                                                      | 184,252             | 3,692,914                     |      | 3,692,914   | 289,299                                   |                                            |                                          |                                             | 267,420            |                                    | 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)                   |                                                    |                                                      | (121,099)           | (776,279)                     |      | (776,279)   | (87,519)                                  |                                            |                                          |                                             | 128,474            |                                    | 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)                   |                                                    |                                                      | 160,928             | 2,138,498                     |      | 2,138,498   | 249,778                                   |                                            |                                          |                                             | 172,065            |                                    | 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)                   |                                                    |                                                      | 229,443             | 4,654,402                     |      | 4,654,402   | 354,419                                   |                                            |                                          |                                             | 326,986            |                                    | 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)                   |                                                    |                                                      | 273,373             | 4,335,584                     |      | 4,335,584   | 409,044                                   |                                            |                                          |                                             | 325,283            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 04/13/2011 | 04/15/2013                     |                     | 68,700,000      | 0.8948 USD (USD LIBBBA3M)                   |                                                    |                                                      | 129,995             | 218,825                       |      | 218,825     | 39,771                                    |                                            |                                          |                                             | 307,769            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 04/13/2011 | 04/15/2021                     |                     | 25,000,000      | 3.5478 USD (USD LIBBBA3M)                   |                                                    |                                                      | 378,930             | 4,012,301                     |      | 4,012,301   | 579,956                                   |                                            |                                          |                                             | 373,318            |                                    | 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)                   |                                                    |                                                      | 169,873             | 1,088,694                     |      | 1,088,694   | 123,129                                   |                                            |                                          |                                             | 180,452            |                                    | 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)                   |                                                    |                                                      | 678,477             | 10,754,598                    |      | 10,754,598  | 1,015,744                                 |                                            |                                          |                                             | 807,751            |                                    | 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)                   |                                                    |                                                      | 388,054             | 6,011,438                     |      | 6,011,438   | 593,202                                   |                                            |                                          |                                             | 471,998            |                                    | 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)                   |                                                    |                                                      | (19,106)            | (32,717)                      |      | (32,717)    | (12,805)                                  |                                            |                                          |                                             | 57,339             |                                    | 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)                   |                                                    |                                                      | (22,163)            | (37,952)                      |      | (37,952)    | (14,854)                                  |                                            |                                          |                                             | 66,513             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Deutsche Bank AG            | 04/25/2011 | 04/27/2021                     |                     | 23,700,000      | 3.4437 USD (USDLIBBBA3M)                    |                                                    |                                                      | 347,572             | 3,601,024                     |      | 3,601,024    | 558,213                                   |                                            |                                          |                                             | 354,566            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 04/25/2011 | 04/27/2026                     |                     | 19,200,000      | 3.9227 USD (USDLIBBBA3M)                    |                                                    |                                                      | 327,561             | 4,248,443                     |      | 4,248,443    | 524,619                                   |                                            |                                          |                                             | 359,520            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 04/25/2011 | 04/29/2041                     |                     | 28,500,000      | 4.2427 USD (USDLIBBBA3M)                    |                                                    |                                                      | 531,824             | 10,570,579                    |      | 10,570,579   | 830,978                                   |                                            |                                          |                                             | 770,687            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Citibank NA                 | 04/25/2011 | 04/29/2013                     |                     | 20,000,000      | 0.8147 USD (USDLIBBBA3M)                    |                                                    |                                                      | 30,410              | 52,083                        |      | 52,083       | 20,645                                    |                                            |                                          |                                             | 91,742             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 04/25/2011 | 04/29/2041                     |                     | 33,400,000      | USDLIBBBA3M (4.2383 USD)                    |                                                    |                                                      | (622,525)           | (12,356,864)                  |      | (12,356,864) | (973,505)                                 |                                            |                                          |                                             | 903,191            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 04/25/2011 | 04/27/2021                     |                     | 24,400,000      | USDLIBBBA3M (3.4443 USD)                    |                                                    |                                                      | (357,911)           | (3,708,607)                   |      | (3,708,607)  | (574,654)                                 |                                            |                                          |                                             | 365,039            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | UBS AG                      | 04/25/2011 | 04/27/2026                     |                     | 18,500,000      | USDLIBBBA3M (3.9223 USD)                    |                                                    |                                                      | (315,582)           | (4,092,640)                   |      | (4,092,640)  | (505,503)                                 |                                            |                                          |                                             | 346,412            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | UBS AG                      | 04/25/2011 | 04/28/2031                     |                     | 20,600,000      | USDLIBBBA3M (4.1033 USD)                    |                                                    |                                                      | (370,048)           | (5,731,836)                   |      | (5,731,836)  | (565,738)                                 |                                            |                                          |                                             | 450,147            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas                 | 04/27/2011 | 05/03/2016                     |                     | 9,500,000       | USDLIBBBA3M (2.2392 USD)                    |                                                    |                                                      | (82,594)            | (520,352)                     |      | (520,352)    | (70,196)                                  |                                            |                                          |                                             | 93,772             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Societe Generale            | 04/27/2011 | 05/03/2013                     |                     | 8,000,000       | USDLIBBBA3M (0.8102 USD)                    |                                                    |                                                      | (12,393)            | (20,463)                      |      | (20,463)     | (8,532)                                   |                                            |                                          |                                             | 36,938             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale            | 04/27/2011 | 05/03/2021                     |                     | 18,500,000      | USDLIBBBA3M (3.4272 USD)                    |                                                    |                                                      | (270,730)           | (2,786,142)                   |      | (2,786,142)  | (436,764)                                 |                                            |                                          |                                             | 277,029            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale            | 04/27/2011 | 05/03/2031                     |                     | 44,700,000      | USDLIBBBA3M (4.0802 USD)                    |                                                    |                                                      | (800,089)           | (12,278,586)                  |      | (12,278,586) | (1,226,742)                               |                                            |                                          |                                             | 977,129            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Barclays Bank PLC           | 05/03/2011 | 05/06/2013                     |                     | 12,900,000      | USDLIBBBA3M (0.7693 USD)                    |                                                    |                                                      | (17,502)            | (28,920)                      |      | (28,920)     | (16,852)                                  |                                            |                                          |                                             | 59,853             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                      | 05/03/2011 | 05/05/2016                     |                     | 9,900,000       | USDLIBBBA3M (2.1263 USD)                    |                                                    |                                                      | (80,603)            | (500,254)                     |      | (500,254)    | (78,580)                                  |                                            |                                          |                                             | 97,789             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                      | 05/03/2011 | 05/06/2041                     |                     | 11,800,000      | 4.1137 USD (USDLIBBBA3M)                    |                                                    |                                                      | 213,329             | 4,054,849                     |      | 4,054,849    | 340,527                                   |                                            |                                          |                                             | 319,197            |                                    | 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      | 3.3267 USD (USDLIBBBA3M)                    |                                                    |                                                      | 377,638             | 3,796,530                     |      | 3,796,530    | 639,200                                   |                                            |                                          |                                             | 399,943            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Barclays Bank PLC           | 05/03/2011 | 05/05/2031                     |                     | 45,700,000      | 3.9877 USD (USDLIBBBA3M)                    |                                                    |                                                      | 797,408             | 11,888,147                    |      | 11,888,147   | 1,254,701                                 |                                            |                                          |                                             | 999,134            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | BNP Paribas                 | 05/03/2011 | 05/06/2013                     |                     | 15,900,000      | 0.7687 USD (USDLIBBBA3M)                    |                                                    |                                                      | 21,525              | 35,564                        |      | 35,564       | 20,818                                    |                                            |                                          |                                             | 73,773             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 05/03/2011 | 05/05/2016                     |                     | 24,900,000      | 2.1267 USD (USDLIBBBA3M)                    |                                                    |                                                      | 202,779             | 1,258,592                     |      | 1,258,592    | 197,596                                   |                                            |                                          |                                             | 245,955            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 05/11/2011 | 05/13/2013                     |                     | 19,700,000      | USDLIBBBA3M (0.7413 USD)                    |                                                    |                                                      | (24,610)            | (40,045)                      |      | (40,045)     | (28,854)                                  |                                            |                                          |                                             | 92,430             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Barclays Bank PLC        | 05/11/2011 | 05/13/2026                     |                     | 22,900,000      | 3.7527 USD (USDLIBBBA3M)                    |                                                    |                                                      | 373,413             | 4,590,312                     |      | 4,590,312    | 631,762                                   |                                            |                                          |                                             | 429,481            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas              | 05/11/2011 | 05/13/2031                     |                     | 32,200,000      | 3.9417 USD (USDLIBBBA3M)                    |                                                    |                                                      | 555,490             | 8,147,039                     |      | 8,147,039    | 883,601                                   |                                            |                                          |                                             | 704,394            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas              | 05/11/2011 | 05/13/2041                     |                     | 24,000,000      | 4.0747 USD (USDLIBBBA3M)                    |                                                    |                                                      | 429,990             | 8,051,261                     |      | 8,051,261    | 690,203                                   |                                            |                                          |                                             | 649,431            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale         | 05/11/2011 | 05/13/2021                     |                     | 15,100,000      | 3.2777 USD (USDLIBBBA3M)                    |                                                    |                                                      | 210,362             | 2,086,335                     |      | 2,086,335    | 363,864                                   |                                            |                                          |                                             | 226,465            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG         | 05/11/2011 | 05/13/2021                     |                     | 25,000,000      | USDLIBBBA3M (3.2843 USD)                    |                                                    |                                                      | (349,106)           | (3,468,051)                   |      | (3,468,051)  | (601,912)                                 |                                            |                                          |                                             | 374,942            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG         | 05/11/2011 | 05/13/2026                     |                     | 24,700,000      | USDLIBBBA3M (3.7633 USD)                    |                                                    |                                                      | (404,073)           | (4,983,479)                   |      | (4,983,479)  | (681,050)                                 |                                            |                                          |                                             | 463,239            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | UBS AG                   | 05/11/2011 | 05/13/2031                     |                     | 30,600,000      | USDLIBBBA3M (3.9473 USD)                    |                                                    |                                                      | (528,745)           | (7,769,201)                   |      | (7,769,201)  | (839,708)                                 |                                            |                                          |                                             | 669,393            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | UBS AG                   | 05/11/2011 | 05/13/2041                     |                     | 35,400,000      | USDLIBBBA3M (4.0863 USD)                    |                                                    |                                                      | (636,288)           | (11,962,620)                  |      | (11,962,620) | (1,019,009)                               |                                            |                                          |                                             | 957,910            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Societe Generale         | 05/13/2011 | 05/17/2013                     |                     | 7,200,000       | 0.7178 USD (USDLIBBBA3M)                    |                                                    |                                                      | 8,360               | 13,308                        |      | 13,308       | 11,547                                    |                                            |                                          |                                             | 33,994             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale         | 05/13/2011 | 05/17/2013                     |                     | 9,400,000       | 0.7178 USD (USDLIBBBA3M)                    |                                                    |                                                      | 10,915              | 17,374                        |      | 17,374       | 15,075                                    |                                            |                                          |                                             | 44,381             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | UBS AG                   | 05/13/2011 | 05/19/2014                     |                     | 12,400,000      | 1.1768 USD (USDLIBBBA3M)                    |                                                    |                                                      | 42,856              | 147,035                       |      | 147,035      | 21,216                                    |                                            |                                          |                                             | 85,711             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                   | 05/13/2011 | 05/19/2031                     |                     | 60,700,000      | USDLIBBBA3M (3.9052 USD)                    |                                                    |                                                      | (1,037,856)         | (15,015,357)                  |      | (15,015,357) | (1,664,954)                               |                                            |                                          |                                             | 1,328,427          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC        | 05/16/2011 | 05/18/2026                     |                     | 8,400,000       | 3.7417 USD (USDLIBBBA3M)                    |                                                    |                                                      | 136,742             | 1,672,967                     |      | 1,672,967    | 231,775                                   |                                            |                                          |                                             | 157,617            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas              | 05/16/2011 | 05/20/2041                     |                     | 15,900,000      | 4.0597 USD (USDLIBBBA3M)                    |                                                    |                                                      | 284,115             | 5,285,341                     |      | 5,285,341    | 456,352                                   |                                            |                                          |                                             | 430,391            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale         | 05/16/2011 | 05/19/2031                     |                     | 7,900,000       | 3.9237 USD (USDLIBBBA3M)                    |                                                    |                                                      | 135,792             | 1,977,266                     |      | 1,977,266    | 216,578                                   |                                            |                                          |                                             | 172,892            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas              | 05/18/2011 | 05/20/2026                     |                     | 26,000,000      | 3.7118 USD (USDLIBBBA3M)                    |                                                    |                                                      | 418,999             | 5,082,424                     |      | 5,082,424    | 718,908                                   |                                            |                                          |                                             | 487,957            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG         | 05/18/2011 | 05/20/2013                     |                     | 12,900,000      | USDLIBBBA3M (0.7402 USD)                    |                                                    |                                                      | (16,220)            | (26,570)                      |      | (26,570)     | (19,560)                                  |                                            |                                          |                                             | 61,190             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG         | 05/18/2011 | 05/20/2016                     |                     | 14,100,000      | 2.0538 USD (USDLIBBBA3M)                    |                                                    |                                                      | 110,337             | 676,448                       |      | 676,448      | 118,351                                   |                                            |                                          |                                             | 140,017            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG         | 05/18/2011 | 05/20/2021                     |                     | 27,800,000      | 3.2408 USD (USDLIBBBA3M)                    |                                                    |                                                      | 382,538             | 3,756,711                     |      | 3,756,711    | 673,468                                   |                                            |                                          |                                             | 417,386            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG         | 05/18/2011 | 05/20/2031                     |                     | 7,100,000       | 3.8908 USD (USDLIBBBA3M)                    |                                                    |                                                      | 120,774             | 1,740,272                     |      | 1,740,272    | 194,708                                   |                                            |                                          |                                             | 155,396            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Deutsche Bank AG            | 05/18/2011 | 05/20/2031                     |                     | 25,500,000      | 3.8908 USD (USDLIBBBA3M)                    |                                                    |                                                      | 433,764             | 6,250,271                     |      | 6,250,271    | 699,305                                   |                                            |                                          |                                             | 558,111            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 05/18/2011 | 05/20/2041                     |                     | 25,800,000      | 4.0268 USD (USDLIBBBA3M)                    |                                                    |                                                      | 456,411             | 8,396,044                     |      | 8,396,044    | 738,800                                   |                                            |                                          |                                             | 698,370            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Barclays Bank PLC           | 05/18/2011 | 05/20/2016                     |                     | 21,200,000      | USDLIBBBA3M (2.0633 USD)                    |                                                    |                                                      | (166,904)           | (1,024,795)                   |      | (1,024,795)  | (177,027)                                 |                                            |                                          |                                             | 210,523            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/18/2011 | 05/20/2041                     |                     | 41,300,000      | USDLIBBBA3M (4.0403 USD)                    |                                                    |                                                      | (733,399)           | (13,558,369)                  |      | (13,558,369) | (1,183,959)                               |                                            |                                          |                                             | 1,117,933          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Societe Generale            | 05/18/2011 | 05/20/2021                     |                     | 28,700,000      | USDLIBBBA3M (3.2513 USD)                    |                                                    |                                                      | (396,429)           | (3,903,685)                   |      | (3,903,685)  | (694,338)                                 |                                            |                                          |                                             | 430,898            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Societe Generale            | 05/18/2011 | 05/20/2026                     |                     | 35,200,000      | USDLIBBBA3M (3.7303 USD)                    |                                                    |                                                      | (570,516)           | (6,961,392)                   |      | (6,961,392)  | (972,373)                                 |                                            |                                          |                                             | 660,619            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Societe Generale            | 05/18/2011 | 05/20/2031                     |                     | 28,700,000      | 3.9047 USD (USDLIBBBA3M)                    |                                                    |                                                      | 490,192             | 7,097,488                     |      | 7,097,488    | 787,092                                   |                                            |                                          |                                             | 628,148            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | BNP Paribas                 | 05/25/2011 | 05/28/2013                     |                     | 8,500,000       | 0.7137 USD (USDLIBBBA3M)                    |                                                    |                                                      | 9,107               | 15,825                        |      | 15,825       | 14,655                                    |                                            |                                          |                                             | 40,814             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas                 | 05/25/2011 | 05/27/2031                     |                     | 17,500,000      | 3.8767 USD (USDLIBBBA3M)                    |                                                    |                                                      | 295,512             | 4,252,421                     |      | 4,252,421    | 480,568                                   |                                            |                                          |                                             | 383,212            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Societe Generale            | 05/25/2011 | 05/27/2014                     |                     | 13,600,000      | 1.1607 USD (USDLIBBBA3M)                    |                                                    |                                                      | 44,967              | 158,676                       |      | 158,676      | 25,658                                    |                                            |                                          |                                             | 94,550             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale            | 05/25/2011 | 05/27/2026                     |                     | 7,600,000       | 3.6897 USD (USDLIBBBA3M)                    |                                                    |                                                      | 121,231             | 1,465,450                     |      | 1,465,450    | 210,786                                   |                                            |                                          |                                             | 142,732            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale            | 05/25/2011 | 05/27/2041                     |                     | 14,400,000      | 4.0087 USD (USDLIBBBA3M)                    |                                                    |                                                      | 252,668             | 4,632,647                     |      | 4,632,647    | 412,343                                   |                                            |                                          |                                             | 389,917            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Barclays Bank PLC           | 06/01/2011 | 06/03/2013                     |                     | 17,900,000      | USDLIBBBA3M (0.6443 USD)                    |                                                    |                                                      | (13,079)            | (21,987)                      |      | (21,987)     | (37,737)                                  |                                            |                                          |                                             | 86,722             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 06/01/2011 | 06/03/2013                     |                     | 9,900,000       | 0.6427 USD (USDLIBBBA3M)                    |                                                    |                                                      | 7,153               | 12,015                        |      | 12,015       | 20,949                                    |                                            |                                          |                                             | 47,964             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Societe Generale            | 06/01/2011 | 06/03/2021                     |                     | 8,800,000       | 3.1067 USD (USDLIBBBA3M)                    |                                                    |                                                      | 114,695             | 1,090,009                     |      | 1,090,009    | 217,747                                   |                                            |                                          |                                             | 132,407            |                                    | 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      | USDLIBBBA3M (3.8492 USD)                    |                                                    |                                                      | (1,232,901)         | (17,571,451)                  |      | (17,571,451) | (2,021,820)                               |                                            |                                          |                                             | 1,612,845          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas                 | 06/02/2011 | 06/07/2021                     |                     | 24,600,000      | 3.1427 USD (USDLIBBBA3M)                    |                                                    |                                                      | 325,184             | 3,122,780                     |      | 3,122,780    | 605,862                                   |                                            |                                          |                                             | 370,364            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/02/2011 | 06/06/2016                     |                     | 23,200,000      | 1.8857 USD (USDLIBBBA3M)                    |                                                    |                                                      | 160,866             | 965,909                       |      | 965,909      | 217,016                                   |                                            |                                          |                                             | 231,758            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/02/2011 | 06/08/2026                     |                     | 17,500,000      | 3.6487 USD (USDLIBBBA3M)                    |                                                    |                                                      | 275,605             | 3,286,509                     |      | 3,286,509    | 487,023                                   |                                            |                                          |                                             | 329,047            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/02/2011 | 06/06/2041                     |                     | 29,800,000      | 3.9937 USD (USDLIBBBA3M)                    |                                                    |                                                      | 520,721             | 9,494,476                     |      | 9,494,476    | 852,744                                   |                                            |                                          |                                             | 807,293            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 06/02/2011 | 06/06/2016                     |                     | 23,700,000      | USD LIBBBA3M (1.8803 USD)                   |                                                    |                                                      | (163,693)           | (981,762)                     |      | (981,762)    | (222,276)                                 |                                            |                                          |                                             | 236,753            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 06/02/2011 | 06/08/2026                     |                     | 27,300,000      | USD LIBBBA3M (3.6463 USD)                   |                                                    |                                                      | (429,617)           | (5,118,823)                   |      | (5,118,823)  | (759,847)                                 |                                            |                                          |                                             | 513,314            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 06/02/2011 | 06/06/2041                     |                     | 44,100,000      | USD LIBBBA3M (3.9983 USD)                   |                                                    |                                                      | (771,612)           | (14,093,594)                  |      | (14,093,594) | (1,262,423)                               |                                            |                                          |                                             | 1,194,686          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/02/2011 | 06/07/2021                     |                     | 25,700,000      | USD LIBBBA3M (3.1373 USD)                   |                                                    |                                                      | (339,031)           | (3,250,684)                   |      | (3,250,684)  | (633,381)                                 |                                            |                                          |                                             | 386,925            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 967,507             | 13,776,506                    |      | 13,776,506   | 1,587,775                                 |                                            |                                          |                                             | 1,266,609          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/13/2011 | 06/17/2013                     |                     | 14,500,000      | USD LIBBBA3M (0.6003 USD)                   |                                                    |                                                      | (6,674)             | (13,630)                      |      | (13,630)     | (35,307)                                  |                                            |                                          |                                             | 71,690             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 06/13/2011 | 06/15/2021                     |                     | 12,900,000      | USD LIBBBA3M (3.0773 USD)                   |                                                    |                                                      | (165,704)           | (1,567,850)                   |      | (1,567,850)  | (320,895)                                 |                                            |                                          |                                             | 194,453            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 06/13/2011 | 06/16/2014                     |                     | 24,600,000      | 0.9807 USD (USD LIBBBA3M)                   |                                                    |                                                      | 58,112              | 209,327                       |      | 209,327      | 72,599                                    |                                            |                                          |                                             | 173,464            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 06/13/2011 | 06/15/2016                     |                     | 9,600,000       | 1.8167 USD (USD LIBBBA3M)                   |                                                    |                                                      | 62,806              | 375,398                       |      | 375,398      | 93,818                                    |                                            |                                          |                                             | 96,200             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 06/13/2011 | 06/15/2021                     |                     | 32,100,000      | 3.0787 USD (USD LIBBBA3M)                   |                                                    |                                                      | 412,558             | 3,905,202                     |      | 3,905,202    | 798,369                                   |                                            |                                          |                                             | 483,872            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 06/13/2011 | 06/16/2031                     |                     | 44,800,000      | 3.7877 USD (USD LIBBBA3M)                   |                                                    |                                                      | 734,598             | 10,270,617                    |      | 10,270,617   | 1,231,478                                 |                                            |                                          |                                             | 982,441            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 06/13/2011 | 06/17/2041                     |                     | 43,300,000      | 3.9307 USD (USD LIBBBA3M)                   |                                                    |                                                      | 740,962             | 13,227,096                    |      | 13,227,096   | 1,233,859                                 |                                            |                                          |                                             | 1,173,624          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/13/2011 | 06/17/2013                     |                     | 50,300,000      | 0.6027 USD (USD LIBBBA3M)                   |                                                    |                                                      | 23,756              | 48,442                        |      | 48,442       | 121,885                                   |                                            |                                          |                                             | 248,690            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale            | 06/13/2011 | 06/15/2026                     |                     | 35,300,000      | 3.5887 USD (USD LIBBBA3M)                   |                                                    |                                                      | 543,701             | 6,371,787                     |      | 6,371,787    | 986,715                                   |                                            |                                          |                                             | 664,192            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 06/20/2011 | 06/23/2031                     |                     | 18,500,000      | 3.7777 USD (USD LIBBBA3M)                   |                                                    |                                                      | 301,142             | 4,214,015                     |      | 4,214,015    | 508,661                                   |                                            |                                          |                                             | 405,901            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/20/2011 | 06/24/2013                     |                     | 10,300,000      | USD LIBBBA3M (0.6433 USD)                   |                                                    |                                                      | (6,241)             | (14,297)                      |      | (14,297)     | (23,396)                                  |                                            |                                          |                                             | 51,428             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale            | 06/20/2011 | 06/22/2021                     |                     | 8,900,000       | 3.0817 USD (USD LIBBBA3M)                   |                                                    |                                                      | 113,902             | 1,085,473                     |      | 1,085,473    | 221,515                                   |                                            |                                          |                                             | 134,301            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale            | 06/20/2011 | 06/22/2026                     |                     | 11,300,000      | 3.5867 USD (USD LIBBBA3M)                   |                                                    |                                                      | 173,149             | 2,037,769                     |      | 2,037,769    | 316,150                                   |                                            |                                          |                                             | 212,762            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale            | 06/20/2011 | 06/24/2041                     |                     | 18,300,000      | 3.9237 USD (USD LIBBBA3M)                   |                                                    |                                                      | 311,245             | 5,565,056                     |      | 5,565,056    | 521,366                                   |                                            |                                          |                                             | 496,176            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 06/20/2011 | 06/22/2026                     |                     | 1,000,000       | USD LIBBBA3M (3.5993 USD)                   |                                                    |                                                      | (15,386)            | (181,901)                     |      | (181,901)    | (27,961)                                  |                                            |                                          |                                             | 18,829             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 06/20/2011 | 06/22/2021                     |                     | 42,100,000      | USD LIBBBA3M (3.0943 USD)                   |                                                    |                                                      | (541,446)           | (5,179,689)                   |      | (5,179,689)  | (1,046,214)                               |                                            |                                          |                                             | 635,289            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 06/20/2011 | 06/23/2031                     |                     | 61,800,000      | USD LIBBBA3M (3.7913 USD)                   |                                                    |                                                      | (1,010,179)         | (14,210,027)                  |      | (14,210,027) | (1,699,289)                               |                                            |                                          |                                             | 1,355,928          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/20/2011 | 06/24/2013                     |                     | 21,100,000      | 0.6517 USD (USD LIBBBA3M)                   |                                                    |                                                      | 13,672              | 31,025                        |      | 31,025       | 47,058                                    |                                            |                                          |                                             | 105,353            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/20/2011 | 06/22/2026                     |                     | 47,000,000      | USD LIBBBA3M (3.6013 USD)                   |                                                    |                                                      | (723,609)           | (8,561,026)                   |      | (8,561,026)  | (1,314,015)                               |                                            |                                          |                                             | 884,941            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/20/2011 | 06/24/2041                     |                     | 61,200,000      | USD LIBBBA3M (3.9362 USD)                   |                                                    |                                                      | (1,044,711)         | (18,773,514)                  |      | (18,773,514) | (1,745,389)                               |                                            |                                          |                                             | 1,659,343          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 06/22/2011 | 06/24/2016                     |                     | 18,000,000      | USD LIBBBA3M (1.8323 USD)                   |                                                    |                                                      | (117,569)           | (716,400)                     |      | (716,400)    | (176,301)                                 |                                            |                                          |                                             | 180,935            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 06/22/2011 | 06/24/2021                     |                     | 31,500,000      | USD LIBBBA3M (3.0983 USD)                   |                                                    |                                                      | (405,140)           | (3,886,799)                   |      | (3,886,799)  | (782,758)                                 |                                            |                                          |                                             | 475,480            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 06/22/2011 | 06/24/2031                     |                     | 82,000,000      | USD LIBBBA3M (3.7872 USD)                   |                                                    |                                                      | (1,337,100)         | (18,803,180)                  |      | (18,803,180) | (2,255,291)                               |                                            |                                          |                                             | 1,799,257          |                                    | 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)                   |                                                    |                                                      | (352,554)           | (6,332,841)                   |      | (6,332,841)  | (590,313)                                 |                                            |                                          |                                             | 561,248            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/22/2011 | 06/24/2013                     |                     | 15,200,000      | USD LIBBBA3M (0.6293 USD)                   |                                                    |                                                      | (7,852)             | (19,028)                      |      | (19,028)     | (35,649)                                  |                                            |                                          |                                             | 75,894             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale            | 06/22/2011 | 06/24/2013                     |                     | 7,200,000       | 0.6267 USD (USD LIBBBA3M)                   |                                                    |                                                      | 3,626               | 8,830                         |      | 8,830        | 16,978                                    |                                            |                                          |                                             | 35,950             |                                    | 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)                   |                                                    |                                                      | (384,415)           | (4,554,338)                   |      | (4,554,338)  | (699,237)                                 |                                            |                                          |                                             | 470,806            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | BNP Paribas                 | 06/22/2011 | 06/24/2031                     |                     | 82,700,000      | 3.7978 USD (USD LIBBBA3M)                   |                                                    |                                                      | 1,352,897           | 19,102,366                    |      | 19,102,366   | 2,274,634                                 |                                            |                                          |                                             | 1,814,617          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | BNP Paribas                 | 06/22/2011 | 06/24/2041                     |                     | 20,800,000      | 3.9347 USD (USD LIBBBA3M)                   |                                                    |                                                      | 354,507             | 6,374,039                     |      | 6,374,039    | 593,283                                   |                                            |                                          |                                             | 563,960            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 06/22/2011 | 06/24/2016                     |                     | 18,000,000      | 1.8427 USD (USD LIBBBA3M)                   |                                                    |                                                      | 118,505             | 723,751                       |      | 723,751      | 175,450                                   |                                            |                                          |                                             | 180,935            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/22/2011 | 06/24/2021                     |                     | 31,500,000      | 3.1137 USD (USD LIBBBA3M)                   |                                                    |                                                      | 407,566             | 3,928,005                     |      | 3,928,005    | 781,271                                   |                                            |                                          |                                             | 475,480            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/22/2011 | 06/24/2026                     |                     | 24,400,000      | 3.6167 USD (USD LIBBBA3M)                   |                                                    |                                                      | 377,068             | 4,491,786                     |      | 4,491,786    | 681,937                                   |                                            |                                          |                                             | 459,506            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 06/27/2011 | 06/29/2026                     |                     | 23,900,000      | 3.5678 USD (USD LIBBBA3M)                   |                                                    |                                                      | 363,358             | 4,260,494                     |      | 4,260,494    | 670,162                                   |                                            |                                          |                                             | 450,311            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 06/27/2011 | 07/01/2041                     |                     | 27,900,000      | 3.9238 USD (USD LIBBBA3M)                   |                                                    |                                                      | 473,833             | 8,498,434                     |      | 8,498,434    | 795,754                                   |                                            |                                          |                                             | 756,715            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale            | 06/27/2011 | 06/29/2021                     |                     | 22,600,000      | 3.0428 USD (USD LIBBBA3M)                   |                                                    |                                                      | 284,268             | 2,686,754                     |      | 2,686,754    | 566,095                                   |                                            |                                          |                                             | 341,398            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Societe Generale            | 06/27/2011 | 06/30/2031                     |                     | 23,800,000      | 3.7698 USD (USDLIBBBA3M)                    |                                                    |                                                      | 385,875             | 5,400,919                     |      | 5,400,919    | 654,950                                   |                                            |                                          |                                             | 522,449            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Barclays Bank PLC           | 06/30/2011 | 07/05/2013                     |                     | 18,500,000      | USDLIBBBA3M (0.7023 USD)                    |                                                    |                                                      | (15,972)            | (39,073)                      |      | (39,073)     | (37,575)                                  |                                            |                                          |                                             | 93,776             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 06/30/2011 | 07/05/2013                     |                     | 21,100,000      | USDLIBBBA3M (0.7023 USD)                    |                                                    |                                                      | (18,216)            | (44,565)                      |      | (44,565)     | (42,855)                                  |                                            |                                          |                                             | 106,955            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Barclays Bank PLC           | 06/30/2011 | 07/05/2016                     |                     | 15,700,000      | USDLIBBBA3M (2.0113 USD)                    |                                                    |                                                      | (116,311)           | (738,631)                     |      | (738,631)    | (142,134)                                 |                                            |                                          |                                             | 158,411            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 06/30/2011 | 07/05/2016                     |                     | 35,800,000      | USDLIBBBA3M (2.0113 USD)                    |                                                    |                                                      | (265,218)           | (1,684,268)                   |      | (1,684,268)  | (324,101)                                 |                                            |                                          |                                             | 361,217            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 06/30/2011 | 07/07/2031                     |                     | 28,500,000      | USDLIBBBA3M (3.9313 USD)                    |                                                    |                                                      | (484,738)           | (7,192,882)                   |      | (7,192,882)  | (783,389)                                 |                                            |                                          |                                             | 625,938            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 06/30/2011 | 07/05/2041                     |                     | 39,200,000      | USDLIBBBA3M (4.0663 USD)                    |                                                    |                                                      | (693,187)           | (13,117,614)                  |      | (13,117,614) | (1,129,160)                               |                                            |                                          |                                             | 1,063,399          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Societe Generale            | 06/30/2011 | 07/05/2014                     |                     | 9,700,000       | USDLIBBBA3M (1.1323 USD)                    |                                                    |                                                      | (29,229)            | (114,976)                     |      | (114,976)    | (23,526)                                  |                                            |                                          |                                             | 69,300             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Societe Generale            | 06/30/2011 | 07/05/2018                     |                     | 7,900,000       | USDLIBBBA3M (2.6653 USD)                    |                                                    |                                                      | (84,359)            | (696,388)                     |      | (696,388)    | (146,065)                                 |                                            |                                          |                                             | 97,558             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale            | 06/30/2011 | 07/05/2021                     |                     | 51,000,000      | USDLIBBBA3M (3.2603 USD)                    |                                                    |                                                      | (696,320)           | (7,004,698)                   |      | (7,004,698)  | (1,242,237)                               |                                            |                                          |                                             | 771,114            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale            | 06/30/2011 | 07/06/2026                     |                     | 43,400,000      | USDLIBBBA3M (3.7503 USD)                    |                                                    |                                                      | (698,885)           | (8,720,597)                   |      | (8,720,597)  | (1,204,748)                               |                                            |                                          |                                             | 818,278            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 07/07/2011 | 07/11/2016                     |                     | 115,500,000     | USDLIBBBA3M (2.0283 USD)                    |                                                    |                                                      | (866,517)           | (5,517,413)                   |      | (5,517,413)  | (1,043,595)                               |                                            |                                          |                                             | 1,167,763          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 07/07/2011 | 07/12/2021                     |                     | 39,600,000      | 3.2857 USD (USDLIBBBA3M)                    |                                                    |                                                      | 546,057             | 5,524,693                     |      | 5,524,693    | 960,871                                   |                                            |                                          |                                             | 599,384            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Barclays Bank PLC           | 07/07/2011 | 07/11/2031                     |                     | 13,100,000      | USDLIBBBA3M (3.9603 USD)                    |                                                    |                                                      | (224,826)           | (3,366,863)                   |      | (3,366,863)  | (360,022)                                 |                                            |                                          |                                             | 287,794            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 07/07/2011 | 07/11/2013                     |                     | 12,200,000      | USDLIBBBA3M (0.7203 USD)                    |                                                    |                                                      | (11,740)            | (27,823)                      |      | (27,823)     | (24,004)                                  |                                            |                                          |                                             | 62,341             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 07/07/2011 | 07/11/2013                     |                     | 103,900,000     | USDLIBBBA3M (0.7203 USD)                    |                                                    |                                                      | (99,984)            | (236,952)                     |      | (236,952)    | (204,429)                                 |                                            |                                          |                                             | 530,919            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 07/07/2011 | 07/11/2041                     |                     | 9,700,000       | USDLIBBBA3M (4.0903 USD)                    |                                                    |                                                      | (172,779)           | (3,296,048)                   |      | (3,296,048)  | (279,907)                                 |                                            |                                          |                                             | 263,212            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 07/07/2011 | 07/13/2026                     |                     | 12,900,000      | USDLIBBBA3M (3.7803 USD)                    |                                                    |                                                      | (209,784)           | (2,641,066)                   |      | (2,641,066)  | (357,723)                                 |                                            |                                          |                                             | 243,387            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/07/2011 | 07/11/2021                     |                     | 9,600,000       | USDLIBBBA3M (3.2883 USD)                    |                                                    |                                                      | (132,502)           | (1,341,450)                   |      | (1,341,450)  | (232,863)                                 |                                            |                                          |                                             | 145,283            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Bank of America Corp        | 07/08/2011 | 07/12/2016                     |                     | 151,900,000     | 1.9047 USD (USDLIBBBA3M)                    |                                                    |                                                      | 1,046,404           | 6,510,932                     |      | 6,510,932    | 1,458,330                                 |                                            |                                          |                                             | 1,536,307          |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Deutsche Bank AG            | 07/08/2011 | 07/12/2013                     |                     | 119,600,000     | 0.6507 USD (USDLIBBBA3M)                    |                                                    |                                                      | 74,005              | 186,812                       |      | 186,812       | 276,339                                   |                                            |                                          |                                             | 611,957            |                                    | 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      | USDLIBBBA3M (3.1913 USD)                    |                                                    |                                                      | (145,207)           | (1,432,766)                   |      | (1,432,766)   | (267,604)                                 |                                            |                                          |                                             | 164,982            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/08/2011 | 07/12/2026                     |                     | 153,600,000     | USDLIBBBA3M (3.67 USD)                      |                                                    |                                                      | (2,413,866)         | (29,331,700)                  |      | (29,331,700)  | (4,282,276)                               |                                            |                                          |                                             | 2,897,723          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/08/2011 | 07/12/2031                     |                     | 231,200,000     | USDLIBBBA3M (3.8625 USD)                    |                                                    |                                                      | (3,855,901)         | (55,846,339)                  |      | (55,846,339)  | (6,352,095)                               |                                            |                                          |                                             | 5,079,608          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/08/2011 | 07/12/2041                     |                     | 336,200,000     | USDLIBBBA3M (4.0025 USD)                    |                                                    |                                                      | (5,842,407)         | (107,966,256)                 |      | (107,966,256) | (9,632,830)                               |                                            |                                          |                                             | 9,123,287          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/08/2011 | 07/13/2026                     |                     | 153,600,000     | 3.6675 USD (USDLIBBBA3M)                    |                                                    |                                                      | 2,411,946           | 29,283,776                    |      | 29,283,776    | 4,282,799                                 |                                            |                                          |                                             | 2,898,006          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/08/2011 | 07/14/2031                     |                     | 231,200,000     | 3.86 USD (USDLIBBBA3M)                      |                                                    |                                                      | 3,853,011           | 55,754,706                    |      | 55,754,706    | 6,352,026                                 |                                            |                                          |                                             | 5,080,339          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 07/08/2011 | 07/12/2041                     |                     | 336,200,000     | 4 USD (USDLIBBBA3M)                         |                                                    |                                                      | 5,838,204           | 107,787,518                   |      | 107,787,518   | 9,630,838                                 |                                            |                                          |                                             | 9,123,287          |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 149,288             | 901,905                       |      | 901,905       | 232,036                                   |                                            |                                          |                                             | 233,790            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 736,832             | 13,098,172                    |      | 13,098,172    | 1,231,104                                 |                                            |                                          |                                             | 1,177,890          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas                 | 07/12/2011 | 07/14/2026                     |                     | 36,600,000      | 3.5827 USD (USDLIBBBA3M)                    |                                                    |                                                      | 561,177             | 6,588,328                     |      | 6,588,328     | 1,022,149                                 |                                            |                                          |                                             | 690,608            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas                 | 07/12/2011 | 07/14/2031                     |                     | 38,100,000      | 3.7687 USD (USDLIBBBA3M)                    |                                                    |                                                      | 619,609             | 8,633,974                     |      | 8,633,974     | 1,043,577                                 |                                            |                                          |                                             | 837,201            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 31,956              | 121,390                       |      | 121,390       | 41,682                                    |                                            |                                          |                                             | 95,600             |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 582,435             | 5,521,471                     |      | 5,521,471     | 1,132,752                                 |                                            |                                          |                                             | 690,409            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | BNP Paribas                 | 07/19/2011 | 07/21/2014                     |                     | 13,800,000      | 0.9597 USD (USDLIBBBA3M)                    |                                                    |                                                      | 30,855              | 115,882                       |      | 115,882       | 46,467                                    |                                            |                                          |                                             | 99,659             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 07/19/2011 | 07/22/2013                     |                     | 8,500,000       | 0.6427 USD (USDLIBBBA3M)                    |                                                    |                                                      | 5,532               | 12,293                        |      | 12,293        | 20,245                                    |                                            |                                          |                                             | 44,065             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 07/19/2011 | 07/21/2026                     |                     | 16,400,000      | 3.5697 USD (USDLIBBBA3M)                    |                                                    |                                                      | 250,688             | 2,926,713                     |      | 2,926,713     | 459,322                                   |                                            |                                          |                                             | 309,664            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 07/19/2011 | 07/21/2016                     |                     | 8,200,000       | 1.7677 USD (USDLIBBBA3M)                    |                                                    |                                                      | 51,462              | 306,812                       |      | 306,812       | 84,260                                    |                                            |                                          |                                             | 83,187             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 07/19/2011 | 07/21/2031                     |                     | 31,900,000      | USDLIBBBA3M (3.7723 USD)                    |                                                    |                                                      | (519,933)           | (7,250,573)                   |      | (7,250,573)   | (875,270)                                 |                                            |                                          |                                             | 701,317            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale            | 07/19/2011 | 07/22/2013                     |                     | 25,800,000      | USDLIBBBA3M (0.6433 USD)                    |                                                    |                                                      | (16,869)            | (37,477)                      |      | (37,477)      | (61,374)                                  |                                            |                                          |                                             | 133,750            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Societe Generale         | 07/19/2011 | 07/21/2016                     |                     | 39,900,000      | USD LIBBBA3M (1.7653 USD)                   |                                                    |                                                      | (249,927)           | (1,489,071)                   |      | (1,489,071)  | (410,429)                                 |                                            |                                          |                                             | 404,777            |                                    | 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 LIBBBA3M (3.0403 USD)                   |                                                    |                                                      | (346,304)           | (3,246,806)                   |      | (3,246,806)  | (684,119)                                 |                                            |                                          |                                             | 415,291            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 07/19/2011 | 07/22/2041                     |                     | 34,900,000      | 3.9247 USD (USD LIBBBA3M)                   |                                                    |                                                      | 595,423             | 10,633,167                    |      | 10,633,167   | 992,813                                   |                                            |                                          |                                             | 947,510            |                                    | 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 LIBBBA3M (3.5663 USD)                   |                                                    |                                                      | (552,732)           | (6,444,802)                   |      | (6,444,802)  | (1,014,035)                               |                                            |                                          |                                             | 683,526            |                                    | 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 LIBBBA3M (3.0403 USD)                   |                                                    |                                                      | (243,930)           | (2,286,983)                   |      | (2,286,983)  | (481,879)                                 |                                            |                                          |                                             | 292,522            |                                    | 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 LIBBBA3M (3.9202 USD)                   |                                                    |                                                      | (1,122,827)         | (20,014,999)                  |      | (20,014,999) | (1,873,977)                               |                                            |                                          |                                             | 1,789,137          |                                    | 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 LIBBBA3M (3.5973 USD)                   |                                                    |                                                      | (233,046)           | (2,747,338)                   |      | (2,747,338)  | (422,502)                                 |                                            |                                          |                                             | 285,284            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC        | 07/25/2011 | 07/28/2031                     |                     | 9,800,000       | USD LIBBBA3M (3.7953 USD)                   |                                                    |                                                      | (160,950)           | (2,263,961)                   |      | (2,263,961)  | (268,890)                                 |                                            |                                          |                                             | 215,560            |                                    | 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)                   |                                                    |                                                      | (237,270)           | (4,277,842)                   |      | (4,277,842)  | (393,381)                                 |                                            |                                          |                                             | 374,784            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 07/25/2011 | 07/27/2016                     |                     | 10,900,000      | USD LIBBBA3M (1.7803 USD)                   |                                                    |                                                      | (69,198)            | (413,495)                     |      | (413,495)    | (111,918)                                 |                                            |                                          |                                             | 110,802            |                                    | 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)                   |                                                    |                                                      | (223,798)           | (2,115,286)                   |      | (2,115,286)  | (435,136)                                 |                                            |                                          |                                             | 265,481            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl       | 07/28/2011 | 08/02/2021                     |                     | 10,000,000      | 3.0608 USD (USD LIBBBA3M)                   |                                                    |                                                      | 127,777             | 1,200,873                     |      | 1,200,873    | 248,636                                   |                                            |                                          |                                             | 151,841            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 07/28/2011 | 08/02/2021                     |                     | 16,100,000      | 3.0608 USD (USD LIBBBA3M)                   |                                                    |                                                      | 205,721             | 1,933,406                     |      | 1,933,406    | 400,305                                   |                                            |                                          |                                             | 244,463            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 07/28/2011 | 08/03/2026                     |                     | 14,900,000      | 3.5808 USD (USD LIBBBA3M)                   |                                                    |                                                      | 229,128             | 2,678,646                     |      | 2,678,646    | 417,220                                   |                                            |                                          |                                             | 281,697            |                                    | 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)                   |                                                    |                                                      | (17,413)            | (35,455)                      |      | (35,455)     | (66,009)                                  |                                            |                                          |                                             | 140,718            |                                    | 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      | 3.7758 USD (USD LIBBBA3M)                   |                                                    |                                                      | 235,479             | 3,280,421                     |      | 3,280,421    | 394,839                                   |                                            |                                          |                                             | 316,832            |                                    | 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      | 3.9228 USD (USD LIBBBA3M)                   |                                                    |                                                      | 288,783             | 5,141,303                     |      | 5,141,303    | 480,464                                   |                                            |                                          |                                             | 459,039            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 07/29/2011 | 08/02/2016                     |                     | 7,300,000       | USD LIBBBA3M (1.6633 USD)                   |                                                    |                                                      | (42,358)            | (242,105)                     |      | (242,105)    | (79,083)                                  |                                            |                                          |                                             | 74,356             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 07/29/2011 | 08/03/2026                     |                     | 7,700,000       | 3.5027 USD (USD LIBBBA3M)                   |                                                    |                                                      | 115,496             | 1,308,993                     |      | 1,308,993    | 216,263                                   |                                            |                                          |                                             | 145,575            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale         | 07/29/2011 | 08/02/2021                     |                     | 8,200,000       | 2.9717 USD (USD LIBBBA3M)                   |                                                    |                                                      | 101,225             | 921,988                       |      | 921,988      | 205,909                                   |                                            |                                          |                                             | 124,509            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Societe Generale            | 07/29/2011 | 08/02/2041                     |                     | 7,700,000       | 3.8547 USD (USDLIBBBA3M)                    |                                                    |                                                      | 129,048             | 2,230,961                     |      | 2,230,961  | 217,535                                   |                                            |                                          |                                             | 209,158            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 08/02/2011 | 08/04/2031                     |                     | 51,900,000      | 3.4687 USD (USDLIBBBA3M)                    |                                                    |                                                      | 771,384             | 9,293,739                     |      | 9,293,739  | 1,421,250                                 |                                            |                                          |                                             | 1,142,160          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 08/02/2011 | 08/05/2013                     |                     | 22,700,000      | USDLIBBBA3M (0.5733 USD)                    |                                                    |                                                      | (8,760)             | (14,581)                      |      | (14,581)   | (63,395)                                  |                                            |                                          |                                             | 119,789            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 08/02/2011 | 08/04/2014                     |                     | 19,200,000      | 0.8057 USD (USDLIBBBA3M)                    |                                                    |                                                      | 29,719              | 100,188                       |      | 100,188    | 81,549                                    |                                            |                                          |                                             | 139,943            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/02/2011 | 08/04/2016                     |                     | 14,100,000      | 1.5107 USD (USDLIBBBA3M)                    |                                                    |                                                      | 71,528              | 380,993                       |      | 380,993    | 162,917                                   |                                            |                                          |                                             | 143,716            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/02/2011 | 08/04/2021                     |                     | 41,200,000      | 2.7487 USD (USDLIBBBA3M)                    |                                                    |                                                      | 464,031             | 3,843,591                     |      | 3,843,591  | 1,063,171                                 |                                            |                                          |                                             | 625,772            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/02/2011 | 08/04/2026                     |                     | 45,200,000      | 3.2717 USD (USDLIBBBA3M)                    |                                                    |                                                      | 627,280             | 6,377,512                     |      | 6,377,512  | 1,284,807                                 |                                            |                                          |                                             | 854,627            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/02/2011 | 08/05/2041                     |                     | 56,800,000      | 3.6178 USD (USDLIBBBA3M)                    |                                                    |                                                      | 886,556             | 13,594,238                    |      | 13,594,238 | 1,573,893                                 |                                            |                                          |                                             | 1,543,096          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 08/03/2011 | 08/05/2026                     |                     | 48,200,000      | 3.2297 USD (USDLIBBBA3M)                    |                                                    |                                                      | 658,352             | 6,547,049                     |      | 6,547,049  | 1,373,175                                 |                                            |                                          |                                             | 911,438            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 08/03/2011 | 08/05/2013                     |                     | 20,000,000      | 0.5797 USD (USDLIBBBA3M)                    |                                                    |                                                      | 8,175               | 14,252                        |      | 14,252     | 55,353                                    |                                            |                                          |                                             | 105,541            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/03/2011 | 08/05/2031                     |                     | 39,100,000      | 3.4257 USD (USDLIBBBA3M)                    |                                                    |                                                      | 572,375             | 6,734,550                     |      | 6,734,550  | 1,070,728                                 |                                            |                                          |                                             | 860,533            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/03/2011 | 08/05/2041                     |                     | 48,200,000      | 3.5687 USD (USDLIBBBA3M)                    |                                                    |                                                      | 740,051             | 11,031,682                    |      | 11,031,682 | 1,330,246                                 |                                            |                                          |                                             | 1,309,458          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 08/03/2011 | 08/05/2014                     |                     | 10,800,000      | 0.8217 USD (USDLIBBBA3M)                    |                                                    |                                                      | 17,482              | 60,012                        |      | 60,012     | 45,204                                    |                                            |                                          |                                             | 78,769             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 08/03/2011 | 08/05/2016                     |                     | 16,200,000      | 1.5277 USD (USDLIBBBA3M)                    |                                                    |                                                      | 83,410              | 448,880                       |      | 448,880    | 186,182                                   |                                            |                                          |                                             | 165,175            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/03/2011 | 08/05/2021                     |                     | 47,400,000      | 2.7287 USD (USDLIBBBA3M)                    |                                                    |                                                      | 528,688             | 4,339,896                     |      | 4,339,896  | 1,226,188                                 |                                            |                                          |                                             | 720,049            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | BNP Paribas                 | 08/04/2011 | 08/08/2016                     |                     | 8,100,000       | 1.4417 USD (USDLIBBBA3M)                    |                                                    |                                                      | 38,392              | 196,165                       |      | 196,165    | 96,473                                    |                                            |                                          |                                             | 82,670             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas                 | 08/04/2011 | 08/08/2016                     |                     | 12,300,000      | 1.4417 USD (USDLIBBBA3M)                    |                                                    |                                                      | 58,299              | 297,880                       |      | 297,880    | 146,496                                   |                                            |                                          |                                             | 125,536            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 08/04/2011 | 08/08/2013                     |                     | 11,300,000      | 0.5307 USD (USDLIBBBA3M)                    |                                                    |                                                      | 2,088               | 1,968                         |      | 1,968      | 34,076                                    |                                            |                                          |                                             | 59,853             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/04/2011 | 08/08/2013                     |                     | 5,200,000       | USDLIBBBA3M (0.5283 USD)                    |                                                    |                                                      | (899)               | (768)                         |      | (768)      | (15,742)                                  |                                            |                                          |                                             | 27,543             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/04/2011 | 08/09/2021                     |                     | 26,900,000      | 2.6477 USD (USDLIBBBA3M)                    |                                                    |                                                      | 289,707             | 2,274,758                     |      | 2,274,758  | 702,123                                   |                                            |                                          |                                             | 408,881            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Deutsche Bank AG            | 08/04/2011 | 08/10/2026                     |                     | 27,000,000      | 3.1577 USD (USDLIBBBA3M)                    |                                                    |                                                      | 359,634             | 3,423,968                     |      | 3,423,968    | 771,906                                   |                                            |                                          |                                             | 510,805            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/04/2011 | 08/08/2031                     |                     | 21,800,000      | 3.3547 USD (USDLIBBBA3M)                    |                                                    |                                                      | 311,845             | 3,509,321                     |      | 3,509,321    | 596,606                                   |                                            |                                          |                                             | 479,889            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/04/2011 | 08/08/2041                     |                     | 26,300,000      | 3.5077 USD (USDLIBBBA3M)                    |                                                    |                                                      | 396,336             | 5,678,513                     |      | 5,678,513    | 721,870                                   |                                            |                                          |                                             | 714,598            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citibank NA                 | 08/04/2011 | 08/08/2014                     |                     | 7,900,000       | 0.7317 USD (USDLIBBBA3M)                    |                                                    |                                                      | 9,399               | 29,117                        |      | 29,117       | 36,679                                    |                                            |                                          |                                             | 57,731             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 08/04/2011 | 08/08/2013                     |                     | 11,300,000      | 0.5147 USD (USDLIBBBA3M)                    |                                                    |                                                      | 1,184               | (23)                          |      | (23)         | 34,962                                    |                                            |                                          |                                             | 59,853             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/04/2011 | 08/08/2013                     |                     | 5,200,000       | USDLIBBBA3M (0.5233 USD)                    |                                                    |                                                      | (769)               | (482)                         |      | (482)        | (15,870)                                  |                                            |                                          |                                             | 27,543             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/04/2011 | 08/09/2021                     |                     | 26,900,000      | 2.5737 USD (USDLIBBBA3M)                    |                                                    |                                                      | 279,754             | 2,103,560                     |      | 2,103,560    | 708,136                                   |                                            |                                          |                                             | 408,881            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/04/2011 | 08/08/2041                     |                     | 26,300,000      | 3.4347 USD (USDLIBBBA3M)                    |                                                    |                                                      | 386,736             | 5,269,608                     |      | 5,269,608    | 717,293                                   |                                            |                                          |                                             | 714,598            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 36,043              | 177,165                       |      | 177,165      | 98,598                                    |                                            |                                          |                                             | 82,670             |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 54,732              | 269,029                       |      | 269,029      | 149,723                                   |                                            |                                          |                                             | 125,536            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/04/2011 | 08/10/2026                     |                     | 27,000,000      | 3.0937 USD (USDLIBBBA3M)                    |                                                    |                                                      | 350,994             | 3,207,380                     |      | 3,207,380    | 774,215                                   |                                            |                                          |                                             | 510,805            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/04/2011 | 08/08/2031                     |                     | 21,800,000      | 3.2867 USD (USDLIBBBA3M)                    |                                                    |                                                      | 304,433             | 3,273,706                     |      | 3,273,706    | 596,403                                   |                                            |                                          |                                             | 479,889            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Barclays Bank PLC           | 08/05/2011 | 08/09/2021                     |                     | 50,000,000      | USDLIBBBA3M (2.7163 USD)                    |                                                    |                                                      | (555,875)           | (4,522,995)                   |      | (4,522,995)  | (1,293,831)                               |                                            |                                          |                                             | 760,003            |                                    | 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      | USDLIBBBA3M (3.5643 USD)                    |                                                    |                                                      | (767,875)           | (11,398,786)                  |      | (11,398,786) | (1,378,526)                               |                                            |                                          |                                             | 1,358,614          |                                    | 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      | USDLIBBBA3M (3.4093 USD)                    |                                                    |                                                      | (729,125)           | (8,483,780)                   |      | (8,483,780)  | (1,368,078)                               |                                            |                                          |                                             | 1,100,899          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/05/2011 | 08/10/2026                     |                     | 50,000,000      | USDLIBBBA3M (3.2163 USD)                    |                                                    |                                                      | (680,875)           | (6,707,918)                   |      | (6,707,918)  | (1,424,785)                               |                                            |                                          |                                             | 945,934            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 322,704             | 3,606,290                     |      | 3,606,290    | 618,294                                   |                                            |                                          |                                             | 497,606            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | BNP Paribas                 | 08/08/2011 | 08/12/2013                     |                     | 15,500,000      | 0.5137 USD (USDLIBBBA3M)                    |                                                    |                                                      | 1,844               | (310)                         |      | (310)        | 48,324                                    |                                            |                                          |                                             | 82,505             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas                 | 08/08/2011 | 08/10/2021                     |                     | 41,900,000      | 2.6417 USD (USDLIBBBA3M)                    |                                                    |                                                      | 450,800             | 3,521,381                     |      | 3,521,381    | 1,093,865                                 |                                            |                                          |                                             | 636,978            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas                 | 08/08/2011 | 08/10/2026                     |                     | 20,200,000      | 3.1457 USD (USDLIBBBA3M)                    |                                                    |                                                      | 268,235             | 2,531,420                     |      | 2,531,420    | 577,663                                   |                                            |                                          |                                             | 382,157            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Societe Generale            | 08/08/2011 | 08/10/2016                     |                     | 39,300,000      | 1.4557 USD (USDLIBBBA3M)                    |                                                    |                                                      | 189,778             | 974,026                       |      | 974,026      | 465,689                                   |                                            |                                          |                                             | 401,371            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 552,480             | 7,870,610                     |      | 7,870,610    | 1,006,476                                 |                                            |                                          |                                             | 997,364            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 8,458               | (1,421)                       |      | (1,421)      | 221,669                                   |                                            |                                          |                                             | 378,459            |                                    | 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     | USDLIBBBA3M (2.6142 USD)                    |                                                    |                                                      | (1,558,168)         | (11,981,982)                  |      | (11,981,982) | (3,842,018)                               |                                            |                                          |                                             | 2,230,183          |                                    | 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     | USDLIBBBA3M (3.1212 USD)                    |                                                    |                                                      | (1,709,024)         | (15,879,879)                  |      | (15,879,879) | (3,719,028)                               |                                            |                                          |                                             | 2,457,537          |                                    | 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     | USDLIBBBA3M (3.4712 USD)                    |                                                    |                                                      | (2,311,992)         | (32,287,713)                  |      | (32,287,713) | (4,242,609)                               |                                            |                                          |                                             | 4,215,017          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/08/2011 | 08/10/2016                     |                     | 62,700,000      | USDLIBBBA3M (1.4333 USD)                    |                                                    |                                                      | (295,753)           | (1,497,106)                   |      | (1,497,106)  | (749,320)                                 |                                            |                                          |                                             | 640,356            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/08/2011 | 08/11/2031                     |                     | 107,500,000     | USDLIBBBA3M (3.3142 USD)                    |                                                    |                                                      | (1,518,057)         | (16,615,419)                  |      | (16,615,419) | (2,940,530)                               |                                            |                                          |                                             | 2,366,933          |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 9,340               | 28,672                        |      | 28,672       | 35,337                                    |                                            |                                          |                                             | 55,647             |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 189,570             | 2,023,119                     |      | 2,023,119    | 371,942                                   |                                            |                                          |                                             | 299,445            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 254,638             | 3,463,196                     |      | 3,463,196    | 471,677                                   |                                            |                                          |                                             | 470,147            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | BNP Paribas                 | 08/08/2011 | 08/10/2013                     |                     | 11,200,000      | 0.5097 USD (USDLIBBBA3M)                    |                                                    |                                                      | 1,108               | (722)                         |      | (722)        | 35,138                                    |                                            |                                          |                                             | 59,470             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | BNP Paribas                 | 08/08/2011 | 08/10/2021                     |                     | 15,900,000      | 2.5717 USD (USDLIBBBA3M)                    |                                                    |                                                      | 165,502             | 1,240,528                     |      | 1,240,528    | 418,456                                   |                                            |                                          |                                             | 241,717            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Societe Generale            | 08/08/2011 | 08/10/2016                     |                     | 4,300,000       | 1.4167 USD (USDLIBBBA3M)                    |                                                    |                                                      | 19,926              | 99,782                        |      | 99,782       | 51,712                                    |                                            |                                          |                                             | 43,916             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale            | 08/08/2011 | 08/10/2016                     |                     | 8,400,000       | 1.4167 USD (USDLIBBBA3M)                    |                                                    |                                                      | 38,925              | 194,923                       |      | 194,923      | 101,018                                   |                                            |                                          |                                             | 85,789             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Societe Generale            | 08/08/2011 | 08/10/2026                     |                     | 16,500,000      | 3.0757 USD (USDLIBBBA3M)                    |                                                    |                                                      | 213,328             | 1,922,975                     |      | 1,922,975    | 473,397                                   |                                            |                                          |                                             | 312,158            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 08/08/2011 | 08/12/2013                     |                     | 11,200,000      | 0.5408 USD (USDLIBBBA3M)                    |                                                    |                                                      | 2,850               | 3,152                         |      | 3,152        | 33,431                                    |                                            |                                          |                                             | 59,617             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 08/08/2011 | 08/10/2016                     |                     | 4,400,000       | 1.4368 USD (USDLIBBBA3M)                    |                                                    |                                                      | 20,832              | 105,684                       |      | 105,684      | 52,514                                    |                                            |                                          |                                             | 44,937             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 08/08/2011 | 08/10/2016                     |                     | 8,300,000       | 1.4368 USD (USDLIBBBA3M)                    |                                                    |                                                      | 39,296              | 199,358                       |      | 199,358      | 99,061                                    |                                            |                                          |                                             | 84,768             |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 10,674              | 34,273                        |      | 34,273       | 34,050                                    |                                            |                                          |                                             | 55,647             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | JPMorgan Chase & Co         | 08/08/2011 | 08/10/2021                     |                     | 15,900,000      | 2.5468 USD (USDLIBBBA3M)                    |                                                    |                                                      | 163,523             | 1,206,469                     |      | 1,206,469    | 419,652                                   |                                            |                                          |                                             | 241,717            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/08/2011 | 08/10/2026                     |                     | 16,500,000      | 3.0528 USD (USDLIBBBA3M)                    |                                                    |                                                      | 211,439             | 1,875,615                     |      | 1,875,615    | 473,902                                   |                                            |                                          |                                             | 312,158            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/08/2011 | 08/11/2031                     |                     | 13,600,000      | 3.2498 USD (USDLIBBBA3M)                    |                                                    |                                                      | 187,673             | 1,962,790                     |      | 1,962,790    | 371,890                                   |                                            |                                          |                                             | 299,445            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/08/2011 | 08/12/2041                     |                     | 17,300,000      | 3.4038 USD (USDLIBBBA3M)                    |                                                    |                                                      | 252,052             | 3,353,000                     |      | 3,353,000    | 470,443                                   |                                            |                                          |                                             | 470,147            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 08/09/2011 | 08/12/2041                     |                     | 36,800,000      | 3.1997 USD (USDLIBBBA3M)                    |                                                    |                                                      | 498,450             | 5,532,611                     |      | 5,532,611    | 982,923                                   |                                            |                                          |                                             | 1,000,081          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/09/2011 | 08/11/2031                     |                     | 32,200,000      | 3.0097 USD (USDLIBBBA3M)                    |                                                    |                                                      | 405,553             | 3,418,251                     |      | 3,418,251    | 879,546                                   |                                            |                                          |                                             | 708,979            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/09/2011 | 08/12/2013                     |                     | 30,300,000      | 0.4287 USD (USDLIBBBA3M)                    |                                                    |                                                      | (9,398)             | (29,328)                      |      | (29,328)     | 106,931                                   |                                            |                                          |                                             | 161,284            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/09/2011 | 08/12/2013                     |                     | 7,800,000       | 0.4287 USD (USDLIBBBA3M)                    |                                                    |                                                      | (2,419)             | (7,550)                       |      | (7,550)      | 27,527                                    |                                            |                                          |                                             | 41,519             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/09/2011 | 08/11/2014                     |                     | 16,000,000      | 0.5967 USD (USDLIBBBA3M)                    |                                                    |                                                      | 8,477               | 13,632                        |      | 13,632       | 85,039                                    |                                            |                                          |                                             | 117,151            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/09/2011 | 08/11/2016                     |                     | 16,300,000      | 1.2157 USD (USDLIBBBA3M)                    |                                                    |                                                      | 59,085              | 245,517                       |      | 245,517      | 210,983                                   |                                            |                                          |                                             | 166,527            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/09/2011 | 08/11/2021                     |                     | 31,000,000      | 2.3017 USD (USDLIBBBA3M)                    |                                                    |                                                      | 280,700             | 1,698,247                     |      | 1,698,247    | 841,177                                   |                                            |                                          |                                             | 471,343            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/09/2011 | 08/11/2026                     |                     | 26,500,000      | 2.8187 USD (USDLIBBBA3M)                    |                                                    |                                                      | 308,455             | 2,234,811                     |      | 2,234,811    | 769,540                                   |                                            |                                          |                                             | 501,394            |                                    | 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      | USDLIBBBA3M (1.2413 USD)                    |                                                    |                                                      | (119,975)           | (514,784)                     |      | (514,784)    | (410,650)                                 |                                            |                                          |                                             | 327,034            |                                    | 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      | USDLIBBBA3M (2.8883 USD)                    |                                                    |                                                      | (702,276)           | (5,452,255)                   |      | (5,452,255)  | (1,696,264)                               |                                            |                                          |                                             | 1,108,850          |                                    | 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      | USDLIBBBA3M (3.0993 USD)                    |                                                    |                                                      | (749,756)           | (6,922,658)                   |      | (6,922,658)  | (1,571,229)                               |                                            |                                          |                                             | 1,266,125          |                                    | 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      | USDLIBBBA3M (2.3723 USD)                    |                                                    |                                                      | (581,182)           | (3,759,373)                   |      | (3,759,373)  | (1,663,488)                               |                                            |                                          |                                             | 939,787            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/10/2011 | 08/12/2014                     |                     | 175,100,000     | USDLIBBBA3M (0.5973 USD)                    |                                                    |                                                      | (92,669)            | (151,289)                     |      | (151,289)    | (932,277)                                 |                                            |                                          |                                             | 1,282,905          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/10/2011 | 08/12/2041                     |                     | 70,300,000      | USDLIBBBA3M (3.2762 USD)                    |                                                    |                                                      | (978,838)           | (11,714,054)                  |      | (11,714,054) | (1,890,447)                               |                                            |                                          |                                             | 1,910,481          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 08/11/2011 | 08/15/2031                     |                     | 12,400,000      | 3.0697 USD (USDLIBBBA3M)                    |                                                    |                                                      | 160,024             | 1,434,533                     |      | 1,434,533    | 338,624                                   |                                            |                                          |                                             | 273,101            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 08/11/2011 | 08/15/2016                     |                     | 19,700,000      | 1.2337 USD (USDLIBBBA3M)                    |                                                    |                                                      | 73,386              | 310,190                       |      | 310,190      | 253,989                                   |                                            |                                          |                                             | 201,531            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Credit Suisse Intl       | 08/11/2011 | 08/16/2021                     |                     | 26,400,000      | 2.3557 USD (USDLIBBBA3M)                    |                                                    |                                                      | 246,748             | 1,566,383                     |      | 1,566,383   | 711,339                                   |                                            |                                          |                                             | 401,703            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 08/11/2011 | 08/15/2026                     |                     | 17,600,000      | 2.8617 USD (USDLIBBBA3M)                    |                                                    |                                                      | 208,827             | 1,578,245                     |      | 1,578,245   | 509,983                                   |                                            |                                          |                                             | 333,130            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 08/11/2011 | 08/15/2041                     |                     | 18,100,000      | 3.2447 USD (USDLIBBBA3M)                    |                                                    |                                                      | 249,421             | 2,894,796                     |      | 2,894,796   | 485,184                                   |                                            |                                          |                                             | 491,957            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl       | 08/15/2011 | 08/19/2013                     |                     | 48,700,000      | USDLIBBBA3M (0.4472 USD)                    |                                                    |                                                      | 9,344               | 38,119                        |      | 38,119      | (169,523)                                 |                                            |                                          |                                             | 261,440            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 08/15/2011 | 08/19/2013                     |                     | 14,200,000      | USDLIBBBA3M (0.4472 USD)                    |                                                    |                                                      | 2,725               | 11,115                        |      | 11,115      | (49,430)                                  |                                            |                                          |                                             | 76,231             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl       | 08/15/2011 | 08/18/2014                     |                     | 17,600,000      | USDLIBBBA3M (0.6032 USD)                    |                                                    |                                                      | (10,351)            | (17,196)                      |      | (17,196)    | (94,300)                                  |                                            |                                          |                                             | 129,449            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 08/15/2011 | 08/17/2026                     |                     | 37,000,000      | USDLIBBBA3M (2.9582 USD)                    |                                                    |                                                      | (457,436)           | (3,766,245)                   |      | (3,766,245) | (1,067,470)                               |                                            |                                          |                                             | 700,467            |                                    | 005                                                     |
| 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      | USDLIBBBA3M (3.3682 USD)                    |                                                    |                                                      | (536,168)           | (6,929,539)                   |      | (6,929,539) | (1,008,153)                               |                                            |                                          |                                             | 1,011,284          |                                    | 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      | USDLIBBBA3M (1.2372 USD)                    |                                                    |                                                      | (140,930)           | (595,383)                     |      | (595,383)   | (483,577)                                 |                                            |                                          |                                             | 383,879            |                                    | 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      | USDLIBBBA3M (2.4172 USD)                    |                                                    |                                                      | (449,103)           | (3,004,934)                   |      | (3,004,934) | (1,244,139)                               |                                            |                                          |                                             | 707,652            |                                    | 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      | USDLIBBBA3M (3.1772 USD)                    |                                                    |                                                      | (370,098)           | (3,652,061)                   |      | (3,652,061) | (751,389)                                 |                                            |                                          |                                             | 605,798            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Bank of America Corp     | 08/15/2011 | 08/19/2041                     |                     | 18,800,000      | 3.3478 USD (USDLIBBBA3M)                    |                                                    |                                                      | 269,049             | 3,420,287                     |      | 3,420,287   | 508,580                                   |                                            |                                          |                                             | 511,079            |                                    | 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      | 1.2248 USD (USDLIBBBA3M)                    |                                                    |                                                      | 64,313              | 267,480                       |      | 267,480     | 225,354                                   |                                            |                                          |                                             | 178,120            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Bank of America Corp     | 08/15/2011 | 08/17/2021                     |                     | 19,700,000      | 2.3948 USD (USDLIBBBA3M)                    |                                                    |                                                      | 188,059             | 1,235,023                     |      | 1,235,023   | 528,417                                   |                                            |                                          |                                             | 299,801            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Barclays Bank PLC        | 08/15/2011 | 08/17/2026                     |                     | 18,400,000      | 2.9358 USD (USDLIBBBA3M)                    |                                                    |                                                      | 225,421             | 1,821,225                     |      | 1,821,225   | 531,398                                   |                                            |                                          |                                             | 348,340            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Barclays Bank PLC        | 08/15/2011 | 08/18/2031                     |                     | 15,400,000      | 3.1548 USD (USDLIBBBA3M)                    |                                                    |                                                      | 205,530             | 1,990,265                     |      | 1,990,265   | 420,728                                   |                                            |                                          |                                             | 339,247            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC        | 08/17/2011 | 08/19/2031                     |                     | 51,100,000      | USDLIBBBA3M (3.0242 USD)                    |                                                    |                                                      | (647,813)           | (5,542,063)                   |      | (5,542,063) | (1,395,006)                               |                                            |                                          |                                             | 1,125,764          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Barclays Bank PLC        | 08/17/2011 | 08/19/2013                     |                     | 13,800,000      | USDLIBBBA3M (0.4482 USD)                    |                                                    |                                                      | 2,797               | 10,682                        |      | 10,682      | (48,045)                                  |                                            |                                          |                                             | 74,084             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC        | 08/17/2011 | 08/19/2021                     |                     | 19,900,000      | USDLIBBBA3M (2.2872 USD)                    |                                                    |                                                      | (178,948)           | (1,062,201)                   |      | (1,062,201) | (540,194)                                 |                                            |                                          |                                             | 302,935            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Barclays Bank PLC        | 08/17/2011 | 08/19/2016                     |                     | 10,900,000      | USDLIBBBA3M (1.1732 USD)                    |                                                    |                                                      | (37,304)            | (144,459)                     |      | (144,459)   | (143,951)                                 |                                            |                                          |                                             | 111,655            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Morgan Stanley Capital Svcs | 08/17/2011 | 08/19/2031                     |                     | 8,400,000       | 2.9998 USD (USDLIBBBA3M)                    |                                                    |                                                      | 105,465             | 878,408                       |      | 878,408    | 229,286                                   |                                            |                                          |                                             | 185,057            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/17/2011 | 08/19/2031                     |                     | 51,800,000      | 2.9998 USD (USDLIBBBA3M)                    |                                                    |                                                      | 650,367             | 5,416,850                     |      | 5,416,850  | 1,413,933                                 |                                            |                                          |                                             | 1,141,185          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/17/2011 | 08/19/2013                     |                     | 37,200,000      | 0.4428 USD (USDLIBBBA3M)                    |                                                    |                                                      | (8,543)             | (31,068)                      |      | (31,068)   | 130,497                                   |                                            |                                          |                                             | 199,704            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/17/2011 | 08/19/2014                     |                     | 19,300,000      | 0.5888 USD (USDLIBBBA3M)                    |                                                    |                                                      | 9,657               | 12,893                        |      | 12,893     | 105,037                                   |                                            |                                          |                                             | 142,044            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/17/2011 | 08/20/2018                     |                     | 8,700,000       | 1.7208 USD (USDLIBBBA3M)                    |                                                    |                                                      | 53,595              | 275,888                       |      | 275,888    | 196,529                                   |                                            |                                          |                                             | 108,556            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/17/2011 | 08/19/2021                     |                     | 19,600,000      | 2.2748 USD (USDLIBBBA3M)                    |                                                    |                                                      | 175,035             | 1,025,228                     |      | 1,025,228  | 532,782                                   |                                            |                                          |                                             | 298,368            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/17/2011 | 08/19/2026                     |                     | 9,100,000       | 2.7908 USD (USDLIBBBA3M)                    |                                                    |                                                      | 104,744             | 734,980                       |      | 734,980    | 264,582                                   |                                            |                                          |                                             | 172,310            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 08/18/2011 | 08/24/2026                     |                     | 26,900,000      | 2.7128 USD (USDLIBBBA3M)                    |                                                    |                                                      | 298,804             | 1,907,789                     |      | 1,907,789  | 785,749                                   |                                            |                                          |                                             | 509,603            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/18/2011 | 08/22/2031                     |                     | 21,800,000      | 2.9148 USD (USDLIBBBA3M)                    |                                                    |                                                      | 264,171             | 1,984,478                     |      | 1,984,478  | 595,259                                   |                                            |                                          |                                             | 480,370            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/18/2011 | 08/22/2041                     |                     | 29,700,000      | 3.0928 USD (USDLIBBBA3M)                    |                                                    |                                                      | 386,336             | 3,789,095                     |      | 3,789,095  | 786,029                                   |                                            |                                          |                                             | 807,510            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 08/18/2011 | 08/22/2013                     |                     | 14,500,000      | 0.4708 USD (USDLIBBBA3M)                    |                                                    |                                                      | (1,480)             | (7,659)                       |      | (7,659)    | 49,195                                    |                                            |                                          |                                             | 78,122             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 08/18/2011 | 08/22/2014                     |                     | 10,700,000      | 0.6098 USD (USDLIBBBA3M)                    |                                                    |                                                      | 6,345               | 11,825                        |      | 11,825     | 57,552                                    |                                            |                                          |                                             | 78,901             |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 21,939              | 85,501                        |      | 85,501     | 84,689                                    |                                            |                                          |                                             | 65,624             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/18/2011 | 08/22/2016                     |                     | 9,900,000       | 1.1768 USD (USDLIBBBA3M)                    |                                                    |                                                      | 33,937              | 132,260                       |      | 132,260    | 131,003                                   |                                            |                                          |                                             | 101,512            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/18/2011 | 08/23/2021                     |                     | 23,100,000      | 2.2238 USD (USDLIBBBA3M)                    |                                                    |                                                      | 200,114             | 1,104,702                     |      | 1,104,702  | 631,732                                   |                                            |                                          |                                             | 351,859            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/19/2011 | 08/24/2026                     |                     | 25,000,000      | 2.6777 USD (USDLIBBBA3M)                    |                                                    |                                                      | 273,062             | 1,662,753                     |      | 1,662,753  | 731,295                                   |                                            |                                          |                                             | 473,609            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 08/19/2011 | 08/23/2041                     |                     | 28,800,000      | 3.0297 USD (USDLIBBBA3M)                    |                                                    |                                                      | 365,256             | 3,286,851                     |      | 3,286,851  | 757,791                                   |                                            |                                          |                                             | 783,077            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | (797)               | (5,057)                       |      | (5,057)    | 39,679                                    |                                            |                                          |                                             | 63,651             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/19/2011 | 08/23/2016                     |                     | 21,800,000      | 1.1767 USD (USDLIBBBA3M)                    |                                                    |                                                      | 74,501              | 290,943                       |      | 290,943    | 288,561                                   |                                            |                                          |                                             | 223,605            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/19/2011 | 08/23/2021                     |                     | 36,500,000      | 2.2037 USD (USDLIBBBA3M)                    |                                                    |                                                      | 312,166             | 1,682,046                     |      | 1,682,046  | 1,000,303                                 |                                            |                                          |                                             | 555,968            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 Svcs | 08/19/2011 | 08/25/2031                     |                     | 23,700,000      | 2.8697 USD (USDLIBBBA3M)                    |                                                    |                                                      | 281,615             | 1,986,977                     |      | 1,986,977   | 646,853                                   |                                            |                                          |                                             | 522,349            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Citibank NA                 | 08/19/2011 | 08/23/2016                     |                     | 31,800,000      | USDLIBBBA3M (1.1913 USD)                    |                                                    |                                                      | (110,998)           | (443,365)                     |      | (443,365)   | (418,832)                                 |                                            |                                          |                                             | 326,176            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Citibank NA                 | 08/19/2011 | 08/24/2026                     |                     | 52,800,000      | USDLIBBBA3M (2.6863 USD)                    |                                                    |                                                      | (578,978)           | (3,568,778)                   |      | (3,568,778) | (1,543,895)                               |                                            |                                          |                                             | 1,000,262          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Citibank NA                 | 08/19/2011 | 08/25/2031                     |                     | 44,500,000      | USDLIBBBA3M (2.8763 USD)                    |                                                    |                                                      | (530,240)           | (3,777,595)                   |      | (3,777,595) | (1,214,599)                               |                                            |                                          |                                             | 980,782            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 08/19/2011 | 08/23/2013                     |                     | 25,600,000      | USDLIBBBA3M (0.4853 USD)                    |                                                    |                                                      | 1,011               | 9,334                         |      | 9,334       | (85,382)                                  |                                            |                                          |                                             | 138,091            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 08/19/2011 | 08/25/2014                     |                     | 11,200,000      | USDLIBBBA3M (0.6313 USD)                    |                                                    |                                                      | (7,734)             | (17,476)                      |      | (17,476)    | (59,627)                                  |                                            |                                          |                                             | 82,746             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 08/19/2011 | 08/23/2021                     |                     | 60,700,000      | USDLIBBBA3M (2.2153 USD)                    |                                                    |                                                      | (522,657)           | (2,858,055)                   |      | (2,858,055) | (1,661,400)                               |                                            |                                          |                                             | 924,583            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 08/19/2011 | 08/23/2041                     |                     | 57,800,000      | USDLIBBBA3M (3.0422 USD)                    |                                                    |                                                      | (736,661)           | (6,750,549)                   |      | (6,750,549) | (1,522,572)                               |                                            |                                          |                                             | 1,571,592          |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 64,495              | 255,832                       |      | 255,832     | 245,363                                   |                                            |                                          |                                             | 190,782            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/19/2011 | 08/23/2013                     |                     | 21,900,000      | 0.4867 USD (USDLIBBBA3M)                    |                                                    |                                                      | (712)               | (7,635)                       |      | (7,635)     | 72,891                                    |                                            |                                          |                                             | 118,133            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/19/2011 | 08/23/2021                     |                     | 9,000,000       | 2.2147 USD (USDLIBBBA3M)                    |                                                    |                                                      | 77,467              | 423,298                       |      | 423,298     | 246,352                                   |                                            |                                          |                                             | 137,088            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 08/22/2011 | 08/24/2021                     |                     | 26,200,000      | 2.2567 USD (USDLIBBBA3M)                    |                                                    |                                                      | 230,470             | 1,326,925                     |      | 1,326,925   | 714,707                                   |                                            |                                          |                                             | 399,138            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 238,720             | 1,783,069                     |      | 1,783,069   | 541,280                                   |                                            |                                          |                                             | 436,393            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 08/22/2011 | 08/24/2026                     |                     | 20,800,000      | 2.7217 USD (USDLIBBBA3M)                    |                                                    |                                                      | 231,328             | 1,498,496                     |      | 1,498,496   | 608,046                                   |                                            |                                          |                                             | 394,043            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 08/22/2011 | 08/26/2041                     |                     | 23,500,000      | 3.0667 USD (USDLIBBBA3M)                    |                                                    |                                                      | 301,894             | 2,867,617                     |      | 2,867,617   | 621,297                                   |                                            |                                          |                                             | 639,059            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 08/22/2011 | 08/26/2013                     |                     | 12,100,000      | 0.5147 USD (USDLIBBBA3M)                    |                                                    |                                                      | 1,047               | (398)                         |      | (398)       | 39,058                                    |                                            |                                          |                                             | 65,503             |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 56,388              | 238,797                       |      | 238,797     | 200,545                                   |                                            |                                          |                                             | 158,012            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 55,813              | 327,301                       |      | 327,301     | 181,488                                   |                                            |                                          |                                             | 102,477            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 08/24/2011 | 08/26/2021                     |                     | 13,800,000      | USDLIBBBA3M (2.4043 USD)                    |                                                    |                                                      | (131,437)           | (874,465)                     |      | (874,465)   | (370,089)                                 |                                            |                                          |                                             | 210,296            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 08/24/2011 | 08/26/2041                     |                     | 21,500,000      | USDLIBBBA3M (3.2313 USD)                    |                                                    |                                                      | (293,677)           | (3,378,310)                   |      | (3,378,310) | (576,643)                                 |                                            |                                          |                                             | 584,671            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Citibank NA                 | 08/24/2011 | 08/26/2031                     |                     | 14,000,000      | USD LIBBBA3M (3.0733 USD)                   |                                                    |                                                      | (180,172)           | (1,627,841)                   |      | (1,627,841) | (382,907)                                 |                                            |                                          |                                             | 308,583            |                                    | 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)                   |                                                    |                                                      | (1,625)             | (767)                         |      | (767)       | (45,345)                                  |                                            |                                          |                                             | 76,871             |                                    | 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)                   |                                                    |                                                      | (60,741)            | (281,285)                     |      | (281,285)   | (190,299)                                 |                                            |                                          |                                             | 154,009            |                                    | 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)                   |                                                    |                                                      | (223,080)           | (1,731,441)                   |      | (1,731,441) | (542,444)                                 |                                            |                                          |                                             | 354,328            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 08/29/2011 | 08/31/2016                     |                     | 9,100,000       | USD LIBBBA3M (1.3163 USD)                   |                                                    |                                                      | (36,725)            | (173,262)                     |      | (173,262)   | (115,249)                                 |                                            |                                          |                                             | 93,586             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 08/29/2011 | 08/31/2016                     |                     | 21,200,000      | USD LIBBBA3M (1.3163 USD)                   |                                                    |                                                      | (85,558)            | (403,643)                     |      | (403,643)   | (268,493)                                 |                                            |                                          |                                             | 218,024            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 08/29/2011 | 08/31/2021                     |                     | 9,700,000       | USD LIBBBA3M (2.4313 USD)                   |                                                    |                                                      | (92,924)            | (639,092)                     |      | (639,092)   | (258,565)                                 |                                            |                                          |                                             | 147,927            |                                    | 005                                                     |
| 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)                   |                                                    |                                                      | (344)               | 1,897                         |      | 1,897       | (61,945)                                  |                                            |                                          |                                             | 102,919            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 08/29/2011 | 08/31/2031                     |                     | 12,400,000      | 3.1137 USD (USD LIBBBA3M)                   |                                                    |                                                      | 160,863             | 1,530,709                     |      | 1,530,709   | 338,366                                   |                                            |                                          |                                             | 273,414            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 08/29/2011 | 08/31/2021                     |                     | 11,300,000      | USD LIBBBA3M (2.4373 USD)                   |                                                    |                                                      | (108,589)           | (750,382)                     |      | (750,382)   | (301,010)                                 |                                            |                                          |                                             | 172,328            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/29/2011 | 09/01/2031                     |                     | 17,100,000      | USD LIBBBA3M (3.1163 USD)                   |                                                    |                                                      | (222,057)           | (2,117,990)                   |      | (2,117,990) | (466,624)                                 |                                            |                                          |                                             | 377,073            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA            | 08/30/2011 | 09/03/2013                     |                     | 27,700,000      | USD LIBBBA3M (0.4972 USD)                   |                                                    |                                                      | 751                 | 7,350                         |      | 7,350       | (93,306)                                  |                                            |                                          |                                             | 151,368            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 08/30/2011 | 09/03/2013                     |                     | 11,200,000      | USD LIBBBA3M (0.4972 USD)                   |                                                    |                                                      | 304                 | 2,972                         |      | 2,972       | (37,727)                                  |                                            |                                          |                                             | 61,203             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 08/30/2011 | 09/01/2016                     |                     | 27,900,000      | USD LIBBBA3M (1.2402 USD)                   |                                                    |                                                      | (102,892)           | (441,757)                     |      | (441,757)   | (364,398)                                 |                                            |                                          |                                             | 287,022            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 08/30/2011 | 09/01/2026                     |                     | 36,900,000      | USD LIBBBA3M (2.8302 USD)                   |                                                    |                                                      | (429,438)           | (3,157,972)                   |      | (3,157,972) | (1,073,661)                               |                                            |                                          |                                             | 699,588            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 08/30/2011 | 09/01/2031                     |                     | 26,600,000      | USD LIBBBA3M (3.0192 USD)                   |                                                    |                                                      | (334,705)           | (2,862,799)                   |      | (2,862,799) | (727,405)                                 |                                            |                                          |                                             | 586,559            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 08/30/2011 | 09/02/2041                     |                     | 29,600,000      | USD LIBBBA3M (3.1782 USD)                   |                                                    |                                                      | (395,986)           | (4,316,232)                   |      | (4,316,232) | (790,385)                                 |                                            |                                          |                                             | 805,207            |                                    | 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)                   |                                                    |                                                      | (343,092)           | (2,168,014)                   |      | (2,168,014) | (1,003,679)                               |                                            |                                          |                                             | 567,393            |                                    | 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)                   |                                                    |                                                      | (655)               | (8,277)                       |      | (8,277)     | 112,261                                   |                                            |                                          |                                             | 182,515            |                                    | 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)                   |                                                    |                                                      | (347)               | (4,386)                       |      | (4,386)     | 59,491                                    |                                            |                                          |                                             | 96,722             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Citibank NA                 | 08/30/2011 | 09/01/2016                     |                     | 30,900,000      | 1.2527 USD (USDLIBBBA3M)                    |                                                    |                                                      | 115,887             | 505,116                       |      | 505,116      | 401,839                                   |                                            |                                          |                                             | 317,885            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 08/30/2011 | 09/01/2021                     |                     | 37,300,000      | 2.3677 USD (USDLIBBBA3M)                    |                                                    |                                                      | 347,837             | 2,240,003                     |      | 2,240,003    | 1,004,082                                 |                                            |                                          |                                             | 568,918            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 08/30/2011 | 09/01/2026                     |                     | 33,800,000      | 2.8507 USD (USDLIBBBA3M)                    |                                                    |                                                      | 396,825             | 2,979,813                     |      | 2,979,813    | 982,548                                   |                                            |                                          |                                             | 640,815            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 08/30/2011 | 09/01/2031                     |                     | 26,900,000      | 3.0407 USD (USDLIBBBA3M)                    |                                                    |                                                      | 341,372             | 2,987,254                     |      | 2,987,254    | 735,698                                   |                                            |                                          |                                             | 593,174            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 08/30/2011 | 09/02/2041                     |                     | 27,700,000      | 3.2077 USD (USDLIBBBA3M)                    |                                                    |                                                      | 374,653             | 4,213,487                     |      | 4,213,487    | 741,608                                   |                                            |                                          |                                             | 753,521            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 08/31/2011 | 09/02/2031                     |                     | 91,600,000      | USDLIBBBA3M (3.0312 USD)                    |                                                    |                                                      | (1,155,841)         | (10,033,808)                  |      | (10,033,808) | (2,505,496)                               |                                            |                                          |                                             | 2,020,023          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/31/2011 | 09/02/2013                     |                     | 14,300,000      | 0.5038 USD (USDLIBBBA3M)                    |                                                    |                                                      | (267)               | (2,686)                       |      | (2,686)      | 47,736                                    |                                            |                                          |                                             | 78,052             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 08/31/2011 | 09/02/2016                     |                     | 17,100,000      | 1.2508 USD (USDLIBBBA3M)                    |                                                    |                                                      | 63,550              | 278,080                       |      | 278,080      | 222,664                                   |                                            |                                          |                                             | 175,975            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 08/31/2011 | 09/02/2013                     |                     | 14,200,000      | USDLIBBBA3M (0.5042 USD)                    |                                                    |                                                      | 236                 | 2,601                         |      | 2,601        | (47,374)                                  |                                            |                                          |                                             | 77,506             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 08/31/2011 | 09/02/2016                     |                     | 17,300,000      | USDLIBBBA3M (1.2562 USD)                    |                                                    |                                                      | (64,760)            | (285,171)                     |      | (285,171)    | (224,847)                                 |                                            |                                          |                                             | 178,033            |                                    | 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)                    |                                                    |                                                      | 1,161,046           | 10,170,439                    |      | 10,170,439   | 2,508,353                                 |                                            |                                          |                                             | 2,022,228          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 08/31/2011 | 09/02/2013                     |                     | 29,100,000      | 0.4947 USD (USDLIBBBA3M)                    |                                                    |                                                      | (1,867)             | (8,566)                       |      | (8,566)      | 98,438                                    |                                            |                                          |                                             | 158,833            |                                    | 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)                    |                                                    |                                                      | 94,499              | 423,895                       |      | 423,895      | 319,186                                   |                                            |                                          |                                             | 254,185            |                                    | 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)                    |                                                    |                                                      | 115,910             | 774,724                       |      | 774,724      | 326,971                                   |                                            |                                          |                                             | 186,108            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/02/2011 | 09/06/2013                     |                     | 9,800,000       | USDLIBBBA3M (0.5072 USD)                    |                                                    |                                                      | (405)               | 1,374                         |      | 1,374        | (32,672)                                  |                                            |                                          |                                             | 53,739             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/02/2011 | 09/06/2021                     |                     | 13,900,000      | 2.2608 USD (USDLIBBBA3M)                    |                                                    |                                                      | 122,450             | 704,723                       |      | 704,723      | 378,212                                   |                                            |                                          |                                             | 212,168            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/02/2011 | 09/07/2026                     |                     | 16,800,000      | 2.7328 USD (USDLIBBBA3M)                    |                                                    |                                                      | 187,645             | 1,231,144                     |      | 1,231,144    | 490,918                                   |                                            |                                          |                                             | 318,696            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/02/2011 | 09/08/2031                     |                     | 20,500,000      | 2.9208 USD (USDLIBBBA3M)                    |                                                    |                                                      | 248,242             | 1,884,833                     |      | 1,884,833    | 559,936                                   |                                            |                                          |                                             | 452,273            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/02/2011 | 09/06/2041                     |                     | 24,800,000      | 3.0808 USD (USDLIBBBA3M)                    |                                                    |                                                      | 320,152             | 3,101,482                     |      | 3,101,482    | 656,104                                   |                                            |                                          |                                             | 674,760            |                                    | 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)                    |                                                    |                                                      | (85,317)            | (336,086)                     |      | (336,086)    | (332,437)                                 |                                            |                                          |                                             | 256,579            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 09/02/2011 | 09/06/2013                     |                     | 19,100,000      | USD LIBBBA3M (0.5042 USD)                   |                                                    |                                                      | (504)               | 3,353                         |      | 3,353       | (63,958)                                  |                                            |                                          |                                             | 104,736            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 09/02/2011 | 09/06/2021                     |                     | 26,600,000      | USD LIBBBA3M (2.2472 USD)                   |                                                    |                                                      | (232,520)           | (1,317,255)                   |      | (1,317,255) | (724,856)                                 |                                            |                                          |                                             | 406,019            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 09/02/2011 | 09/07/2026                     |                     | 17,300,000      | USD LIBBBA3M (2.7092 USD)                   |                                                    |                                                      | (191,189)           | (1,216,379)                   |      | (1,216,379) | (506,064)                                 |                                            |                                          |                                             | 328,181            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 09/02/2011 | 09/08/2031                     |                     | 20,300,000      | USD LIBBBA3M (2.9032 USD)                   |                                                    |                                                      | (244,034)           | (1,809,470)                   |      | (1,809,470) | (554,417)                                 |                                            |                                          |                                             | 447,861            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 09/02/2011 | 09/06/2041                     |                     | 24,700,000      | USD LIBBBA3M (3.0652 USD)                   |                                                    |                                                      | (316,935)           | (3,006,766)                   |      | (3,006,766) | (652,535)                                 |                                            |                                          |                                             | 672,039            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 2,419               | 3,385                         |      | 3,385       | 44,200                                    |                                            |                                          |                                             | 75,385             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/06/2011 | 09/08/2016                     |                     | 41,300,000      | 1.1808 USD (USD LIBBBA3M)                   |                                                    |                                                      | 140,071             | 552,068                       |      | 552,068     | 553,859                                   |                                            |                                          |                                             | 425,850            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/06/2011 | 09/08/2021                     |                     | 60,000,000      | 2.1538 USD (USD LIBBBA3M)                   |                                                    |                                                      | 495,393             | 2,485,974                     |      | 2,485,974   | 1,653,341                                 |                                            |                                          |                                             | 916,106            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/06/2011 | 09/08/2026                     |                     | 45,300,000      | 2.5958 USD (USD LIBBBA3M)                   |                                                    |                                                      | 474,134             | 2,539,607                     |      | 2,539,607   | 1,333,178                                 |                                            |                                          |                                             | 859,424            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/06/2011 | 09/08/2031                     |                     | 31,600,000      | 2.7768 USD (USD LIBBBA3M)                   |                                                    |                                                      | 359,341             | 2,180,668                     |      | 2,180,668   | 863,313                                   |                                            |                                          |                                             | 697,162            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/06/2011 | 09/09/2041                     |                     | 47,300,000      | 2.9218 USD (USD LIBBBA3M)                   |                                                    |                                                      | 572,167             | 4,312,171                     |      | 4,312,171   | 1,234,665                                 |                                            |                                          |                                             | 1,287,122          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 09/06/2011 | 09/08/2016                     |                     | 41,400,000      | USD LIBBBA3M (1.1802 USD)                   |                                                    |                                                      | (140,286)           | (552,380)                     |      | (552,380)   | (555,313)                                 |                                            |                                          |                                             | 426,881            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 09/06/2011 | 09/08/2026                     |                     | 45,800,000      | USD LIBBBA3M (2.6072 USD)                   |                                                    |                                                      | (481,978)           | (2,633,378)                   |      | (2,633,378) | (1,347,208)                               |                                            |                                          |                                             | 868,910            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 09/06/2011 | 09/08/2031                     |                     | 30,900,000      | USD LIBBBA3M (2.7852 USD)                   |                                                    |                                                      | (352,679)           | (2,173,754)                   |      | (2,173,754) | (844,230)                                 |                                            |                                          |                                             | 681,719            |                                    | 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      | USD LIBBBA3M (0.5262 USD)                   |                                                    |                                                      | (1,494)             | (1,379)                       |      | (1,379)     | (41,367)                                  |                                            |                                          |                                             | 69,332             |                                    | 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      | USD LIBBBA3M (2.1622 USD)                   |                                                    |                                                      | (503,722)           | (2,559,178)                   |      | (2,559,178) | (1,671,103)                               |                                            |                                          |                                             | 926,794            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 09/06/2011 | 09/09/2041                     |                     | 46,800,000      | USD LIBBBA3M (2.9382 USD)                   |                                                    |                                                      | (569,956)           | (4,430,372)                   |      | (4,430,372) | (1,223,455)                               |                                            |                                          |                                             | 1,273,516          |                                    | 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      | USD LIBBBA3M (0.5022 USD)                   |                                                    |                                                      | 119                 | 1,764                         |      | 1,764       | (36,343)                                  |                                            |                                          |                                             | 59,079             |                                    | 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      | USD LIBBBA3M (2.6932 USD)                   |                                                    |                                                      | (210,123)           | (1,311,078)                   |      | (1,311,078) | (562,218)                                 |                                            |                                          |                                             | 364,470            |                                    | 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      | USD LIBBBA3M (2.8932 USD)                   |                                                    |                                                      | (119,439)           | (875,787)                     |      | (875,787)   | (273,051)                                 |                                            |                                          |                                             | 220,684            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | HSBC Bank USA NA            | 09/08/2011 | 09/12/2016                     |                     | 17,100,000      | USD LIBBBA3M (1.1902 USD)                   |                                                    |                                                      | (58,634)            | (234,826)                     |      | (234,826)   | (228,808)                                 |                                            |                                          |                                             | 176,551            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/08/2011 | 09/13/2021                     |                     | 22,200,000      | USD LIBBBA3M (2.2132 USD)                   |                                                    |                                                      | (189,674)           | (1,032,250)                   |      | (1,032,250) | (606,866)                                 |                                            |                                          |                                             | 339,212            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/08/2011 | 09/12/2041                     |                     | 18,800,000      | USD LIBBBA3M (3.0642 USD)                   |                                                    |                                                      | (240,619)           | (2,285,654)                   |      | (2,285,654) | (496,590)                                 |                                            |                                          |                                             | 511,655            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 09/08/2011 | 09/14/2026                     |                     | 18,700,000      | 2.6798 USD (USD LIBBBA3M)                   |                                                    |                                                      | 203,398             | 1,245,355                     |      | 1,245,355   | 547,904                                   |                                            |                                          |                                             | 354,979            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 09/08/2011 | 09/12/2013                     |                     | 12,000,000      | 0.4998 USD (USD LIBBBA3M)                   |                                                    |                                                      | (277)               | (2,322)                       |      | (2,322)     | 40,900                                    |                                            |                                          |                                             | 66,257             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 09/08/2011 | 09/12/2016                     |                     | 17,300,000      | 1.1818 USD (USD LIBBBA3M)                   |                                                    |                                                      | 58,593              | 231,564                       |      | 231,564     | 232,139                                   |                                            |                                          |                                             | 178,615            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 09/08/2011 | 09/13/2021                     |                     | 22,100,000      | 2.2078 USD (USD LIBBBA3M)                   |                                                    |                                                      | 188,223             | 1,017,240                     |      | 1,017,240   | 604,489                                   |                                            |                                          |                                             | 337,684            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 09/08/2011 | 09/12/2031                     |                     | 10,300,000      | 2.8788 USD (USD LIBBBA3M)                   |                                                    |                                                      | 122,281             | 878,398                       |      | 878,398     | 281,219                                   |                                            |                                          |                                             | 227,304            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 09/08/2011 | 09/12/2041                     |                     | 18,600,000      | 3.0388 USD (USD LIBBBA3M)                   |                                                    |                                                      | 235,697             | 2,160,504                     |      | 2,160,504   | 490,172                                   |                                            |                                          |                                             | 506,212            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 468                 | 34                            |      | 34          | 30,361                                    |                                            |                                          |                                             | 50,302             |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 6,102               | 15,120                        |      | 15,120      | 55,150                                    |                                            |                                          |                                             | 74,112             |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 69,050              | 245,831                       |      | 245,831     | 305,166                                   |                                            |                                          |                                             | 230,313            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 128,683             | 636,893                       |      | 636,893     | 432,406                                   |                                            |                                          |                                             | 239,893            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/09/2011 | 09/14/2026                     |                     | 13,200,000      | 2.6248 USD (USD LIBBBA3M)                   |                                                    |                                                      | 139,872             | 787,668                       |      | 787,668     | 387,727                                   |                                            |                                          |                                             | 250,573            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/09/2011 | 09/15/2031                     |                     | 47,600,000      | USD LIBBBA3M (2.8132 USD)                   |                                                    |                                                      | (549,227)           | (3,561,072)                   |      | (3,561,072) | (1,299,243)                               |                                            |                                          |                                             | 1,050,680          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/09/2011 | 09/13/2041                     |                     | 19,400,000      | 2.9788 USD (USD LIBBBA3M)                   |                                                    |                                                      | 239,908             | 2,005,161                     |      | 2,005,161   | 508,557                                   |                                            |                                          |                                             | 528,009            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 09/09/2011 | 09/13/2013                     |                     | 8,200,000       | USD LIBBBA3M (0.5132 USD)                   |                                                    |                                                      | (315)               | 224                           |      | 224         | (27,462)                                  |                                            |                                          |                                             | 45,327             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 09/09/2011 | 09/13/2016                     |                     | 22,300,000      | USD LIBBBA3M (1.1252 USD)                   |                                                    |                                                      | (69,094)            | (246,200)                     |      | (246,200)   | (305,126)                                 |                                            |                                          |                                             | 230,313            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 09/09/2011 | 09/13/2021                     |                     | 15,900,000      | USD LIBBBA3M (2.1342 USD)                   |                                                    |                                                      | (129,480)           | (630,376)                     |      | (630,376)   | (438,418)                                 |                                            |                                          |                                             | 242,949            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 09/09/2011 | 09/14/2026                     |                     | 13,300,000      | USD LIBBBA3M (2.6092 USD)                   |                                                    |                                                      | (139,895)           | (767,486)                     |      | (767,486)   | (390,936)                                 |                                            |                                          |                                             | 252,471            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 | Capital Surplus Hedge                                     | N/A                          | Interest           | JPMorgan Chase & Co         | 09/09/2011 | 09/15/2014                     |                     | 14,000,000      | USD LIBBBA3M (0.6262 USD)                   |                                                    |                                                      | (8,447)             | (20,584)                      |      | (20,584)    | (78,165)                                  |                                            |                                          |                                             | 104,805            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 543,553             | 3,321,247                     |      | 3,321,247   | 1,304,442                                 |                                            |                                          |                                             | 1,055,095          |                                    | 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)                   |                                                    |                                                      | (232,894)           | (1,833,095)                   |      | (1,833,095) | (499,106)                                 |                                            |                                          |                                             | 519,844            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 09/09/2011 | 09/13/2013                     |                     | 25,900,000      | 0.5218 USD (USD LIBBBA3M)                   |                                                    |                                                      | 2,108               | 1,959                         |      | 1,959       | 85,651                                    |                                            |                                          |                                             | 143,168            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 09/09/2011 | 09/13/2016                     |                     | 15,200,000      | 1.1348 USD (USD LIBBBA3M)                   |                                                    |                                                      | 47,825              | 173,851                       |      | 173,851     | 207,321                                   |                                            |                                          |                                             | 156,985            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 09/09/2011 | 09/13/2021                     |                     | 34,500,000      | 2.1418 USD (USD LIBBBA3M)                   |                                                    |                                                      | 282,258             | 1,390,557                     |      | 1,390,557   | 950,501                                   |                                            |                                          |                                             | 527,153            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 09/09/2011 | 09/15/2014                     |                     | 13,200,000      | 0.6388 USD (USD LIBBBA3M)                   |                                                    |                                                      | 8,796               | 23,055                        |      | 23,055      | 72,897                                    |                                            |                                          |                                             | 98,816             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 09/09/2011 | 09/14/2026                     |                     | 36,000,000      | 2.6128 USD (USD LIBBBA3M)                   |                                                    |                                                      | 379,310             | 2,093,740                     |      | 2,093,740   | 1,058,003                                 |                                            |                                          |                                             | 683,381            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 09/09/2011 | 09/15/2031                     |                     | 29,300,000      | 2.8128 USD (USD LIBBBA3M)                   |                                                    |                                                      | 338,016             | 2,190,134                     |      | 2,190,134   | 799,742                                   |                                            |                                          |                                             | 646,742            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 09/09/2011 | 09/13/2041                     |                     | 37,400,000      | 2.9708 USD (USD LIBBBA3M)                   |                                                    |                                                      | 461,007             | 3,801,756                     |      | 3,801,756   | 979,696                                   |                                            |                                          |                                             | 1,017,915          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs |            | 02/01/2010                     |                     | 12,100,000      | 3.7717 USD (USD LIBBBA3M)                   |                                                    |                                                      | 197,915             | 2,045,075                     |      | 2,045,075   | 237,064                                   |                                            |                                          |                                             | 167,941            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 09/13/2011 | 09/15/2021                     |                     | 9,700,000       | 2.1608 USD (USD LIBBBA3M)                   |                                                    |                                                      | 80,149              | 406,840                       |      | 406,840     | 266,834                                   |                                            |                                          |                                             | 148,258            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 09/13/2011 | 09/16/2041                     |                     | 15,500,000      | 2.9778 USD (USD LIBBBA3M)                   |                                                    |                                                      | 191,391             | 1,599,255                     |      | 1,599,255   | 406,584                                   |                                            |                                          |                                             | 421,922            |                                    | 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      | USD LIBBBA3M (2.6302 USD)                   |                                                    |                                                      | (388,318)           | (2,209,624)                   |      | (2,209,624) | (1,075,614)                               |                                            |                                          |                                             | 694,838            |                                    | 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      | USD LIBBBA3M (2.9822 USD)                   |                                                    |                                                      | (653,124)           | (5,497,382)                   |      | (5,497,382) | (1,385,566)                               |                                            |                                          |                                             | 1,437,259          |                                    | 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      | USD LIBBBA3M (1.1782 USD)                   |                                                    |                                                      | (50,917)            | (201,276)                     |      | (201,276)   | (204,879)                                 |                                            |                                          |                                             | 157,087            |                                    | 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      | USD LIBBBA3M (2.1702 USD)                   |                                                    |                                                      | (370,616)           | (1,907,040)                   |      | (1,907,040) | (1,225,635)                               |                                            |                                          |                                             | 681,682            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/13/2011 | 09/16/2013                     |                     | 24,800,000      | USD LIBBBA3M (0.5292 USD)                   |                                                    |                                                      | (2,599)             | (4,723)                       |      | (4,723)     | (81,973)                                  |                                            |                                          |                                             | 137,554            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/13/2011 | 09/15/2014                     |                     | 13,800,000      | USD LIBBBA3M (0.6552 USD)                   |                                                    |                                                      | (10,140)            | (29,444)                      |      | (29,444)    | (75,362)                                  |                                            |                                          |                                             | 103,308            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 09/13/2011 | 09/15/2031                     |                     | 41,400,000      | USD LIBBBA3M (2.8242 USD)                   |                                                    |                                                      | (479,403)           | (3,171,126)                   |      | (3,171,126) | (1,130,926)                               |                                            |                                          |                                             | 913,827            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Citibank NA              | 09/15/2011 | 09/21/2021                     |                     | 26,100,000      | USDL1BBBA3M (2.2902 USD)                    |                                                    |                                                      | (231,588)           | (1,386,035)                   |      | (1,386,035) | (707,503)                                 |                                            |                                          |                                             | 399,277            |                                    | 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)                    |                                                    |                                                      | (155,155)           | (1,065,780)                   |      | (1,065,780) | (403,244)                                 |                                            |                                          |                                             | 262,139            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 09/15/2011 | 09/19/2016                     |                     | 16,700,000      | USDL1BBBA3M (1.2502 USD)                    |                                                    |                                                      | (61,341)            | (270,672)                     |      | (270,672)   | (220,317)                                 |                                            |                                          |                                             | 172,813            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/15/2011 | 09/19/2031                     |                     | 10,000,000      | USDL1BBBA3M (2.9322 USD)                    |                                                    |                                                      | (120,831)           | (938,426)                     |      | (938,426)   | (273,292)                                 |                                            |                                          |                                             | 220,794            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/15/2011 | 09/19/2041                     |                     | 18,300,000      | USDL1BBBA3M (3.0712 USD)                    |                                                    |                                                      | (233,840)           | (2,253,459)                   |      | (2,253,459) | (484,090)                                 |                                            |                                          |                                             | 498,211            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Barclays Bank PLC        | 09/15/2011 | 09/19/2016                     |                     | 16,800,000      | 1.2438 USD (USDL1BBBA3M)                    |                                                    |                                                      | 61,171              | 267,827                       |      | 267,827     | 222,120                                   |                                            |                                          |                                             | 173,848            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Barclays Bank PLC        | 09/15/2011 | 09/21/2021                     |                     | 26,400,000      | 2.2828 USD (USDL1BBBA3M)                    |                                                    |                                                      | 233,274             | 1,384,976                     |      | 1,384,976   | 716,219                                   |                                            |                                          |                                             | 403,866            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Barclays Bank PLC        | 09/15/2011 | 09/19/2031                     |                     | 9,800,000       | 2.9148 USD (USDL1BBBA3M)                    |                                                    |                                                      | 117,562             | 892,432                       |      | 892,432     | 267,798                                   |                                            |                                          |                                             | 216,378            |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 155,346             | 1,029,295                     |      | 1,029,295   | 409,623                                   |                                            |                                          |                                             | 265,887            |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 230,524             | 2,196,367                     |      | 2,196,367   | 478,434                                   |                                            |                                          |                                             | 492,766            |                                    | 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      | USDL1BBBA3M (0.6652 USD)                    |                                                    |                                                      | (10,094)            | (32,363)                      |      | (32,363)    | (75,375)                                  |                                            |                                          |                                             | 103,003            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA         | 09/16/2011 | 09/20/2013                     |                     | 20,200,000      | USDL1BBBA3M (0.5132 USD)                    |                                                    |                                                      | 469                 | (147)                         |      | (147)       | (68,886)                                  |                                            |                                          |                                             | 112,544            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA         | 09/16/2011 | 09/20/2016                     |                     | 8,100,000       | USDL1BBBA3M (1.2452 USD)                    |                                                    |                                                      | (29,458)            | (129,376)                     |      | (129,376)   | (107,280)                                 |                                            |                                          |                                             | 83,847             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/16/2011 | 09/20/2016                     |                     | 15,500,000      | USDL1BBBA3M (1.2452 USD)                    |                                                    |                                                      | (56,370)            | (247,572)                     |      | (247,572)   | (205,289)                                 |                                            |                                          |                                             | 160,448            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/16/2011 | 09/20/2021                     |                     | 20,900,000      | USDL1BBBA3M (2.2782 USD)                    |                                                    |                                                      | (183,958)           | (1,087,660)                   |      | (1,087,660) | (567,727)                                 |                                            |                                          |                                             | 319,680            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/16/2011 | 09/21/2026                     |                     | 18,900,000      | USDL1BBBA3M (2.7352 USD)                    |                                                    |                                                      | (209,541)           | (1,390,130)                   |      | (1,390,130) | (553,385)                                 |                                            |                                          |                                             | 359,017            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/16/2011 | 09/22/2031                     |                     | 14,500,000      | USDL1BBBA3M (2.9142 USD)                    |                                                    |                                                      | (173,736)           | (1,318,689)                   |      | (1,318,689) | (396,542)                                 |                                            |                                          |                                             | 320,220            |                                    | 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      | USDL1BBBA3M (3.0582 USD)                    |                                                    |                                                      | (236,254)           | (2,238,456)                   |      | (2,238,456) | (491,882)                                 |                                            |                                          |                                             | 506,402            |                                    | 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      | USDL1BBBA3M (0.4482 USD)                    |                                                    |                                                      | 5,266               | 11,093                        |      | 11,093      | (52,545)                                  |                                            |                                          |                                             | 78,262             |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 51,219              | 180,054                       |      | 180,054     | 242,782                                   |                                            |                                          |                                             | 181,327            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Barclays Bank PLC           | 09/21/2011 | 09/23/2041                     |                     | 21,200,000      | 2.8878 USD (USDLIBBBA3M)                    |                                                    |                                                      | 250,623             | 1,780,382                     |      | 1,780,382   | 551,747                                   |                                            |                                          |                                             | 577,270            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/21/2011 | 09/23/2021                     |                     | 16,700,000      | 2.0888 USD (USDLIBBBA3M)                    |                                                    |                                                      | 130,708             | 593,191                       |      | 593,191     | 462,790                                   |                                            |                                          |                                             | 255,552            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/21/2011 | 09/23/2026                     |                     | 17,500,000      | 2.5518 USD (USDLIBBBA3M)                    |                                                    |                                                      | 177,482             | 882,163                       |      | 882,163     | 516,461                                   |                                            |                                          |                                             | 332,487            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/21/2011 | 09/23/2031                     |                     | 56,300,000      | USDLIBBBA3M (2.7412 USD)                    |                                                    |                                                      | (624,301)           | (3,565,452)                   |      | (3,565,452) | (1,537,495)                               |                                            |                                          |                                             | 1,243,424          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 09/21/2011 | 09/23/2014                     |                     | 11,100,000      | 0.5848 USD (USDLIBBBA3M)                    |                                                    |                                                      | 3,406               | 6,442                         |      | 6,442       | 65,619                                    |                                            |                                          |                                             | 83,507             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 09/21/2011 | 09/23/2016                     |                     | 12,500,000      | 1.1258 USD (USDLIBBBA3M)                    |                                                    |                                                      | 37,648              | 137,460                       |      | 137,460     | 172,460                                   |                                            |                                          |                                             | 129,519            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 09/21/2011 | 09/23/2031                     |                     | 72,300,000      | 2.7698 USD (USDLIBBBA3M)                    |                                                    |                                                      | 812,061             | 4,909,007                     |      | 4,909,007   | 1,974,788                                 |                                            |                                          |                                             | 1,596,796          |                                    | 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                     |                     | 23,900,000      | 0.4528 USD (USDLIBBBA3M)                    |                                                    |                                                      | (8,441)             | (17,590)                      |      | (17,590)    | 89,163                                    |                                            |                                          |                                             | 133,605            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | (5,651)             | (11,776)                      |      | (11,776)    | 59,691                                    |                                            |                                          |                                             | 89,443             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/01/2010 | 02/03/2025                     |                     | 16,400,000      | 4.2107 USD (USDLIBBBA3M)                    |                                                    |                                                      | 304,246             | 4,052,228                     |      | 4,052,228   | 421,242                                   |                                            |                                          |                                             | 293,149            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Barclays Bank PLC           | 09/22/2011 | 09/26/2016                     |                     | 9,600,000       | 1.1038 USD (USDLIBBBA3M)                    |                                                    |                                                      | 27,742              | 96,385                        |      | 96,385      | 134,048                                   |                                            |                                          |                                             | 99,567             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 09/22/2011 | 09/26/2016                     |                     | 42,200,000      | 1.1038 USD (USDLIBBBA3M)                    |                                                    |                                                      | 121,948             | 423,690                       |      | 423,690     | 589,252                                   |                                            |                                          |                                             | 437,680            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 09/22/2011 | 09/28/2026                     |                     | 40,400,000      | 2.3528 USD (USDLIBBBA3M)                    |                                                    |                                                      | 369,044             | 1,018,347                     |      | 1,018,347   | 1,204,652                                 |                                            |                                          |                                             | 767,940            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA            | 09/22/2011 | 09/26/2013                     |                     | 8,600,000       | 0.5078 USD (USDLIBBBA3M)                    |                                                    |                                                      | (776)               | (562)                         |      | (562)       | 29,914                                    |                                            |                                          |                                             | 48,235             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/22/2011 | 09/26/2013                     |                     | 7,600,000       | 0.5078 USD (USDLIBBBA3M)                    |                                                    |                                                      | (686)               | (496)                         |      | (496)       | 26,435                                    |                                            |                                          |                                             | 42,627             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA            | 09/22/2011 | 09/26/2014                     |                     | 17,100,000      | 0.6228 USD (USDLIBBBA3M)                    |                                                    |                                                      | 8,289               | 24,228                        |      | 24,228      | 98,599                                    |                                            |                                          |                                             | 128,882            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/22/2011 | 09/27/2021                     |                     | 55,200,000      | 1.9588 USD (USDLIBBBA3M)                    |                                                    |                                                      | 395,495             | 1,330,104                     |      | 1,330,104   | 1,552,720                                 |                                            |                                          |                                             | 845,199            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/22/2011 | 09/26/2031                     |                     | 25,100,000      | 2.5108 USD (USDLIBBBA3M)                    |                                                    |                                                      | 249,112             | 665,045                       |      | 665,045     | 685,481                                   |                                            |                                          |                                             | 554,469            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 09/22/2011 | 09/26/2041                     |                     | 41,700,000      | 2.6238 USD (USDLIBBBA3M)                    |                                                    |                                                      | 437,423             | 1,149,959                     |      | 1,149,959   | 1,060,531                                 |                                            |                                          |                                             | 1,135,639          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 09/22/2011 | 09/26/2013                     |                     | 8,200,000       | USDLIBBBA3M (0.5122 USD)                    |                                                    |                                                      | 560                 | 91                            |      | 91          | (28,346)                                  |                                            |                                          |                                             | 45,992             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 09/22/2011 | 09/26/2013                     |                     | 7,500,000       | USDLIBBBA3M (0.5122 USD)                    |                                                    |                                                      | .512                | .83                           |      | .83         | (25,926)                                  |                                            |                                          |                                             | 42,066             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 09/22/2011 | 09/26/2016                     |                     | 9,500,000       | USDLIBBBA3M (1.1142 USD)                    |                                                    |                                                      | (27,947)            | (99,503)                      |      | (99,503)    | (132,207)                                 |                                            |                                          |                                             | 98,530             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 09/22/2011 | 09/26/2016                     |                     | 43,900,000      | USDLIBBBA3M (1.1142 USD)                    |                                                    |                                                      | (129,143)           | (459,808)                     |      | (459,808)   | (610,936)                                 |                                            |                                          |                                             | 455,312            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 09/22/2011 | 09/28/2026                     |                     | 40,400,000      | USDLIBBBA3M (2.3772 USD)                    |                                                    |                                                      | (373,973)           | (1,142,860)                   |      | (1,142,860) | (1,203,376)                               |                                            |                                          |                                             | 767,940            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 09/22/2011 | 09/26/2041                     |                     | 43,100,000      | USDLIBBBA3M (2.6482 USD)                    |                                                    |                                                      | (457,367)           | (1,413,214)                   |      | (1,413,214) | (1,098,669)                               |                                            |                                          |                                             | 1,173,766          |                                    | 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      | USDLIBBBA3M (0.6302 USD)                    |                                                    |                                                      | (9,079)             | (27,515)                      |      | (27,515)    | (99,709)                                  |                                            |                                          |                                             | 131,143            |                                    | 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      | USDLIBBBA3M (1.9722 USD)                    |                                                    |                                                      | (376,052)           | (1,313,714)                   |      | (1,313,714) | (1,460,632)                               |                                            |                                          |                                             | 796,202            |                                    | 005                                                     |
| 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      | USDLIBBBA3M (2.5322 USD)                    |                                                    |                                                      | (247,785)           | (738,903)                     |      | (738,903)   | (674,647)                                 |                                            |                                          |                                             | 545,633            |                                    | 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      | 2.5898 USD (USDLIBBBA3M)                    |                                                    |                                                      | 412,721             | 812,874                       |      | 812,874     | 1,013,614                                 |                                            |                                          |                                             | 1,089,393          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA         | 09/23/2011 | 09/29/2014                     |                     | 10,000,000      | 0.6428 USD (USDLIBBBA3M)                    |                                                    |                                                      | 5,830               | 18,750                        |      | 18,750      | 57,237                                    |                                            |                                          |                                             | 75,508             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA         | 09/23/2011 | 09/27/2016                     |                     | 10,000,000      | 1.1288 USD (USDLIBBBA3M)                    |                                                    |                                                      | 30,130              | 110,794                       |      | 110,794     | 138,503                                   |                                            |                                          |                                             | 103,749            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/23/2011 | 09/27/2016                     |                     | 30,000,000      | 1.1288 USD (USDLIBBBA3M)                    |                                                    |                                                      | 90,391              | 332,382                       |      | 332,382     | 415,510                                   |                                            |                                          |                                             | 311,247            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/23/2011 | 09/27/2021                     |                     | 40,000,000      | 1.9568 USD (USDLIBBBA3M)                    |                                                    |                                                      | 286,121             | 957,195                       |      | 957,195     | 1,124,977                                 |                                            |                                          |                                             | 612,463            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/23/2011 | 09/28/2026                     |                     | 40,000,000      | 2.3408 USD (USDLIBBBA3M)                    |                                                    |                                                      | 362,921             | 948,018                       |      | 948,018     | 1,192,946                                 |                                            |                                          |                                             | 760,336            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/23/2011 | 09/29/2031                     |                     | 30,000,000      | 2.4828 USD (USDLIBBBA3M)                    |                                                    |                                                      | 293,491             | 660,137                       |      | 660,137     | 818,765                                   |                                            |                                          |                                             | 662,854            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC        | 09/27/2011 | 09/29/2021                     |                     | 40,000,000      | USDLIBBBA3M (2.1682 USD)                    |                                                    |                                                      | (328,210)           | (1,693,142)                   |      | (1,693,142) | (1,098,838)                               |                                            |                                          |                                             | 612,645            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC        | 09/27/2011 | 09/29/2031                     |                     | 30,000,000      | USDLIBBBA3M (2.7302 USD)                    |                                                    |                                                      | (330,458)           | (1,847,052)                   |      | (1,847,052) | (819,487)                                 |                                            |                                          |                                             | 662,854            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC        | 09/27/2011 | 09/30/2041                     |                     | 40,000,000      | USDLIBBBA3M (2.8552 USD)                    |                                                    |                                                      | (465,610)           | (3,083,363)                   |      | (3,083,363) | (1,038,477)                               |                                            |                                          |                                             | 1,089,546          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citibank NA              | 09/27/2011 | 09/29/2016                     |                     | 10,000,000      | USDLIBBBA3M (1.2442 USD)                    |                                                    |                                                      | (35,853)            | (158,992)                     |      | (158,992)   | (133,319)                                 |                                            |                                          |                                             | 103,816            |                                    | 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      | USDLIBBBA3M (1.2442 USD)                    |                                                    |                                                      | (107,558)           | (476,975)                     |      | (476,975)   | (399,956)                                 |                                            |                                          |                                             | 311,448            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Citibank NA              | 09/27/2011 | 09/29/2026                     |                     | 40,000,000      | USDL1BBBA3M (2.5782 USD)                    |                                                    |                                                      | (410,210)           | (2,147,843)                   |      | (2,147,843) | (1,179,957)                               |                                            |                                          |                                             | 760,409            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/29/2011 | 10/03/2013                     |                     | 5,800,000       | USDL1BBBA3M (0.5622 USD)                    |                                                    |                                                      | (953)               | (3,633)                       |      | (3,633)     | (18,906)                                  |                                            |                                          |                                             | 32,781             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA         | 09/29/2011 | 10/03/2014                     |                     | 4,200,000       | 0.7228 USD (USDL1BBBA3M)                    |                                                    |                                                      | 4,063               | 15,390                        |      | 15,390      | 22,600                                    |                                            |                                          |                                             | 31,790             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/29/2011 | 10/04/2021                     |                     | 5,800,000       | 2.1748 USD (USDL1BBBA3M)                    |                                                    |                                                      | 47,718              | 248,153                       |      | 248,153     | 158,976                                   |                                            |                                          |                                             | 88,899             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/29/2011 | 10/05/2026                     |                     | 7,500,000       | 2.5618 USD (USDL1BBBA3M)                    |                                                    |                                                      | 76,217              | 386,510                       |      | 386,510     | 221,255                                   |                                            |                                          |                                             | 142,659            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/29/2011 | 10/03/2031                     |                     | 13,300,000      | 2.7068 USD (USDL1BBBA3M)                    |                                                    |                                                      | 144,801             | 768,536                       |      | 768,536     | 362,789                                   |                                            |                                          |                                             | 293,949            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/29/2011 | 10/03/2041                     |                     | 12,800,000      | 2.8138 USD (USDL1BBBA3M)                    |                                                    |                                                      | 146,206             | 872,478                       |      | 872,478     | 330,599                                   |                                            |                                          |                                             | 348,704            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 09/29/2011 | 10/03/2041                     |                     | 12,200,000      | USDL1BBBA3M (2.8222 USD)                    |                                                    |                                                      | (139,865)           | (853,480)                     |      | (853,480)   | (315,349)                                 |                                            |                                          |                                             | 332,358            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 02/01/2010 | 02/03/2030                     |                     | 21,100,000      | 4.3617 USD (USDL1BBBA3M)                    |                                                    |                                                      | 407,369             | 6,504,176                     |      | 6,504,176   | 576,079                                   |                                            |                                          |                                             | 445,764            |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 73,311              | 313,283                       |      | 313,283     | 222,735                                   |                                            |                                          |                                             | 142,659            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/30/2011 | 10/06/2031                     |                     | 13,300,000      | 2.6188 USD (USDL1BBBA3M)                    |                                                    |                                                      | 138,982             | 582,434                       |      | 582,434     | 363,833                                   |                                            |                                          |                                             | 294,011            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 09/30/2011 | 10/04/2041                     |                     | 12,800,000      | 2.7118 USD (USDL1BBBA3M)                    |                                                    |                                                      | 139,709             | 594,709                       |      | 594,709     | 328,666                                   |                                            |                                          |                                             | 348,720            |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 54,100              | 233,103                       |      | 233,103     | 211,214                                   |                                            |                                          |                                             | 163,306            |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 445,320             | 1,322,698                     |      | 1,322,698   | 1,439,032                                 |                                            |                                          |                                             | 920,625            |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 736,824             | 1,426,384                     |      | 1,426,384   | 1,809,265                                 |                                            |                                          |                                             | 1,950,744          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl       | 10/03/2011 | 10/07/2013                     |                     | 19,300,000      | 0.5938 USD (USDL1BBBA3M)                    |                                                    |                                                      | 6,192               | 21,257                        |      | 21,257      | 59,915                                    |                                            |                                          |                                             | 109,556            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 10/03/2011 | 10/05/2021                     |                     | 60,100,000      | 2.0248 USD (USDL1BBBA3M)                    |                                                    |                                                      | 449,298             | 1,787,232                     |      | 1,787,232   | 1,672,969                                 |                                            |                                          |                                             | 921,316            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 10/03/2011 | 10/06/2031                     |                     | 55,300,000      | 2.4948 USD (USDL1BBBA3M)                    |                                                    |                                                      | 543,369             | 1,323,391                     |      | 1,323,391   | 1,505,594                                 |                                            |                                          |                                             | 1,222,468          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 10/03/2011 | 10/07/2013                     |                     | 17,400,000      | USDL1BBBA3M (0.5982 USD)                    |                                                    |                                                      | (5,965)             | (20,132)                      |      | (20,132)    | (53,642)                                  |                                            |                                          |                                             | 98,770             |                                    | 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      | USDL1BBBA3M (0.6012 USD)                    |                                                    |                                                      | (5,654)             | (18,880)                      |      | (18,880)    | (48,478)                                  |                                            |                                          |                                             | 89,688             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 | Capital Surplus Hedge                                     | N/A                          | Interest           | Bank of America Corp     | 10/03/2011 | 10/06/2014                     |                     | 14,800,000      | USD LIBBBA3M (0.7412 USD)                   |                                                    |                                                      | (15,656)            | (61,477)                      |      | (61,477)    | (78,591)                                  |                                            |                                          |                                             | 112,227            |                                    | 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      | USD LIBBBA3M (1.2142 USD)                   |                                                    |                                                      | (49,289)            | (211,022)                     |      | (211,022)   | (194,022)                                 |                                            |                                          |                                             | 149,784            |                                    | 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      | USD LIBBBA3M (2.4922 USD)                   |                                                    |                                                      | (667,273)           | (1,599,037)                   |      | (1,599,037) | (1,851,332)                               |                                            |                                          |                                             | 1,503,216          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/03/2011 | 10/07/2013                     |                     | 25,200,000      | 0.5988 USD (USD LIBBBA3M)                   |                                                    |                                                      | 8,715               | 29,348                        |      | 29,348      | 77,615                                    |                                            |                                          |                                             | 143,047            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | HSBC Bank USA NA         | 10/03/2011 | 10/05/2021                     |                     | 65,600,000      | USD LIBBBA3M (2.0042 USD)                   |                                                    |                                                      | (483,658)           | (1,832,783)                   |      | (1,832,783) | (1,830,083)                               |                                            |                                          |                                             | 1,005,629          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | HSBC Bank USA NA         | 10/03/2011 | 10/05/2026                     |                     | 63,900,000      | USD LIBBBA3M (2.3562 USD)                   |                                                    |                                                      | (583,588)           | (1,636,400)                   |      | (1,636,400) | (1,900,997)                               |                                            |                                          |                                             | 1,215,454          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | HSBC Bank USA NA         | 10/03/2011 | 10/07/2041                     |                     | 83,900,000      | USD LIBBBA3M (2.5832 USD)                   |                                                    |                                                      | (861,471)           | (1,588,924)                   |      | (1,588,924) | (2,119,142)                               |                                            |                                          |                                             | 2,286,072          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl       | 10/04/2011 | 10/07/2013                     |                     | 18,400,000      | 0.6258 USD (USD LIBBBA3M)                   |                                                    |                                                      | 8,654               | 27,590                        |      | 27,590      | 54,333                                    |                                            |                                          |                                             | 104,447            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 10/04/2011 | 10/07/2013                     |                     | 11,700,000      | 0.6258 USD (USD LIBBBA3M)                   |                                                    |                                                      | 5,503               | 17,544                        |      | 17,544      | 34,549                                    |                                            |                                          |                                             | 66,415             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 10/04/2011 | 10/06/2014                     |                     | 12,400,000      | 0.7618 USD (USD LIBBBA3M)                   |                                                    |                                                      | 14,264              | 57,176                        |      | 57,176      | 64,680                                    |                                            |                                          |                                             | 94,028             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 10/04/2011 | 10/06/2016                     |                     | 55,400,000      | 1.2158 USD (USD LIBBBA3M)                   |                                                    |                                                      | 189,486             | 815,511                       |      | 815,511     | 747,391                                   |                                            |                                          |                                             | 576,437            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 10/04/2011 | 10/06/2021                     |                     | 61,500,000      | 1.9898 USD (USD LIBBBA3M)                   |                                                    |                                                      | 448,355             | 1,639,854                     |      | 1,639,854   | 1,719,291                                 |                                            |                                          |                                             | 942,916            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 10/04/2011 | 10/06/2026                     |                     | 49,300,000      | 2.3288 USD (USD LIBBBA3M)                   |                                                    |                                                      | 442,976             | 1,091,312                     |      | 1,091,312   | 1,469,364                                 |                                            |                                          |                                             | 937,835            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 10/04/2011 | 10/06/2031                     |                     | 37,600,000      | 2.4458 USD (USD LIBBBA3M)                   |                                                    |                                                      | 359,844             | 605,434                       |      | 605,434     | 1,024,070                                 |                                            |                                          |                                             | 831,190            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 10/04/2011 | 10/07/2041                     |                     | 54,700,000      | 2.5278 USD (USD LIBBBA3M)                   |                                                    |                                                      | 545,923             | 388,635                       |      | 388,635     | 1,375,401                                 |                                            |                                          |                                             | 1,490,443          |                                    | 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      | USD LIBBBA3M (0.7692 USD)                   |                                                    |                                                      | (15,673)            | (63,063)                      |      | (63,063)    | (68,383)                                  |                                            |                                          |                                             | 100,094            |                                    | 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      | USD LIBBBA3M (0.6332 USD)                   |                                                    |                                                      | (8,827)             | (27,718)                      |      | (27,718)    | (50,751)                                  |                                            |                                          |                                             | 98,770             |                                    | 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      | USD LIBBBA3M (0.6332 USD)                   |                                                    |                                                      | (5,733)             | (18,001)                      |      | (18,001)    | (32,959)                                  |                                            |                                          |                                             | 64,144             |                                    | 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      | USD LIBBBA3M (1.2262 USD)                   |                                                    |                                                      | (193,408)           | (844,251)                     |      | (844,251)   | (748,837)                                 |                                            |                                          |                                             | 579,558            |                                    | 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      | USD LIBBBA3M (2.3532 USD)                   |                                                    |                                                      | (456,277)           | (1,263,622)                   |      | (1,263,622) | (1,491,635)                               |                                            |                                          |                                             | 953,053            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 | Capital Surplus Hedge                                     | N/A                          | Interest           | Barclays Bank PLC        | 10/04/2011 | 10/07/2041                     |                     | 54,400,000      | USD LIBBBA3M (2.5512 USD)                   |                                                    |                                                      | (549,294)           | (658,602)                     |      | (658,602)   | (1,370,931)                               |                                            |                                          |                                             | 1,482,268          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/04/2011 | 10/06/2031                     |                     | 37,100,000      | USD LIBBBA3M (2.4682 USD)                   |                                                    |                                                      | (359,214)           | (730,307)                     |      | (730,307)   | (1,010,601)                               |                                            |                                          |                                             | 820,137            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 10/04/2011 | 10/06/2021                     |                     | 62,500,000      | USD LIBBBA3M (2.0032 USD)                   |                                                    |                                                      | (459,832)           | (1,739,671)                   |      | (1,739,671) | (1,744,761)                               |                                            |                                          |                                             | 958,248            |                                    | 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      | USD LIBBBA3M (0.6422 USD)                   |                                                    |                                                      | (14,102)            | (40,814)                      |      | (40,814)    | (70,016)                                  |                                            |                                          |                                             | 138,531            |                                    | 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      | USD LIBBBA3M (0.6422 USD)                   |                                                    |                                                      | (5,803)             | (16,796)                      |      | (16,796)    | (28,813)                                  |                                            |                                          |                                             | 57,009             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA         | 10/06/2011 | 10/11/2014                     |                     | 12,000,000      | USD LIBBBA3M (0.8042 USD)                   |                                                    |                                                      | (16,684)            | (66,623)                      |      | (66,623)    | (61,203)                                  |                                            |                                          |                                             | 91,269             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 10/06/2011 | 10/11/2016                     |                     | 44,900,000      | USD LIBBBA3M (1.3222 USD)                   |                                                    |                                                      | (178,716)           | (858,640)                     |      | (858,640)   | (585,753)                                 |                                            |                                          |                                             | 467,933            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 10/06/2011 | 10/11/2021                     |                     | 52,200,000      | USD LIBBBA3M (2.1482 USD)                   |                                                    |                                                      | (423,359)           | (2,106,495)                   |      | (2,106,495) | (1,432,825)                               |                                            |                                          |                                             | 800,920            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 10/06/2011 | 10/11/2026                     |                     | 49,000,000      | USD LIBBBA3M (2.4882 USD)                   |                                                    |                                                      | (480,706)           | (2,066,704)                   |      | (2,066,704) | (1,449,624)                               |                                            |                                          |                                             | 932,575            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 10/06/2011 | 10/11/2031                     |                     | 38,700,000      | USD LIBBBA3M (2.5962 USD)                   |                                                    |                                                      | (400,557)           | (1,550,719)                   |      | (1,550,719) | (1,053,795)                               |                                            |                                          |                                             | 855,811            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 10/06/2011 | 10/11/2041                     |                     | 56,100,000      | USD LIBBBA3M (2.6762 USD)                   |                                                    |                                                      | (603,093)           | (2,175,398)                   |      | (2,175,398) | (1,429,078)                               |                                            |                                          |                                             | 1,528,875          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/06/2011 | 10/11/2013                     |                     | 24,900,000      | 0.6388 USD (USD LIBBBA3M)                   |                                                    |                                                      | 13,815              | 40,743                        |      | 40,743      | 72,159                                    |                                            |                                          |                                             | 141,952            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/06/2011 | 10/11/2013                     |                     | 10,300,000      | 0.6388 USD (USD LIBBBA3M)                   |                                                    |                                                      | 5,715               | 16,853                        |      | 16,853      | 29,849                                    |                                            |                                          |                                             | 58,719             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/06/2011 | 10/14/2014                     |                     | 11,800,000      | 0.8088 USD (USD LIBBBA3M)                   |                                                    |                                                      | 16,577              | 66,746                        |      | 66,746      | 59,922                                    |                                            |                                          |                                             | 89,909             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/06/2011 | 10/11/2021                     |                     | 52,600,000      | 2.1578 USD (USD LIBBBA3M)                   |                                                    |                                                      | 428,680             | 2,166,803                     |      | 2,166,803   | 1,442,308                                 |                                            |                                          |                                             | 807,057            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/06/2011 | 10/11/2041                     |                     | 56,000,000      | 2.6848 USD (USD LIBBBA3M)                   |                                                    |                                                      | 603,949             | 2,274,488                     |      | 2,274,488   | 1,427,694                                 |                                            |                                          |                                             | 1,526,150          |                                    | 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)                   |                                                    |                                                      | 182,080             | 882,655                       |      | 882,655     | 587,719                                   |                                            |                                          |                                             | 471,059            |                                    | 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)                   |                                                    |                                                      | 480,116             | 2,072,390                     |      | 2,072,390   | 1,446,566                                 |                                            |                                          |                                             | 930,671            |                                    | 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)                   |                                                    |                                                      | 403,522             | 1,587,376                     |      | 1,587,376   | 1,059,274                                 |                                            |                                          |                                             | 860,234            |                                    | 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)                   |                                                    |                                                      | (9,861)             | (28,222)                      |      | (28,222)    | (43,469)                                  |                                            |                                          |                                             | 87,794             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Deutsche Bank AG            | 02/01/2010 | 02/03/2040                     |                     | 20,300,000      | 4.4567 USD (USDLIBBBA3M)                    |                                                    |                                                      | 401,566             | 8,261,713                     |      | 8,261,713   | 595,924                                   |                                            |                                          |                                             | 537,061            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/15/2013                     |                     | 47,300,000      | 0.68 USD (USDLIBBBA3M)                      |                                                    |                                                      | 36,980              | 102,293                       |      | 102,293     | 128,404                                   |                                            |                                          |                                             | 270,801            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/15/2013                     |                     | 28,800,000      | 0.68 USD (USDLIBBBA3M)                      |                                                    |                                                      | 22,516              | 62,284                        |      | 62,284      | 78,182                                    |                                            |                                          |                                             | 164,885            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/14/2014                     |                     | 19,900,000      | 0.895 USD (USDLIBBBA3M)                     |                                                    |                                                      | 36,951              | 151,294                       |      | 151,294     | 92,694                                    |                                            |                                          |                                             | 151,626            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/13/2016                     |                     | 13,400,000      | 1.5025 USD (USDLIBBBA3M)                    |                                                    |                                                      | 65,584              | 357,855                       |      | 357,855     | 164,110                                   |                                            |                                          |                                             | 139,740            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/13/2016                     |                     | 53,900,000      | 1.5025 USD (USDLIBBBA3M)                    |                                                    |                                                      | 263,803             | 1,439,430                     |      | 1,439,430   | 660,115                                   |                                            |                                          |                                             | 562,087            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/13/2021                     |                     | 55,600,000      | 2.405 USD (USDLIBBBA3M)                     |                                                    |                                                      | 523,019             | 3,490,245                     |      | 3,490,245   | 1,483,157                                 |                                            |                                          |                                             | 853,339            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/13/2026                     |                     | 60,800,000      | 2.75 USD (USDLIBBBA3M)                      |                                                    |                                                      | 676,814             | 4,578,332                     |      | 4,578,332   | 1,778,162                                 |                                            |                                          |                                             | 1,157,376          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/13/2031                     |                     | 47,300,000      | 2.865 USD (USDLIBBBA3M)                     |                                                    |                                                      | 553,732             | 3,930,057                     |      | 3,930,057   | 1,290,336                                 |                                            |                                          |                                             | 1,046,139          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/14/2041                     |                     | 66,000,000      | 2.945 USD (USDLIBBBA3M)                     |                                                    |                                                      | 799,049             | 6,351,911                     |      | 6,351,911   | 1,724,228                                 |                                            |                                          |                                             | 1,798,929          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/13/2013                     |                     | 45,100,000      | USDLIBBBA3M (0.0683 USD)                    |                                                    |                                                      | (35,823)            | (98,985)                      |      | (98,985)    | (121,880)                                 |                                            |                                          |                                             | 257,658            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/13/2013                     |                     | 12,600,000      | USDLIBBBA3M (0.0683 USD)                    |                                                    |                                                      | (10,008)            | (27,654)                      |      | (27,654)    | (34,051)                                  |                                            |                                          |                                             | 71,984             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/14/2014                     |                     | 21,100,000      | USDLIBBBA3M (0.8975 USD)                    |                                                    |                                                      | (39,442)            | (161,616)                     |      | (161,616)   | (98,030)                                  |                                            |                                          |                                             | 160,770            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/13/2016                     |                     | 12,100,000      | USDLIBBBA3M (1.505 USD)                     |                                                    |                                                      | (59,372)            | (324,413)                     |      | (324,413)   | (148,053)                                 |                                            |                                          |                                             | 126,183            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/13/2016                     |                     | 40,700,000      | USDLIBBBA3M (1.505 USD)                     |                                                    |                                                      | (199,707)           | (1,091,208)                   |      | (1,091,208) | (497,998)                                 |                                            |                                          |                                             | 424,433            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/13/2021                     |                     | 55,900,000      | USDLIBBBA3M (2.4075 USD)                    |                                                    |                                                      | (526,539)           | (3,521,307)                   |      | (3,521,307) | (1,490,745)                               |                                            |                                          |                                             | 857,943            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/13/2026                     |                     | 61,300,000      | USDLIBBBA3M (2.7525 USD)                    |                                                    |                                                      | (683,146)           | (4,635,385)                   |      | (4,635,385) | (1,792,589)                               |                                            |                                          |                                             | 1,166,894          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/13/2031                     |                     | 47,000,000      | USDLIBBBA3M (2.8675 USD)                    |                                                    |                                                      | (550,808)           | (3,923,939)                   |      | (3,923,939) | (1,282,174)                               |                                            |                                          |                                             | 1,039,504          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/12/2011 | 10/14/2041                     |                     | 66,000,000      | USDLIBBBA3M (2.9475 USD)                    |                                                    |                                                      | (799,874)           | (6,387,195)                   |      | (6,387,195) | (1,724,627)                               |                                            |                                          |                                             | 1,798,929          |                                    | 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      | USDLIBBBA3M (2.9402 USD)                    |                                                    |                                                      | (198,771)           | (1,560,500)                   |      | (1,560,500) | (427,127)                                 |                                            |                                          |                                             | 447,007            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | HSBC Bank USA NA            | 10/12/2011 | 10/14/2021                     |                     | 13,600,000      | USD LIBBBA3M (2.3902 USD)                   |                                                    |                                                      | (127,435)           | (835,054)                     |      | (835,054)   | (362,441)                                 |                                            |                                          |                                             | 208,761            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 10/12/2011 | 10/14/2026                     |                     | 15,800,000      | USD LIBBBA3M (2.7432 USD)                   |                                                    |                                                      | (175,936)           | (1,175,049)                   |      | (1,175,049) | (461,160)                                 |                                            |                                          |                                             | 300,794            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 10/12/2011 | 10/14/2031                     |                     | 9,600,000       | USD LIBBBA3M (2.8622 USD)                   |                                                    |                                                      | (112,610)           | (792,718)                     |      | (792,718)   | (261,214)                                 |                                            |                                          |                                             | 212,339            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 10/17/2011 | 10/19/2016                     |                     | 67,500,000      | USD LIBBBA3M (1.4282 USD)                   |                                                    |                                                      | (308,642)           | (1,587,076)                   |      | (1,587,076) | (851,008)                                 |                                            |                                          |                                             | 705,259            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 10/17/2011 | 10/19/2021                     |                     | 61,100,000      | USD LIBBBA3M (2.3842 USD)                   |                                                    |                                                      | (571,437)           | (3,715,639)                   |      | (3,715,639) | (1,630,601)                               |                                            |                                          |                                             | 938,581            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 10/17/2011 | 10/19/2026                     |                     | 32,900,000      | USD LIBBBA3M (2.7552 USD)                   |                                                    |                                                      | (368,726)           | (2,496,039)                   |      | (2,496,039) | (961,075)                                 |                                            |                                          |                                             | 626,637            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA            | 10/17/2011 | 10/21/2013                     |                     | 15,400,000      | USD LIBBBA3M (0.6542 USD)                   |                                                    |                                                      | (10,818)            | (27,921)                      |      | (27,921)    | (44,030)                                  |                                            |                                          |                                             | 88,727             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 10/17/2011 | 10/21/2013                     |                     | 14,400,000      | USD LIBBBA3M (0.6542 USD)                   |                                                    |                                                      | (10,116)            | (26,108)                      |      | (26,108)    | (41,171)                                  |                                            |                                          |                                             | 82,965             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 10/17/2011 | 10/21/2041                     |                     | 22,900,000      | USD LIBBBA3M (2.9592 USD)                   |                                                    |                                                      | (280,009)           | (2,272,604)                   |      | (2,272,604) | (598,209)                                 |                                            |                                          |                                             | 624,378            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/19/2011 | 10/21/2041                     |                     | 14,600,000      | 2.9588 USD (USD LIBBBA3M)                   |                                                    |                                                      | 178,578             | 1,447,605                     |      | 1,447,605   | 381,581                                   |                                            |                                          |                                             | 398,075            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 10/19/2011 | 10/21/2026                     |                     | 13,100,000      | 2.7358 USD (USD LIBBBA3M)                   |                                                    |                                                      | 145,624             | 961,386                       |      | 961,386     | 383,219                                   |                                            |                                          |                                             | 249,560            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 10/19/2011 | 10/21/2021                     |                     | 20,400,000      | 2.3668 USD (USD LIBBBA3M)                   |                                                    |                                                      | 189,135             | 1,208,724                     |      | 1,208,724   | 545,688                                   |                                            |                                          |                                             | 313,465            |                                    | 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      | 2.3658 USD (USD LIBBBA3M)                   |                                                    |                                                      | 507,795             | 3,242,159                     |      | 3,242,159   | 1,466,028                                 |                                            |                                          |                                             | 842,052            |                                    | 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      | 2.8588 USD (USD LIBBBA3M)                   |                                                    |                                                      | 120,833             | 844,873                       |      | 844,873     | 280,689                                   |                                            |                                          |                                             | 227,936            |                                    | 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      | 2.9508 USD (USD LIBBBA3M)                   |                                                    |                                                      | 295,030             | 2,358,037                     |      | 2,358,037   | 632,015                                   |                                            |                                          |                                             | 659,823            |                                    | 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      | 0.6278 USD (USD LIBBBA3M)                   |                                                    |                                                      | 12,103              | 30,380                        |      | 30,380      | 62,591                                    |                                            |                                          |                                             | 120,991            |                                    | 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      | 0.6278 USD (USD LIBBBA3M)                   |                                                    |                                                      | 9,164               | 23,002                        |      | 23,002      | 47,390                                    |                                            |                                          |                                             | 91,607             |                                    | 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      | 1.3948 USD (USD LIBBBA3M)                   |                                                    |                                                      | 232,036             | 1,161,342                     |      | 1,161,342   | 671,984                                   |                                            |                                          |                                             | 549,929            |                                    | 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      | 2.7318 USD (USD LIBBBA3M)                   |                                                    |                                                      | 383,933             | 2,521,689                     |      | 2,521,689   | 1,012,341                                 |                                            |                                          |                                             | 659,143            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 10/27/2011 | 10/31/2013                     |                     | 16,800,000      | USD LIBBBA3M (0.6352 USD)                   |                                                    |                                                      | (10,739)            | (25,212)                      |      | (25,212)    | (49,939)                                  |                                            |                                          |                                             | 97,800             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Goldman Sachs Intl Ltd   | 10/27/2011 | 10/31/2013                     |                     | 17,700,000      | .....USDLIBBBA3M (0.6352 USD)               |                                                    |                                                      | (11,314)            | (26,562)                      |      | (26,562)    | (52,615)                                  |                                            |                                          |                                             | 103,039            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 10/27/2011 | 11/01/2021                     |                     | 35,000,000      | .....USDLIBBBA3M (2.4692 USD)               |                                                    |                                                      | (343,323)           | (2,389,111)                   |      | (2,389,111) | (923,615)                                 |                                            |                                          |                                             | 538,676            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 10/27/2011 | 11/02/2026                     |                     | 25,100,000      | .....USDLIBBBA3M (2.8702 USD)               |                                                    |                                                      | (296,537)           | (2,275,701)                   |      | (2,275,701) | (729,277)                                 |                                            |                                          |                                             | 478,713            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd   | 10/27/2011 | 10/31/2041                     |                     | 16,800,000      | .....USDLIBBBA3M (3.1252 USD)               |                                                    |                                                      | (219,899)           | (2,272,285)                   |      | (2,272,285) | (445,173)                                 |                                            |                                          |                                             | 458,273            |                                    | 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      | .....USDLIBBBA3M (1.4432 USD)               |                                                    |                                                      | (175,939)           | (904,749)                     |      | (904,749)   | (473,485)                                 |                                            |                                          |                                             | 394,352            |                                    | 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      | .....3.1088 USD (USDLIBBBA3M)               |                                                    |                                                      | 217,221             | 2,200,091                     |      | 2,200,091   | 441,865                                   |                                            |                                          |                                             | 455,545            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/27/2011 | 10/31/2013                     |                     | 23,500,000      | .....0.6318 USD (USDLIBBBA3M)               |                                                    |                                                      | 14,623              | 34,206                        |      | 34,206      | 70,248                                    |                                            |                                          |                                             | 136,803            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/27/2011 | 10/31/2013                     |                     | 19,600,000      | .....0.6318 USD (USDLIBBBA3M)               |                                                    |                                                      | 12,196              | 28,529                        |      | 28,529      | 58,590                                    |                                            |                                          |                                             | 114,100            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/27/2011 | 10/31/2016                     |                     | 37,500,000      | .....1.4378 USD (USDLIBBBA3M)               |                                                    |                                                      | 174,459             | 893,705                       |      | 893,705     | 473,138                                   |                                            |                                          |                                             | 393,303            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/27/2011 | 11/02/2021                     |                     | 34,800,000      | .....2.4648 USD (USDLIBBBA3M)               |                                                    |                                                      | 340,596             | 2,361,993                     |      | 2,361,993   | 918,792                                   |                                            |                                          |                                             | 535,676            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/27/2011 | 11/02/2026                     |                     | 24,000,000      | .....2.8628 USD (USDLIBBBA3M)               |                                                    |                                                      | 282,654             | 2,153,406                     |      | 2,153,406   | 697,546                                   |                                            |                                          |                                             | 457,734            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/28/2011 | 11/01/2016                     |                     | 7,200,000       | .....1.41 USD (USDLIBBBA3M)                 |                                                    |                                                      | 32,571              | 162,592                       |      | 162,592     | 92,231                                    |                                            |                                          |                                             | 75,538             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/28/2011 | 11/01/2016                     |                     | 24,200,000      | .....1.41 USD (USDLIBBBA3M)                 |                                                    |                                                      | 109,474             | 546,491                       |      | 546,491     | 309,999                                   |                                            |                                          |                                             | 253,892            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/28/2011 | 11/01/2021                     |                     | 36,100,000      | .....2.46 USD (USDLIBBBA3M)                 |                                                    |                                                      | 352,831             | 2,423,369                     |      | 2,423,369   | 954,028                                   |                                            |                                          |                                             | 555,606            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/28/2011 | 11/02/2026                     |                     | 30,600,000      | .....2.86 USD (USDLIBBBA3M)                 |                                                    |                                                      | 360,276             | 2,720,732                     |      | 2,720,732   | 890,235                                   |                                            |                                          |                                             | 583,610            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/28/2011 | 11/03/2031                     |                     | 19,800,000      | .....3.01 USD (USDLIBBBA3M)                 |                                                    |                                                      | 247,970             | 2,100,826                     |      | 2,100,826   | 539,601                                   |                                            |                                          |                                             | 438,571            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/28/2011 | 11/01/2041                     |                     | 32,700,000      | .....USDLIBBBA3M (3.11 USD)                 |                                                    |                                                      | 425,876             | 4,296,413                     |      | 4,296,413   | 866,013                                   |                                            |                                          |                                             | 892,037            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/28/2011 | 11/01/2013                     |                     | 13,600,000      | .....0.61 USD (USDLIBBBA3M)                 |                                                    |                                                      | 7,123               | 15,797                        |      | 15,797      | 42,412                                    |                                            |                                          |                                             | 79,252             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl       | 10/28/2011 | 11/03/2014                     |                     | 9,200,000       | .....0.79 USD (USDLIBBBA3M)                 |                                                    |                                                      | 13,098              | 47,237                        |      | 47,237      | 49,572                                    |                                            |                                          |                                             | 70,932             |                                    | 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 (USDLIBBBA3M)               |                                                    |                                                      | 178,686             | 787,364                       |      | 787,364     | 610,072                                   |                                            |                                          |                                             | 479,608            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | HSBC Bank USA NA            | 10/31/2011 | 11/04/2013                     |                     | 44,700,000      | 0.5648 USD (USDLIBBBA3M)                    |                                                    |                                                      | 13,856              | 24,748                        |      | 24,748     | 149,861                                   |                                            |                                          |                                             | 261,282            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 10/31/2011 | 11/02/2021                     |                     | 17,800,000      | 2.2938 USD (USDLIBBBA3M)                    |                                                    |                                                      | 159,399             | 934,422                       |      | 934,422    | 478,673                                   |                                            |                                          |                                             | 273,995            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 298,005             | 1,526,575                     |      | 1,526,575  | 960,484                                   |                                            |                                          |                                             | 543,453            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 11/01/2011 | 11/04/2013                     |                     | 14,000,000      | 0.5778 USD (USDLIBBBA3M)                    |                                                    |                                                      | 5,419               | 10,103                        |      | 10,103     | 46,044                                    |                                            |                                          |                                             | 81,833             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 11/01/2011 | 11/03/2016                     |                     | 31,200,000      | 1.2468 USD (USDLIBBBA3M)                    |                                                    |                                                      | 116,441             | 486,791                       |      | 486,791    | 422,254                                   |                                            |                                          |                                             | 327,538            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/01/2011 | 11/03/2026                     |                     | 40,000,000      | 2.5638 USD (USDLIBBBA3M)                    |                                                    |                                                      | 412,683             | 2,051,931                     |      | 2,051,931  | 1,178,463                                 |                                            |                                          |                                             | 762,962            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/01/2011 | 11/03/2031                     |                     | 33,400,000      | 2.6888 USD (USDLIBBBA3M)                    |                                                    |                                                      | 365,465             | 1,823,198                     |      | 1,823,198  | 907,945                                   |                                            |                                          |                                             | 739,812            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/01/2011 | 11/04/2041                     |                     | 42,500,000      | 2.7828 USD (USDLIBBBA3M)                    |                                                    |                                                      | 485,013             | 2,607,446                     |      | 2,607,446  | 1,091,560                                 |                                            |                                          |                                             | 1,159,538          |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 4,234               | 8,062                         |      | 8,062      | 34,001                                    |                                            |                                          |                                             | 60,790             |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 300,282             | 1,419,216                     |      | 1,419,216  | 1,004,194                                 |                                            |                                          |                                             | 565,006            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 232,561             | 1,027,890                     |      | 1,027,890  | 589,698                                   |                                            |                                          |                                             | 480,656            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 378,968             | 1,784,227                     |      | 1,784,227  | 864,828                                   |                                            |                                          |                                             | 922,173            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/01/2011 | 11/03/2016                     |                     | 23,100,000      | 1.2158 USD (USDLIBBBA3M)                    |                                                    |                                                      | 82,630              | 329,829                       |      | 329,829    | 315,836                                   |                                            |                                          |                                             | 242,504            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/01/2011 | 11/03/2026                     |                     | 28,100,000      | 2.5168 USD (USDLIBBBA3M)                    |                                                    |                                                      | 283,306             | 1,273,740                     |      | 1,273,740  | 829,537                                   |                                            |                                          |                                             | 535,981            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 02/01/2010 | 02/03/2013                     |                     | 26,900,000      | 1.7537 USD (USDLIBBBA3M)                    |                                                    |                                                      | 168,571             | 199,271                       |      | 199,271    | (111,712)                                 |                                            |                                          |                                             | 104,664            |                                    | 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      | USDLIBBBA3M (0.5732 USD)                    |                                                    |                                                      | (4,355)             | (7,444)                       |      | (7,444)    | (37,507)                                  |                                            |                                          |                                             | 66,051             |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 215,249             | 1,177,915                     |      | 1,177,915  | 597,007                                   |                                            |                                          |                                             | 387,240            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/02/2011 | 11/04/2021                     |                     | 27,100,000      | 2.2228 USD (USDLIBBBA3M)                    |                                                    |                                                      | 233,965             | 1,252,606                     |      | 1,252,606  | 734,931                                   |                                            |                                          |                                             | 417,273            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/02/2011 | 11/04/2031                     |                     | 13,400,000      | 2.7578 USD (USDLIBBBA3M)                    |                                                    |                                                      | 151,532             | 879,792                       |      | 879,792    | 364,594                                   |                                            |                                          |                                             | 296,832            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/02/2011 | 11/04/2041                     |                     | 23,200,000      | 2.8658 USD (USDLIBBBA3M)                    |                                                    |                                                      | 274,882             | 1,835,711                     |      | 1,835,711  | 600,778                                   |                                            |                                          |                                             | 632,971            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Barclays Bank PLC           | 11/04/2011 | 11/08/2041                     |                     | 27,800,000      | USD LIBBBA3M (2.8482 USD)                   |                                                    |                                                      | (327,270)           | (2,094,845)                   |      | (2,094,845) | (718,684)                                 |                                            |                                          |                                             | 758,615            |                                    | 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      | USD LIBBBA3M (0.5772 USD)                   |                                                    |                                                      | (11,976)            | (20,461)                      |      | (20,461)    | (95,276)                                  |                                            |                                          |                                             | 168,439            |                                    | 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      | USD LIBBBA3M (0.5772 USD)                   |                                                    |                                                      | (7,678)             | (13,118)                      |      | (13,118)    | (61,083)                                  |                                            |                                          |                                             | 107,988            |                                    | 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      | USD LIBBBA3M (1.2122 USD)                   |                                                    |                                                      | (169,916)           | (665,627)                     |      | (665,627)   | (650,259)                                 |                                            |                                          |                                             | 497,338            |                                    | 005                                                     |
| 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)                   |                                                    |                                                      | (327,531)           | (1,682,748)                   |      | (1,682,748) | (1,046,890)                               |                                            |                                          |                                             | 593,151            |                                    | 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)                   |                                                    |                                                      | (298,064)           | (1,580,688)                   |      | (1,580,688) | (833,066)                                 |                                            |                                          |                                             | 540,105            |                                    | 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)                   |                                                    |                                                      | (161,745)           | (904,324)                     |      | (904,324)   | (391,673)                                 |                                            |                                          |                                             | 319,119            |                                    | 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      | 2.5388 USD (USD LIBBBA3M)                   |                                                    |                                                      | 308,475             | 1,443,784                     |      | 1,443,784   | 888,404                                   |                                            |                                          |                                             | 574,841            |                                    | 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      | 2.6688 USD (USD LIBBBA3M)                   |                                                    |                                                      | 267,009             | 1,257,261                     |      | 1,257,261   | 665,813                                   |                                            |                                          |                                             | 543,099            |                                    | 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      | 2.7798 USD (USD LIBBBA3M)                   |                                                    |                                                      | 398,576             | 2,112,301                     |      | 2,112,301   | 893,641                                   |                                            |                                          |                                             | 949,899            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/09/2011 | 11/14/2016                     |                     | 37,600,000      | 1.2428 USD (USD LIBBBA3M)                   |                                                    |                                                      | 142,036             | 576,763                       |      | 576,763     | 513,415                                   |                                            |                                          |                                             | 396,091            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/09/2011 | 11/14/2021                     |                     | 41,900,000      | 2.1558 USD (USD LIBBBA3M)                   |                                                    |                                                      | 349,553             | 1,679,718                     |      | 1,679,718   | 1,142,807                                 |                                            |                                          |                                             | 646,100            |                                    | 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      | 2.6838 USD (USD LIBBBA3M)                   |                                                    |                                                      | 147,166             | 719,926                       |      | 719,926     | 364,201                                   |                                            |                                          |                                             | 297,042            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA            | 11/09/2011 | 11/14/2013                     |                     | 11,500,000      | 0.6438 USD (USD LIBBBA3M)                   |                                                    |                                                      | 8,999               | 18,620                        |      | 18,620      | 34,709                                    |                                            |                                          |                                             | 67,900             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/09/2011 | 11/14/2021                     |                     | 12,100,000      | 2.1578 USD (USD LIBBBA3M)                   |                                                    |                                                      | 101,066             | 487,210                       |      | 487,210     | 329,952                                   |                                            |                                          |                                             | 186,583            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/09/2011 | 11/14/2026                     |                     | 13,500,000      | 2.5478 USD (USD LIBBBA3M)                   |                                                    |                                                      | 139,084             | 663,008                       |      | 663,008     | 398,302                                   |                                            |                                          |                                             | 257,770            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/09/2011 | 11/14/2041                     |                     | 16,200,000      | 2.7928 USD (USD LIBBBA3M)                   |                                                    |                                                      | 186,746             | 1,028,429                     |      | 1,028,429   | 416,518                                   |                                            |                                          |                                             | 442,195            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA            | 11/17/2011 | 11/21/2013                     |                     | 8,200,000       | 0.7938 USD (USD LIBBBA3M)                   |                                                    |                                                      | 12,508              | 30,397                        |      | 30,397      | 19,138                                    |                                            |                                          |                                             | 48,752             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/17/2011 | 11/23/2026                     |                     | 14,600,000      | 2.5068 USD (USD LIBBBA3M)                   |                                                    |                                                      | 147,319             | 639,517                       |      | 639,517     | 431,665                                   |                                            |                                          |                                             | 279,012            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/17/2011 | 11/21/2031                     |                     | 16,100,000      | 2.6168 USD (USD LIBBBA3M)                   |                                                    |                                                      | 171,310             | 690,967                       |      | 690,967     | 437,275                                   |                                            |                                          |                                             | 357,070            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | HSBC Bank USA NA            | 11/17/2011 | 11/21/2041                     |                     | 18,100,000      | 2.6978 USD (USDLIBBBA3M)                    |                                                    |                                                      | 199,921             | 780,357                       |      | 780,357    | 461,152                                   |                                            |                                          |                                             | 494,218            |                                    | 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      | 2.1578 USD (USDLIBBBA3M)                    |                                                    |                                                      | 146,131             | 703,554                       |      | 703,554    | 476,926                                   |                                            |                                          |                                             | 270,166            |                                    | 005                                                     |
| 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 (USDLIBBBA3M)                    |                                                    |                                                      | 202,015             | 907,338                       |      | 907,338    | 508,219                                   |                                            |                                          |                                             | 414,821            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 238,516             | 1,068,886                     |      | 1,068,886  | 544,668                                   |                                            |                                          |                                             | 581,621            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 13,032              | 31,776                        |      | 31,776     | 21,695                                    |                                            |                                          |                                             | 53,561             |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 22,972              | 87,264                        |      | 87,264     | 58,149                                    |                                            |                                          |                                             | 88,185             |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 236,338             | 1,219,363                     |      | 1,219,363  | 748,871                                   |                                            |                                          |                                             | 426,090            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 174,555             | 826,894                       |      | 826,894    | 502,019                                   |                                            |                                          |                                             | 324,877            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 391,590             | 1,713,485                     |      | 1,713,485  | 989,191                                   |                                            |                                          |                                             | 807,459            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 676,475             | 2,950,134                     |      | 2,950,134  | 1,548,584                                 |                                            |                                          |                                             | 1,654,752          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/18/2011 | 11/22/2021                     |                     | 65,800,000      | 2.1918 USD (USDLIBBBA3M)                    |                                                    |                                                      | 559,495             | 2,837,209                     |      | 2,837,209  | 1,787,662                                 |                                            |                                          |                                             | 1,015,824          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/18/2011 | 11/23/2026                     |                     | 46,200,000      | 2.5328 USD (USDLIBBBA3M)                    |                                                    |                                                      | 471,608             | 2,176,570                     |      | 2,176,570  | 1,365,000                                 |                                            |                                          |                                             | 882,902            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/18/2011 | 11/24/2031                     |                     | 36,400,000      | 2.6338 USD (USDLIBBBA3M)                    |                                                    |                                                      | 389,952             | 1,660,815                     |      | 1,660,815  | 989,121                                   |                                            |                                          |                                             | 807,459            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/18/2011 | 11/22/2041                     |                     | 60,600,000      | 2.7068 USD (USDLIBBBA3M)                    |                                                    |                                                      | 671,324             | 2,729,328                     |      | 2,729,328  | 1,546,073                                 |                                            |                                          |                                             | 1,654,752          |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 470,915             | 2,158,911                     |      | 2,158,911  | 1,365,173                                 |                                            |                                          |                                             | 882,902            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 11/21/2011 | 11/25/2041                     |                     | 16,100,000      | 2.6668 USD (USDLIBBBA3M)                    |                                                    |                                                      | 174,975             | 586,903                       |      | 586,903    | 409,138                                   |                                            |                                          |                                             | 439,690            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 28,667              | 71,460                        |      | 71,460     | 42,665                                    |                                            |                                          |                                             | 109,823            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 158,396             | 755,542                       |      | 755,542    | 521,048                                   |                                            |                                          |                                             | 294,910            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 159,488             | 659,994                       |      | 659,994    | 473,576                                   |                                            |                                          |                                             | 305,767            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 133,261             | 493,674                       |      | 493,674    | 344,966                                   |                                            |                                          |                                             | 281,723            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Barclays Bank PLC          | 11/22/2011 | 11/25/2031                     |                     | 13,200,000      | 2.5538 USD (USDLIBBBA3M)                    |                                                    |                                                      | 135,931             | 432,456                       |      | 432,456    | 358,647                                   |                                            |                                          |                                             | 292,836            |                                    | 005                                                     |
| 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 (USDLIBBBA3M)                    |                                                    |                                                      | 30,691              | 75,795                        |      | 75,795     | 53,699                                    |                                            |                                          |                                             | 130,117            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 181,920             | 829,550                       |      | 829,550    | 609,913                                   |                                            |                                          |                                             | 344,419            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 127,437             | 482,988                       |      | 482,988    | 385,557                                   |                                            |                                          |                                             | 248,483            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 179,779             | 453,123                       |      | 453,123    | 427,890                                   |                                            |                                          |                                             | 461,538            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 153,081             | 699,351                       |      | 699,351    | 514,187                                   |                                            |                                          |                                             | 290,362            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 102,877             | 210,236                       |      | 210,236    | 247,528                                   |                                            |                                          |                                             | 267,638            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl         | 11/23/2011 | 11/25/2026                     |                     | 11,200,000      | 2.4408 USD (USDLIBBBA3M)                    |                                                    |                                                      | 108,837             | 396,128                       |      | 396,128    | 332,367                                   |                                            |                                          |                                             | 214,077            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 212,681             | 963,031                       |      | 963,031    | 716,962                                   |                                            |                                          |                                             | 404,654            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 353,651             | 1,243,179                     |      | 1,243,179  | 1,086,628                                 |                                            |                                          |                                             | 699,575            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 496,592             | 888,493                       |      | 888,493    | 1,200,768                                 |                                            |                                          |                                             | 1,299,954          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl         | 11/23/2011 | 11/25/2031                     |                     | 28,900,000      | 2.5208 USD (USDLIBBBA3M)                    |                                                    |                                                      | 292,399             | 793,468                       |      | 793,468    | 785,014                                   |                                            |                                          |                                             | 641,133            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 21,259              | 83,593                        |      | 83,593     | 52,348                                    |                                            |                                          |                                             | 79,918             |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 250,112             | 905,650                       |      | 905,650    | 765,642                                   |                                            |                                          |                                             | 493,377            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA           | 11/25/2011 | 11/29/2013                     |                     | 18,500,000      | 0.8208 USD (USDLIBBBA3M)                    |                                                    |                                                      | 29,679              | 76,435                        |      | 76,435     | 42,251                                    |                                            |                                          |                                             | 110,850            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA           | 11/25/2011 | 11/29/2016                     |                     | 10,600,000      | 1.3518 USD (USDLIBBBA3M)                    |                                                    |                                                      | 45,148              | 211,401                       |      | 211,401    | 141,188                                   |                                            |                                          |                                             | 112,187            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA           | 11/25/2011 | 11/29/2021                     |                     | 30,200,000      | 2.1308 USD (USDLIBBBA3M)                    |                                                    |                                                      | 246,259             | 1,134,877                     |      | 1,134,877  | 825,344                                   |                                            |                                          |                                             | 466,704            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA           | 11/25/2011 | 12/01/2031                     |                     | 28,000,000      | 2.5288 USD (USDLIBBBA3M)                    |                                                    |                                                      | 284,039             | 805,930                       |      | 805,930    | 760,345                                   |                                            |                                          |                                             | 621,429            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA           | 11/25/2011 | 11/29/2041                     |                     | 30,400,000      | 2.5868 USD (USDLIBBBA3M)                    |                                                    |                                                      | 317,202             | 591,060                       |      | 591,060    | 766,960                                   |                                            |                                          |                                             | 830,377            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd     | 11/28/2011 | 11/30/2021                     |                     | 14,600,000      | USDLIBBBA3M (2.1592 USD)                    |                                                    |                                                      | (120,997)           | (585,165)                     |      | (585,165)  | (397,078)                                 |                                            |                                          |                                             | 225,658            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Goldman Sachs Intl Ltd      | 11/28/2011 | 11/30/2026                     |                     | 14,200,000      | .....USDL1BBBA3M (2.4752 USD)               |                                                    |                                                      | (140,118)           | (563,691)                     |      | (563,691)   | (419,945)                                 |                                            |                                          |                                             | 271,549            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 11/28/2011 | 12/02/2041                     |                     | 15,800,000      | .....USDL1BBBA3M (2.6392 USD)               |                                                    |                                                      | (168,862)           | (482,688)                     |      | (482,688)   | (399,608)                                 |                                            |                                          |                                             | 431,638            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 11/29/2011 | 12/02/2013                     |                     | 18,900,000      | .....USDL1BBBA3M (0.7862 USD)               |                                                    |                                                      | (26,798)            | (69,151)                      |      | (69,151)    | (46,860)                                  |                                            |                                          |                                             | 113,575            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 11/29/2011 | 12/01/2016                     |                     | 31,800,000      | .....USDL1BBBA3M (1.3782 USD)               |                                                    |                                                      | (139,217)           | (670,168)                     |      | (670,168)   | (420,943)                                 |                                            |                                          |                                             | 336,769            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/29/2011 | 12/01/2026                     |                     | 22,500,000      | .....USDL1BBBA3M (2.5132 USD)               |                                                    |                                                      | (226,190)           | (1,001,683)                   |      | (1,001,683) | (666,352)                                 |                                            |                                          |                                             | 430,311            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/29/2011 | 12/02/2041                     |                     | 24,100,000      | .....USDL1BBBA3M (2.6762 USD)               |                                                    |                                                      | (261,916)           | (926,643)                     |      | (926,643)   | (613,895)                                 |                                            |                                          |                                             | 658,384            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/29/2011 | 12/01/2021                     |                     | 23,400,000      | .....USDL1BBBA3M (2.1942 USD)               |                                                    |                                                      | (197,915)           | (1,009,800)                   |      | (1,009,800) | (635,772)                                 |                                            |                                          |                                             | 361,724            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 11/29/2011 | 12/01/2031                     |                     | 15,500,000      | .....USDL1BBBA3M (2.6112 USD)               |                                                    |                                                      | (163,415)           | (650,190)                     |      | (650,190)   | (421,606)                                 |                                            |                                          |                                             | 344,006            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/01/2010 | 02/03/2017                     |                     | 8,300,000       | .....3.2767 USD (USDL1BBBA3M)               |                                                    |                                                      | 115,217             | 882,933                       |      | 882,933     | 49,093                                    |                                            |                                          |                                             | 89,624             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA            | 11/30/2011 | 12/02/2013                     |                     | 15,300,000      | .....USDL1BBBA3M (0.6572 USD)               |                                                    |                                                      | (12,008)            | (28,049)                      |      | (28,049)    | (47,602)                                  |                                            |                                          |                                             | 91,942             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/30/2011 | 12/02/2016                     |                     | 18,200,000      | .....USDL1BBBA3M (1.3252 USD)               |                                                    |                                                      | (75,748)            | (341,557)                     |      | (341,557)   | (245,372)                                 |                                            |                                          |                                             | 192,802            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/30/2011 | 12/02/2021                     |                     | 25,500,000      | .....USDL1BBBA3M (2.2232 USD)               |                                                    |                                                      | (221,898)           | (1,165,562)                   |      | (1,165,562) | (690,726)                                 |                                            |                                          |                                             | 394,243            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/30/2011 | 12/02/2026                     |                     | 26,200,000      | .....USDL1BBBA3M (2.5582 USD)               |                                                    |                                                      | (272,361)           | (1,316,608)                   |      | (1,316,608) | (774,639)                                 |                                            |                                          |                                             | 501,121            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/30/2011 | 12/02/2031                     |                     | 22,500,000      | .....USDL1BBBA3M (2.6662 USD)               |                                                    |                                                      | (246,183)           | (1,142,887)                   |      | (1,142,887) | (612,378)                                 |                                            |                                          |                                             | 499,398            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/30/2011 | 12/02/2041                     |                     | 31,400,000      | .....USDL1BBBA3M (2.7342 USD)               |                                                    |                                                      | (354,357)           | (1,598,024)                   |      | (1,598,024) | (804,461)                                 |                                            |                                          |                                             | 857,812            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 11/30/2011 | 12/02/2013                     |                     | 20,400,000      | .....USDL1BBBA3M (0.6578 USD)               |                                                    |                                                      | 14,501              | 37,861                        |      | 37,861      | 63,310                                    |                                            |                                          |                                             | 122,589            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA            | 11/30/2011 | 12/02/2013                     |                     | 15,300,000      | .....USDL1BBBA3M (0.6622 USD)               |                                                    |                                                      | (12,395)            | (29,132)                      |      | (29,132)    | (47,228)                                  |                                            |                                          |                                             | 91,942             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA            | 11/30/2011 | 12/02/2014                     |                     | 8,200,000       | .....USDL1BBBA3M (0.8012 USD)               |                                                    |                                                      | (14,084)            | (44,573)                      |      | (44,573)    | (44,573)                                  |                                            |                                          |                                             | 64,284             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 11/30/2011 | 12/02/2041                     |                     | 28,300,000      | .....USDL1BBBA3M (2.7472 USD)               |                                                    |                                                      | (371,388)           | (1,519,157)                   |      | (1,519,157) | (1,519,157)                               |                                            |                                          |                                             | 773,123            |                                    | 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 | 12/02/2021                     |                     | 11,400,000      | .....USDL1BBBA3M (2.2262 USD)               |                                                    |                                                      | (99,374)            | (524,107)                     |      | (524,107)   | (308,695)                                 |                                            |                                          |                                             | 176,250            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Royal Bank of Scotland PLC  | 11/30/2011 | 12/02/2026                     |                     | 20,300,000      | .....USDLIBBBA3M (2.5692 USD)               |                                                    |                                                      | (212,157)           | (1,048,611)                   |      | (1,048,611) | (599,922)                                 |                                            |                                          |                                             | 388,273            |                                    | 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      | .....USDLIBBBA3M (2.6712 USD)               |                                                    |                                                      | (207,272)           | (975,231)                     |      | (975,231)   | (514,419)                                 |                                            |                                          |                                             | 419,494            |                                    | 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      | .....USDLIBBBA3M (0.6842 USD)               |                                                    |                                                      | (23,510)            | (56,682)                      |      | (56,682)    | (76,077)                                  |                                            |                                          |                                             | 153,075            |                                    | 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      | .....USDLIBBBA3M (1.3592 USD)               |                                                    |                                                      | (46,217)            | (216,525)                     |      | (216,525)   | (142,881)                                 |                                            |                                          |                                             | 113,456            |                                    | 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      | .....USDLIBBBA3M (1.3592 USD)               |                                                    |                                                      | (144,267)           | (675,881)                     |      | (675,881)   | (446,003)                                 |                                            |                                          |                                             | 354,151            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 12/01/2011 | 12/05/2026                     |                     | 28,900,000      | .....2.6218 USD (USDLIBBBA3M)               |                                                    |                                                      | 308,289             | 1,685,357                     |      | 1,685,357   | 851,913                                   |                                            |                                          |                                             | 552,921            |                                    | 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      | .....2.7278 USD (USDLIBBBA3M)               |                                                    |                                                      | 560,019             | 3,034,790                     |      | 3,034,790   | 1,360,375                                 |                                            |                                          |                                             | 1,110,008          |                                    | 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      | .....2.7958 USD (USDLIBBBA3M)               |                                                    |                                                      | 661,372             | 3,673,080                     |      | 3,673,080   | 1,475,425                                 |                                            |                                          |                                             | 1,565,588          |                                    | 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      | .....USDLIBBBA3M (0.6852 USD)               |                                                    |                                                      | (29,429)            | (72,456)                      |      | (72,456)    | (96,263)                                  |                                            |                                          |                                             | 192,981            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 12/05/2011 | 12/07/2016                     |                     | 27,700,000      | .....USDLIBBBA3M (1.3512 USD)               |                                                    |                                                      | (117,795)           | (550,922)                     |      | (550,922)   | (371,508)                                 |                                            |                                          |                                             | 293,894            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 12/05/2011 | 12/07/2021                     |                     | 15,900,000      | .....USDLIBBBA3M (2.2502 USD)               |                                                    |                                                      | (139,086)           | (763,533)                     |      | (763,533)   | (429,043)                                 |                                            |                                          |                                             | 246,001            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 12/05/2011 | 12/07/2026                     |                     | 8,200,000       | .....USDLIBBBA3M (2.6052 USD)               |                                                    |                                                      | (86,285)            | (460,910)                     |      | (460,910)   | (241,932)                                 |                                            |                                          |                                             | 156,914            |                                    | 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      | .....USDLIBBBA3M (2.5122 USD)               |                                                    |                                                      | (373,447)           | (1,647,303)                   |      | (1,647,303) | (1,101,833)                               |                                            |                                          |                                             | 712,326            |                                    | 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      | .....USDLIBBBA3M (2.7332 USD)               |                                                    |                                                      | (541,593)           | (2,464,621)                   |      | (2,464,621) | (1,243,923)                               |                                            |                                          |                                             | 1,328,314          |                                    | 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      | .....USDLIBBBA3M (2.1352 USD)               |                                                    |                                                      | (216,078)           | (999,548)                     |      | (999,548)   | (723,308)                                 |                                            |                                          |                                             | 410,358            |                                    | 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      | .....USDLIBBBA3M (2.6262 USD)               |                                                    |                                                      | (310,841)           | (1,299,338)                   |      | (1,299,338) | (796,343)                                 |                                            |                                          |                                             | 650,785            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 12/12/2011 | 12/16/2013                     |                     | 12,200,000      | .....0.6678 USD (USDLIBBBA3M)               |                                                    |                                                      | 9,831               | 25,506                        |      | 25,506      | 38,326                                    |                                            |                                          |                                             | 74,293             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 12/12/2011 | 12/16/2013                     |                     | 17,300,000      | .....USDLIBBBA3M (0.6692 USD)               |                                                    |                                                      | (14,061)            | (36,520)                      |      | (36,520)    | (54,230)                                  |                                            |                                          |                                             | 105,350            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 12/12/2011 | 12/14/2021                     |                     | 40,900,000      | .....2.1398 USD (USDLIBBBA3M)               |                                                    |                                                      | 333,981             | 1,559,189                     |      | 1,559,189   | 1,115,813                                 |                                            |                                          |                                             | 633,437            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 12/12/2011 | 12/14/2026                     |                     | 49,400,000      | .....2.5138 USD (USDLIBBBA3M)               |                                                    |                                                      | 495,768             | 2,198,466                     |      | 2,198,466   | 1,463,287                                 |                                            |                                          |                                             | 945,938            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 Svcs | 12/12/2011 | 12/15/2031                     |                     | 60,000,000      | 2.6338 USD (USDLIBBBA3M)                    |                                                    |                                                      | 638,147             | 2,733,990                     |      | 2,733,990  | 1,631,084                                 |                                            |                                          |                                             | 1,332,948          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 12/12/2011 | 12/16/2041                     |                     | 70,000,000      | 2.7288 USD (USDLIBBBA3M)                    |                                                    |                                                      | 777,755             | 3,484,310                     |      | 3,484,310  | 1,791,276                                 |                                            |                                          |                                             | 1,913,565          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 12/14/2011 | 12/16/2013                     |                     | 8,300,000       | 0.7258 USD (USDLIBBBA3M)                    |                                                    |                                                      | 8,856               | 24,525                        |      | 24,525     | 23,939                                    |                                            |                                          |                                             | 50,544             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 12/14/2011 | 12/16/2021                     |                     | 12,200,000      | 2.0938 USD (USDLIBBBA3M)                    |                                                    |                                                      | 96,465              | 414,873                       |      | 414,873    | 334,735                                   |                                            |                                          |                                             | 189,002            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 12/14/2011 | 12/16/2026                     |                     | 8,300,000       | 2.4588 USD (USDLIBBBA3M)                    |                                                    |                                                      | 80,775              | 310,978                       |      | 310,978    | 246,670                                   |                                            |                                          |                                             | 158,963            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 12/14/2011 | 12/16/2041                     |                     | 12,300,000      | 2.6708 USD (USDLIBBBA3M)                    |                                                    |                                                      | 132,741             | 459,389                       |      | 459,389    | 313,357                                   |                                            |                                          |                                             | 336,241            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/15/2011 | 12/19/2013                     |                     | 15,000,000      | 0.7168 USD (USDLIBBBA3M)                    |                                                    |                                                      | 15,092              | 42,748                        |      | 42,748     | 44,112                                    |                                            |                                          |                                             | 91,600             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/15/2011 | 12/20/2021                     |                     | 38,000,000      | 2.0808 USD (USDLIBBBA3M)                    |                                                    |                                                      | 297,393             | 1,245,403                     |      | 1,245,403  | 1,043,244                                 |                                            |                                          |                                             | 589,034            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/15/2011 | 12/19/2031                     |                     | 18,800,000      | 2.5448 USD (USDLIBBBA3M)                    |                                                    |                                                      | 190,747             | 587,166                       |      | 587,166    | 510,931                                   |                                            |                                          |                                             | 417,775            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 12/15/2011 | 12/21/2026                     |                     | 26,800,000      | 2.4338 USD (USDLIBBBA3M)                    |                                                    |                                                      | 257,042             | 916,958                       |      | 916,958    | 797,165                                   |                                            |                                          |                                             | 513,521            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 12/15/2011 | 12/19/2041                     |                     | 28,300,000      | 2.6318 USD (USDLIBBBA3M)                    |                                                    |                                                      | 299,446             | 820,270                       |      | 820,270    | 717,916                                   |                                            |                                          |                                             | 773,735            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 12/19/2011 | 12/23/2013                     |                     | 16,900,000      | USDLIBBBA3M (0.7412 USD)                    |                                                    |                                                      | (18,687)            | (54,487)                      |      | (54,487)   | (48,121)                                  |                                            |                                          |                                             | 103,587            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 12/19/2011 | 12/21/2026                     |                     | 9,700,000       | 2.3768 USD (USDLIBBBA3M)                    |                                                    |                                                      | 90,052              | 260,957                       |      | 260,957    | 289,109                                   |                                            |                                          |                                             | 185,864            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 12/19/2011 | 12/22/2031                     |                     | 20,800,000      | 2.4878 USD (USDLIBBBA3M)                    |                                                    |                                                      | 204,645             | 457,564                       |      | 457,564    | 564,792                                   |                                            |                                          |                                             | 462,316            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 222,940             | 362,694                       |      | 362,694    | 547,256                                   |                                            |                                          |                                             | 593,398            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 233,180             | 837,769                       |      | 837,769    | 862,126                                   |                                            |                                          |                                             | 483,698            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 400,309             | 1,100,933                     |      | 1,100,933  | 1,294,175                                 |                                            |                                          |                                             | 831,597            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 12/19/2011 | 12/22/2031                     |                     | 34,400,000      | 2.4748 USD (USDLIBBBA3M)                    |                                                    |                                                      | 336,216             | 684,627                       |      | 684,627    | 933,973                                   |                                            |                                          |                                             | 764,600            |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 570,745             | 696,725                       |      | 696,725    | 1,412,042                                 |                                            |                                          |                                             | 1,534,084          |                                    | 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 (USDLIBBBA3M)                    |                                                    |                                                      | 51,898              | 152,725                       |      | 152,725    | 143,407                                   |                                            |                                          |                                             | 303,405            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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            | 12/20/2011 | 12/23/2041                     |                     | 12,500,000      | USD LIBBBA3M (2.6642 USD)                   |                                                    |                                                      | (133,881)           | (449,095)                     |      | (449,095)   | (318,211)                                 |                                            |                                          |                                             | 341,819            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 12/27/2011 | 12/29/2016                     |                     | 10,400,000      | USD LIBBBA3M (1.3582 USD)                   |                                                    |                                                      | (43,215)            | (210,413)                     |      | (210,413)   | (141,602)                                 |                                            |                                          |                                             | 111,089            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 12/27/2011 | 12/29/2021                     |                     | 14,400,000      | USD LIBBBA3M (2.1772 USD)                   |                                                    |                                                      | (118,804)           | (594,980)                     |      | (594,980)   | (391,339)                                 |                                            |                                          |                                             | 223,503            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 12/27/2011 | 12/29/2026                     |                     | 15,400,000      | USD LIBBBA3M (2.5432 USD)                   |                                                    |                                                      | (155,236)           | (743,560)                     |      | (743,560)   | (456,614)                                 |                                            |                                          |                                             | 295,306            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 12/27/2011 | 12/29/2031                     |                     | 12,100,000      | USD LIBBBA3M (2.6662 USD)                   |                                                    |                                                      | (129,413)           | (616,666)                     |      | (616,666)   | (329,489)                                 |                                            |                                          |                                             | 269,076            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 12/27/2011 | 12/30/2041                     |                     | 17,800,000      | USD LIBBBA3M (2.7612 USD)                   |                                                    |                                                      | (198,830)           | (1,015,556)                   |      | (1,015,556) | (457,809)                                 |                                            |                                          |                                             | 486,909            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 12/28/2011 | 12/30/2021                     |                     | 29,200,000      | USD LIBBBA3M (2.1552 USD)                   |                                                    |                                                      | (237,431)           | (1,148,590)                   |      | (1,148,590) | (793,765)                                 |                                            |                                          |                                             | 453,280            |                                    | 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      | USD LIBBBA3M (2.5092 USD)                   |                                                    |                                                      | (405,949)           | (1,800,589)                   |      | (1,800,589) | (1,214,806)                               |                                            |                                          |                                             | 786,279            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 12/28/2011 | 12/30/2031                     |                     | 32,400,000      | USD LIBBBA3M (2.6262 USD)                   |                                                    |                                                      | (339,753)           | (1,441,952)                   |      | (1,441,952) | (879,779)                                 |                                            |                                          |                                             | 720,551            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 12/28/2011 | 12/30/2041                     |                     | 53,500,000      | USD LIBBBA3M (2.7242 USD)                   |                                                    |                                                      | (587,227)           | (2,627,259)                   |      | (2,627,259) | (1,367,441)                               |                                            |                                          |                                             | 1,463,461          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 12/29/2011 | 01/03/2014                     |                     | 11,500,000      | USD LIBBBA3M (0.7762 USD)                   |                                                    |                                                      | (13,936)            | (43,675)                      |      | (43,675)    | (31,899)                                  |                                            |                                          |                                             | 71,201             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/29/2011 | 01/03/2014                     |                     | 21,100,000      | USD LIBBBA3M (0.7762 USD)                   |                                                    |                                                      | (25,570)            | (80,133)                      |      | (80,133)    | (58,528)                                  |                                            |                                          |                                             | 130,638            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 12/29/2011 | 01/03/2017                     |                     | 8,200,000       | USD LIBBBA3M (1.3072 USD)                   |                                                    |                                                      | (31,466)            | (146,481)                     |      | (146,481)   | (113,987)                                 |                                            |                                          |                                             | 87,723             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 12/29/2011 | 01/03/2022                     |                     | 13,000,000      | 2.0808 USD (USD LIBBBA3M)                   |                                                    |                                                      | 99,611              | 421,138                       |      | 421,138     | 357,374                                   |                                            |                                          |                                             | 201,919            |                                    | 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      | USD LIBBBA3M (1.7512 USD)                   |                                                    |                                                      | (85,345)            | (100,523)                     |      | (100,523)   | 56,221                                    |                                            |                                          |                                             | 53,037             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/03/2010 | 02/05/2020                     |                     | 19,400,000      | USD LIBBBA3M (3.7933 USD)                   |                                                    |                                                      | (319,649)           | (3,310,224)                   |      | (3,310,224) | (379,181)                                 |                                            |                                          |                                             | 269,358            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 02/05/2010 | 02/09/2013                     |                     | 23,100,000      | 1.6618 USD (USD LIBBBA3M)                   |                                                    |                                                      | 135,019             | 163,606                       |      | 163,606     | (84,276)                                  |                                            |                                          |                                             | 91,108             |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 286,000             | 1,410,755                     |      | 1,410,755   | (47,781)                                  |                                            |                                          |                                             | 223,834            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 02/05/2010 | 02/09/2025                     |                     | 4,300,000       | 4.1088 USD (USD LIBBBA3M)                   |                                                    |                                                      | 77,744              | 1,013,105                     |      | 1,013,105   | 111,329                                   |                                            |                                          |                                             | 76,912             |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 118,723             | 1,849,035                     |      | 1,849,035   | 172,186                                   |                                            |                                          |                                             | 133,158            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Deutsche Bank AG            | 02/05/2010 | 02/09/2040                     |                     | 5,900,000       | 4.3658 USD (USDLIBBBA3M)                    |                                                    |                                                      | 114,253             | 2,291,545                     |      | 2,291,545   | 172,088                                   |                                            |                                          |                                             | 156,138            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 02/12/2010 | 02/16/2015                     |                     | 8,300,000       | USDLIBBBA3M (2.6672 USD)                    |                                                    |                                                      | (90,539)            | (449,440)                     |      | (449,440)   | 17,199                                    |                                            |                                          |                                             | 67,805             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 02/12/2010 | 02/16/2020                     |                     | 9,000,000       | USDLIBBBA3M (3.7852 USD)                    |                                                    |                                                      | (148,484)           | (1,533,601)                   |      | (1,533,601) | (177,122)                                 |                                            |                                          |                                             | 125,207            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 02/12/2010 | 02/16/2025                     |                     | 2,600,000       | USDLIBBBA3M (4.2452 USD)                    |                                                    |                                                      | (48,875)            | (653,560)                     |      | (653,560)   | (66,695)                                  |                                            |                                          |                                             | 46,540             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 02/12/2010 | 02/16/2025                     |                     | 6,700,000       | USDLIBBBA3M (4.2452 USD)                    |                                                    |                                                      | (125,948)           | (1,684,174)                   |      | (1,684,174) | (171,869)                                 |                                            |                                          |                                             | 119,931            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 02/12/2010 | 02/16/2030                     |                     | 6,300,000       | USDLIBBBA3M (4.4062 USD)                    |                                                    |                                                      | (123,501)           | (1,986,270)                   |      | (1,986,270) | (171,889)                                 |                                            |                                          |                                             | 133,230            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 02/12/2010 | 02/16/2040                     |                     | 6,600,000       | USDLIBBBA3M (4.5112 USD)                    |                                                    |                                                      | (132,846)           | (2,762,021)                   |      | (2,762,021) | (194,479)                                 |                                            |                                          |                                             | 174,723            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | UBS AG                      | 02/12/2010 | 02/16/2013                     |                     | 10,800,000      | USDLIBBBA3M (1.7312 USD)                    |                                                    |                                                      | (67,265)            | (83,953)                      |      | (83,953)    | 42,582                                    |                                            |                                          |                                             | 43,256             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 02/19/2010 | 02/23/2015                     |                     | 12,500,000      | USDLIBBBA3M (2.8112 USD)                    |                                                    |                                                      | (144,875)           | (727,867)                     |      | (727,867)   | 33,036                                    |                                            |                                          |                                             | 102,486            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 02/19/2010 | 02/23/2015                     |                     | 13,200,000      | USDLIBBBA3M (2.8112 USD)                    |                                                    |                                                      | (152,988)           | (768,627)                     |      | (768,627)   | 34,886                                    |                                            |                                          |                                             | 108,226            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/19/2010 | 02/23/2020                     |                     | 13,800,000      | USDLIBBBA3M (3.9072 USD)                    |                                                    |                                                      | (235,566)           | (2,477,160)                   |      | (2,477,160) | (266,965)                                 |                                            |                                          |                                             | 192,226            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/19/2010 | 02/23/2025                     |                     | 12,600,000      | USDLIBBBA3M (4.3532 USD)                    |                                                    |                                                      | (243,180)           | (3,324,718)                   |      | (3,324,718) | (321,316)                                 |                                            |                                          |                                             | 225,713            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/19/2010 | 02/23/2030                     |                     | 12,100,000      | USDLIBBBA3M (4.5042 USD)                    |                                                    |                                                      | (242,665)           | (3,994,137)                   |      | (3,994,137) | (330,204)                                 |                                            |                                          |                                             | 256,025            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/19/2010 | 02/23/2040                     |                     | 11,800,000      | USDLIBBBA3M (4.6022 USD)                    |                                                    |                                                      | (242,431)           | (5,161,117)                   |      | (5,161,117) | (350,345)                                 |                                            |                                          |                                             | 312,493            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/19/2010 | 02/23/2013                     |                     | 18,900,000      | USDLIBBBA3M (1.8632 USD)                    |                                                    |                                                      | (129,465)           | (166,868)                     |      | (166,868)   | 85,632                                    |                                            |                                          |                                             | 76,837             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 02/25/2010 | 03/01/2015                     |                     | 4,800,000       | 2.585 USD (USDLIBBBA3M)                     |                                                    |                                                      | 49,977              | 253,301                       |      | 253,301     | (6,696)                                   |                                            |                                          |                                             | 39,477             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 02/25/2010 | 03/01/2015                     |                     | 4,700,000       | 2.585 USD (USDLIBBBA3M)                     |                                                    |                                                      | 48,936              | 248,023                       |      | 248,023     | (6,557)                                   |                                            |                                          |                                             | 38,654             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 02/25/2010 | 03/01/2020                     |                     | 11,700,000      | 3.7248 USD (USDLIBBBA3M)                    |                                                    |                                                      | 188,497             | 1,947,005                     |      | 1,947,005   | 235,037                                   |                                            |                                          |                                             | 163,178            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/25/2010 | 03/01/2025                     |                     | 11,100,000      | 4.1808 USD (USDLIBBBA3M)                    |                                                    |                                                      | 204,139             | 2,713,730                     |      | 2,713,730   | 287,254                                   |                                            |                                          |                                             | 198,972            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/25/2010 | 03/01/2030                     |                     | 14,000,000      | 4.3358 USD (USDLIBBBA3M)                    |                                                    |                                                      | 268,322             | 4,272,401                     |      | 4,272,401   | 383,291                                   |                                            |                                          |                                             | 296,365            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Goldman Sachs Intl Ltd      | 02/25/2010 | 03/01/2040                     |                     | 13,500,000      | 4.4388 USD (USDLIBBBA3M)                    |                                                    |                                                      | 265,692             | 5,453,513                     |      | 5,453,513   | 396,770                                   |                                            |                                          |                                             | 357,637            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 03/05/2010 | 03/09/2013                     |                     | 11,900,000      | USDLIBBBA3M (1.7053 USD)                    |                                                    |                                                      | (71,489)            | (99,839)                      |      | (99,839)    | 42,961                                    |                                            |                                          |                                             | 49,781             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 03/05/2010 | 03/09/2015                     |                     | 6,400,000       | USDLIBBBA3M (2.6123 USD)                    |                                                    |                                                      | (67,472)            | (344,846)                     |      | (344,846)   | 9,162                                     |                                            |                                          |                                             | 52,851             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 03/10/2010 | 03/12/2015                     |                     | 7,400,000       | USDLIBBBA3M (2.6292 USD)                    |                                                    |                                                      | (78,617)            | (403,285)                     |      | (403,285)   | 10,959                                    |                                            |                                          |                                             | 61,202             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 03/10/2010 | 03/12/2015                     |                     | 10,700,000      | USDLIBBBA3M (2.6292 USD)                    |                                                    |                                                      | (113,676)           | (583,129)                     |      | (583,129)   | 15,846                                    |                                            |                                          |                                             | 88,495             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 03/10/2010 | 03/12/2020                     |                     | 7,900,000       | USDLIBBBA3M (3.7642 USD)                    |                                                    |                                                      | (128,761)           | (1,340,082)                   |      | (1,340,082) | (158,339)                                 |                                            |                                          |                                             | 110,396            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 03/10/2010 | 03/12/2025                     |                     | 8,900,000       | USDLIBBBA3M (4.2372 USD)                    |                                                    |                                                      | (166,109)           | (2,235,764)                   |      | (2,235,764) | (229,533)                                 |                                            |                                          |                                             | 159,725            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 03/10/2010 | 03/12/2030                     |                     | 8,300,000       | USDLIBBBA3M (4.4142 USD)                    |                                                    |                                                      | (162,256)           | (2,633,182)                   |      | (2,633,182) | (226,991)                                 |                                            |                                          |                                             | 175,852            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 03/10/2010 | 03/12/2040                     |                     | 8,000,000       | USDLIBBBA3M (4.5342 USD)                    |                                                    |                                                      | (161,191)           | (3,391,473)                   |      | (3,391,473) | (236,682)                                 |                                            |                                          |                                             | 212,048            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 03/10/2010 | 03/12/2013                     |                     | 10,600,000      | USDLIBBBA3M (1.7032 USD)                    |                                                    |                                                      | (63,535)            | (89,275)                      |      | (89,275)    | 38,252                                    |                                            |                                          |                                             | 44,606             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 03/18/2010 | 03/22/2013                     |                     | 10,200,000      | USDLIBBBA3M (1.6933 USD)                    |                                                    |                                                      | (59,731)            | (89,041)                      |      | (89,041)    | 35,360                                    |                                            |                                          |                                             | 43,756             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 03/18/2010 | 03/22/2015                     |                     | 9,500,000       | USDLIBBBA3M (2.5993 USD)                    |                                                    |                                                      | (98,666)            | (515,639)                     |      | (515,639)   | 10,198                                    |                                            |                                          |                                             | 78,969             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 03/26/2010 | 03/30/2015                     |                     | 10,200,000      | USDLIBBBA3M (2.7062 USD)                    |                                                    |                                                      | (111,039)           | (586,995)                     |      | (586,995)   | 14,650                                    |                                            |                                          |                                             | 85,127             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 03/26/2010 | 03/30/2030                     |                     | 6,400,000       | 4.3918 USD (USDLIBBBA3M)                    |                                                    |                                                      | 123,611             | 2,012,149                     |      | 2,012,149   | 174,700                                   |                                            |                                          |                                             | 135,785            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 03/26/2010 | 03/30/2040                     |                     | 5,600,000       | 4.5008 USD (USDLIBBBA3M)                    |                                                    |                                                      | 111,212             | 2,338,377                     |      | 2,338,377   | 164,987                                   |                                            |                                          |                                             | 148,566            |                                    | 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       | USDLIBBBA3M (2.8903 USD)                    |                                                    |                                                      | (46,055)            | (245,607)                     |      | (245,607)   | 8,035                                     |                                            |                                          |                                             | 32,678             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 04/05/2010 | 04/07/2015                     |                     | 8,300,000       | USDLIBBBA3M (2.8903 USD)                    |                                                    |                                                      | (98,015)            | (522,703)                     |      | (522,703)   | 17,100                                    |                                            |                                          |                                             | 69,546             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 04/05/2010 | 04/07/2020                     |                     | 10,300,000      | USDLIBBBA3M (3.9803 USD)                    |                                                    |                                                      | (177,768)           | (1,920,161)                   |      | (1,920,161) | (201,501)                                 |                                            |                                          |                                             | 144,598            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 04/05/2010 | 04/07/2025                     |                     | 6,200,000       | USDLIBBBA3M (4.4073 USD)                    |                                                    |                                                      | (120,243)           | (1,683,046)                   |      | (1,683,046) | (158,542)                                 |                                            |                                          |                                             | 111,581            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 04/05/2010 | 04/07/2030                     |                     | 5,600,000       | USDLIBBBA3M (4.5533 USD)                    |                                                    |                                                      | (112,695)           | (1,897,809)                   |      | (1,897,809) | (153,119)                                 |                                            |                                          |                                             | 118,886            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Credit Suisse Intl          | 04/05/2010 | 04/07/2040                     |                     | 5,400,000       | USD LIBBBA3M (4.6463 USD)                   |                                                    |                                                      | (111,181)           | (2,417,928)                   |      | (2,417,928) | (161,235)                                 |                                            |                                          |                                             | 143,316            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 04/05/2010 | 04/07/2013                     |                     | 9,700,000       | USD LIBBBA3M (1.9303 USD)                   |                                                    |                                                      | (67,988)            | (107,915)                     |      | (107,915)   | 44,119                                    |                                            |                                          |                                             | 42,849             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 04/14/2010 | 04/16/2013                     |                     | 16,400,000      | USD LIBBBA3M (1.7962 USD)                   |                                                    |                                                      | (104,947)           | (169,484)                     |      | (169,484)   | 63,140                                    |                                            |                                          |                                             | 73,597             |                                    | 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)                   |                                                    |                                                      | (62,439)            | (332,676)                     |      | (332,676)   | 5,404                                     |                                            |                                          |                                             | 47,973             |                                    | 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)                   |                                                    |                                                      | (89,978)            | (479,431)                     |      | (479,431)   | 4,082                                     |                                            |                                          |                                             | 71,678             |                                    | 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)                   |                                                    |                                                      | (57,030)            | (93,657)                      |      | (93,657)    | 32,245                                    |                                            |                                          |                                             | 43,377             |                                    | 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)                   |                                                    |                                                      | 73,464              | 120,331                       |      | 120,331     | (43,245)                                  |                                            |                                          |                                             | 53,046             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 04/20/2010 | 04/22/2030                     |                     | 10,800,000      | 4.3828 USD (USD LIBBBA3M)                   |                                                    |                                                      | 208,969             | 3,386,223                     |      | 3,386,223   | 295,549                                   |                                            |                                          |                                             | 229,544            |                                    | 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)                   |                                                    |                                                      | 198,990             | 4,162,732                     |      | 4,162,732   | 295,195                                   |                                            |                                          |                                             | 265,597            |                                    | 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)                   |                                                    |                                                      | (134,019)           | (223,080)                     |      | (223,080)   | 80,685                                    |                                            |                                          |                                             | 94,495             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 04/28/2010 | 04/30/2015                     |                     | 8,200,000       | 2.6768 USD (USD LIBBBA3M)                   |                                                    |                                                      | 88,878              | 476,724                       |      | 476,724     | (4,203)                                   |                                            |                                          |                                             | 69,485             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 04/28/2010 | 04/30/2020                     |                     | 14,800,000      | 3.7378 USD (USD LIBBBA3M)                   |                                                    |                                                      | 238,928             | 2,501,278                     |      | 2,501,278   | 302,301                                   |                                            |                                          |                                             | 208,612            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 04/28/2010 | 04/30/2025                     |                     | 16,200,000      | 4.1478 USD (USD LIBBBA3M)                   |                                                    |                                                      | 294,739             | 3,922,488                     |      | 3,922,488   | 417,687                                   |                                            |                                          |                                             | 292,268            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 04/28/2010 | 04/30/2030                     |                     | 14,900,000      | 4.2968 USD (USD LIBBBA3M)                   |                                                    |                                                      | 282,188             | 4,484,226                     |      | 4,484,226   | 402,470                                   |                                            |                                          |                                             | 316,881            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 04/28/2010 | 04/30/2040                     |                     | 14,500,000      | 4.3998 USD (USD LIBBBA3M)                   |                                                    |                                                      | 282,080             | 5,764,224                     |      | 5,764,224   | 418,811                                   |                                            |                                          |                                             | 385,267            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 04/30/2010 | 05/05/2013                     |                     | 18,100,000      | 1.7387 USD (USD LIBBBA3M)                   |                                                    |                                                      | 112,288             | 189,711                       |      | 189,711     | (62,625)                                  |                                            |                                          |                                             | 83,845             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 04/30/2010 | 05/05/2015                     |                     | 8,400,000       | 2.6177 USD (USD LIBBBA3M)                   |                                                    |                                                      | 89,029              | 476,212                       |      | 476,212     | (96)                                      |                                            |                                          |                                             | 71,352             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/04/2010 | 05/06/2020                     |                     | 7,800,000       | 3.6297 USD (USD LIBBBA3M)                   |                                                    |                                                      | 122,138             | 1,254,686                     |      | 1,254,686   | 163,898                                   |                                            |                                          |                                             | 110,059            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 94,844              | 1,220,672                     |      | 1,220,672   | 142,040                                   |                                            |                                          |                                             | 97,485             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/04/2010 | 05/06/2030                     |                     | 8,200,000       | 4.1477 USD (USD LIBBBA3M)                   |                                                    |                                                      | 149,640             | 2,281,965                     |      | 2,281,965   | 224,630                                   |                                            |                                          |                                             | 174,471            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 Svcs | 05/04/2010 | 05/06/2040                     |                     | 7,500,000       | 4.2357 USD (USDLIBBBA3M)                    |                                                    |                                                      | 140,166             | 2,724,388                     |      | 2,724,388  | 217,146                                   |                                            |                                          |                                             | 199,335            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 05/05/2010 | 05/07/2015                     |                     | 9,900,000       | 2.5418 USD (USDLIBBBA3M)                    |                                                    |                                                      | 101,287             | 540,921                       |      | 540,921    | 4,131                                     |                                            |                                          |                                             | 84,174             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 05/05/2010 | 05/07/2015                     |                     | 17,300,000      | 2.5418 USD (USDLIBBBA3M)                    |                                                    |                                                      | 176,996             | 945,246                       |      | 945,246    | 7,219                                     |                                            |                                          |                                             | 147,092            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/05/2010 | 05/07/2020                     |                     | 16,700,000      | 3.5378 USD (USDLIBBBA3M)                    |                                                    |                                                      | 254,024             | 2,571,494                     |      | 2,571,494  | 356,554                                   |                                            |                                          |                                             | 235,681            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/05/2010 | 05/07/2025                     |                     | 15,500,000      | 3.8988 USD (USDLIBBBA3M)                    |                                                    |                                                      | 263,748             | 3,302,860                     |      | 3,302,860  | 410,888                                   |                                            |                                          |                                             | 279,848            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/05/2010 | 05/07/2030                     |                     | 17,600,000      | 4.0198 USD (USDLIBBBA3M)                    |                                                    |                                                      | 310,130             | 4,558,046                     |      | 4,558,046  | 482,662                                   |                                            |                                          |                                             | 374,503            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/05/2010 | 05/07/2040                     |                     | 17,000,000      | 4.1108 USD (USDLIBBBA3M)                    |                                                    |                                                      | 307,292             | 5,735,676                     |      | 5,735,676  | 487,714                                   |                                            |                                          |                                             | 451,848            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 05/05/2010 | 05/07/2013                     |                     | 12,600,000      | 1.6878 USD (USDLIBBBA3M)                    |                                                    |                                                      | 75,109              | 126,595                       |      | 126,595    | (40,527)                                  |                                            |                                          |                                             | 58,556             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 05/06/2010 | 05/10/2015                     |                     | 9,900,000       | 2.4507 USD (USDLIBBBA3M)                    |                                                    |                                                      | 97,059              | 517,121                       |      | 517,121    | 9,270                                     |                                            |                                          |                                             | 84,295             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/06/2010 | 05/10/2015                     |                     | 16,300,000      | 2.4507 USD (USDLIBBBA3M)                    |                                                    |                                                      | 159,805             | 851,422                       |      | 851,422    | 15,263                                    |                                            |                                          |                                             | 138,789            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 05/06/2010 | 05/10/2020                     |                     | 20,600,000      | 3.4317 USD (USDLIBBBA3M)                    |                                                    |                                                      | 303,005             | 3,009,591                     |      | 3,009,591  | 448,012                                   |                                            |                                          |                                             | 290,872            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/06/2010 | 05/10/2025                     |                     | 22,400,000      | 3.7877 USD (USDLIBBBA3M)                    |                                                    |                                                      | 369,353             | 4,486,184                     |      | 4,486,184  | 598,153                                   |                                            |                                          |                                             | 404,555            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/06/2010 | 05/10/2030                     |                     | 27,400,000      | 3.9047 USD (USDLIBBBA3M)                    |                                                    |                                                      | 467,826             | 6,621,570                     |      | 6,621,570  | 751,820                                   |                                            |                                          |                                             | 583,167            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/06/2010 | 05/10/2040                     |                     | 28,400,000      | 3.9967 USD (USDLIBBBA3M)                    |                                                    |                                                      | 497,964             | 8,912,277                     |      | 8,912,277  | 807,598                                   |                                            |                                          |                                             | 754,963            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/06/2010 | 05/10/2013                     |                     | 12,600,000      | 1.6287 USD (USDLIBBBA3M)                    |                                                    |                                                      | 71,744              | 121,367                       |      | 121,367    | (36,721)                                  |                                            |                                          |                                             | 58,837             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/07/2010 | 05/11/2020                     |                     | 17,000,000      | 3.4697 USD (USDLIBBBA3M)                    |                                                    |                                                      | 253,212             | 2,532,312                     |      | 2,532,312  | 367,503                                   |                                            |                                          |                                             | 240,082            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/07/2010 | 05/11/2025                     |                     | 9,800,000       | 3.8357 USD (USDLIBBBA3M)                    |                                                    |                                                      | 163,903             | 2,017,412                     |      | 2,017,412  | 260,895                                   |                                            |                                          |                                             | 177,011            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/07/2010 | 05/11/2030                     |                     | 9,100,000       | 3.9647 USD (USDLIBBBA3M)                    |                                                    |                                                      | 158,065             | 2,282,142                     |      | 2,282,142  | 249,606                                   |                                            |                                          |                                             | 193,694            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 05/07/2010 | 05/11/2013                     |                     | 12,700,000      | 1.6327 USD (USDLIBBBA3M)                    |                                                    |                                                      | 72,515              | 123,906                       |      | 123,906    | (37,093)                                  |                                            |                                          |                                             | 59,399             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 05/07/2010 | 05/11/2015                     |                     | 11,900,000      | 2.4457 USD (USDLIBBBA3M)                    |                                                    |                                                      | 116,320             | 619,881                       |      | 619,881    | 11,336                                    |                                            |                                          |                                             | 101,373            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Credit Suisse Intl          | 05/10/2010 | 05/12/2020                     |                     | 8,400,000       | USD LIBBBA3M (3.5792 USD)                   |                                                    |                                                      | (129,685)           | (1,320,560)                   |      | (1,320,560)  | (178,493)                                 |                                            |                                          |                                             | 118,649            |                                    | 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       | USD LIBBBA3M (3.9702 USD)                   |                                                    |                                                      | (151,325)           | (1,926,783)                   |      | (1,926,783)  | (229,559)                                 |                                            |                                          |                                             | 157,160            |                                    | 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      | USD LIBBBA3M (4.1102 USD)                   |                                                    |                                                      | (208,078)           | (3,136,743)                   |      | (3,136,743)  | (315,091)                                 |                                            |                                          |                                             | 244,797            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/10/2010 | 05/12/2040                     |                     | 9,000,000       | USD LIBBBA3M (4.2242 USD)                   |                                                    |                                                      | (167,974)           | (3,248,954)                   |      | (3,248,954)  | (260,351)                                 |                                            |                                          |                                             | 239,272            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 05/10/2010 | 05/12/2013                     |                     | 7,200,000       | USD LIBBBA3M (1.6482 USD)                   |                                                    |                                                      | (41,643)            | (71,216)                      |      | (71,216)     | 21,554                                    |                                            |                                          |                                             | 33,728             |                                    | 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      | USD LIBBBA3M (3.5912 USD)                   |                                                    |                                                      | (215,593)           | (2,198,365)                   |      | (2,198,365)  | (294,999)                                 |                                            |                                          |                                             | 196,405            |                                    | 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       | USD LIBBBA3M (3.9962 USD)                   |                                                    |                                                      | (150,804)           | (1,930,885)                   |      | (1,930,885)  | (226,565)                                 |                                            |                                          |                                             | 155,386            |                                    | 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       | USD LIBBBA3M (4.1422 USD)                   |                                                    |                                                      | (160,735)           | (2,442,993)                   |      | (2,442,993)  | (241,051)                                 |                                            |                                          |                                             | 187,352            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | UBS AG                      | 05/10/2010 | 05/12/2015                     |                     | 4,400,000       | USD LIBBBA3M (2.5102 USD)                   |                                                    |                                                      | (44,412)            | (237,457)                     |      | (237,457)    | (2,981)                                   |                                            |                                          |                                             | 37,501             |                                    | 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)                   |                                                    |                                                      | (72,081)            | (125,252)                     |      | (125,252)    | 35,631                                    |                                            |                                          |                                             | 60,528             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/14/2010 | 05/18/2020                     |                     | 22,100,000      | 3.4858 USD (USD LIBBBA3M)                   |                                                    |                                                      | 331,485             | 3,321,712                     |      | 3,321,712    | 477,414                                   |                                            |                                          |                                             | 312,487            |                                    | 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)                   |                                                    |                                                      | (869,556)           | (8,724,716)                   |      | (8,724,716)  | (1,254,302)                               |                                            |                                          |                                             | 820,244            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/17/2010 | 05/19/2030                     |                     | 68,900,000      | USD LIBBBA3M (4.0312 USD)                   |                                                    |                                                      | (1,220,381)         | (17,979,885)                  |      | (17,979,885) | (1,888,188)                               |                                            |                                          |                                             | 1,467,442          |                                    | 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)                   |                                                    |                                                      | (1,270,530)         | (23,997,890)                  |      | (23,997,890) | (1,996,043)                               |                                            |                                          |                                             | 1,845,690          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/18/2010 | 05/20/2020                     |                     | 13,800,000      | 3.4718 USD (USD LIBBBA3M)                   |                                                    |                                                      | 205,832             | 2,060,047                     |      | 2,060,047    | 299,215                                   |                                            |                                          |                                             | 195,195            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/18/2010 | 05/20/2025                     |                     | 11,900,000      | 3.8708 USD (USD LIBBBA3M)                   |                                                    |                                                      | 201,233             | 2,499,513                     |      | 2,499,513    | 316,124                                   |                                            |                                          |                                             | 215,148            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/18/2010 | 05/20/2030                     |                     | 16,100,000      | 4.0248 USD (USD LIBBBA3M)                   |                                                    |                                                      | 284,654             | 4,185,711                     |      | 4,185,711    | 441,190                                   |                                            |                                          |                                             | 342,926            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                      | 05/18/2010 | 05/20/2040                     |                     | 10,800,000      | 4.1348 USD (USD LIBBBA3M)                   |                                                    |                                                      | 196,888             | 3,700,004                     |      | 3,700,004    | 310,235                                   |                                            |                                          |                                             | 287,240            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | UBS AG                      | 05/18/2010 | 05/20/2013                     |                     | 16,200,000      | 1.5858 USD (USD LIBBBA3M)                   |                                                    |                                                      | 88,863              | 154,722                       |      | 154,722      | (42,764)                                  |                                            |                                          |                                             | 76,843             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/19/2010 | 05/21/2020                     |                     | 5,400,000       | 3.4158 USD (USD LIBBBA3M)                   |                                                    |                                                      | 79,031              | 783,399                       |      | 783,399      | 118,279                                   |                                            |                                          |                                             | 76,394             |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 Svcs | 05/19/2010 | 05/21/2020                     |                     | 13,900,000      | 3.4158 USD (USDLIBBBA3M)                    |                                                    |                                                      | 203,431             | 2,016,526                     |      | 2,016,526  | 304,460                                   |                                            |                                          |                                             | 196,644            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/19/2010 | 05/21/2025                     |                     | 5,800,000       | 3.8078 USD (USDLIBBBA3M)                    |                                                    |                                                      | 96,253              | 1,175,838                     |      | 1,175,838  | 154,823                                   |                                            |                                          |                                             | 104,873            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/19/2010 | 05/21/2025                     |                     | 11,300,000      | 3.8078 USD (USDLIBBBA3M)                    |                                                    |                                                      | 187,527             | 2,290,857                     |      | 2,290,857  | 301,638                                   |                                            |                                          |                                             | 204,322            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/19/2010 | 05/21/2030                     |                     | 6,100,000       | 3.9598 USD (USDLIBBBA3M)                    |                                                    |                                                      | 105,868             | 1,526,034                     |      | 1,526,034  | 167,326                                   |                                            |                                          |                                             | 129,939            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/19/2010 | 05/21/2030                     |                     | 13,100,000      | 3.9598 USD (USDLIBBBA3M)                    |                                                    |                                                      | 227,355             | 3,277,220                     |      | 3,277,220  | 359,339                                   |                                            |                                          |                                             | 279,048            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/19/2010 | 05/21/2040                     |                     | 4,900,000       | 4.0598 USD (USDLIBBBA3M)                    |                                                    |                                                      | 87,491              | 1,602,544                     |      | 1,602,544  | 140,036                                   |                                            |                                          |                                             | 130,328            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/19/2010 | 05/21/2040                     |                     | 12,700,000      | 4.0598 USD (USDLIBBBA3M)                    |                                                    |                                                      | 226,763             | 4,153,532                     |      | 4,153,532  | 362,950                                   |                                            |                                          |                                             | 337,789            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/19/2010 | 05/21/2013                     |                     | 7,000,000       | 1.5658 USD (USDLIBBBA3M)                    |                                                    |                                                      | 37,697              | 65,811                        |      | 65,811     | (17,756)                                  |                                            |                                          |                                             | 33,255             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/19/2010 | 05/21/2017                     |                     | 6,600,000       | 2.9468 USD (USDLIBBBA3M)                    |                                                    |                                                      | 81,116              | 630,915                       |      | 630,915    | 68,978                                    |                                            |                                          |                                             | 73,503             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 05/21/2010 | 05/25/2015                     |                     | 15,900,000      | 2.2297 USD (USDLIBBBA3M)                    |                                                    |                                                      | 137,727             | 739,558                       |      | 739,558    | 38,465                                    |                                            |                                          |                                             | 136,353            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 05/21/2010 | 05/25/2015                     |                     | 23,000,000      | 2.2297 USD (USDLIBBBA3M)                    |                                                    |                                                      | 199,228             | 1,069,801                     |      | 1,069,801  | 55,641                                    |                                            |                                          |                                             | 197,240            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/21/2010 | 05/25/2020                     |                     | 29,500,000      | 3.1707 USD (USDLIBBBA3M)                    |                                                    |                                                      | 394,330             | 3,735,873                     |      | 3,735,873  | 672,811                                   |                                            |                                          |                                             | 417,627            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/21/2010 | 05/25/2025                     |                     | 24,500,000      | 3.5467 USD (USDLIBBBA3M)                    |                                                    |                                                      | 373,554             | 4,224,058                     |      | 4,224,058  | 666,055                                   |                                            |                                          |                                             | 443,187            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/21/2010 | 05/25/2030                     |                     | 28,700,000      | 3.6847 USD (USDLIBBBA3M)                    |                                                    |                                                      | 457,395             | 5,988,246                     |      | 5,988,246  | 789,556                                   |                                            |                                          |                                             | 611,538            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/21/2010 | 05/25/2040                     |                     | 28,000,000      | 3.7837 USD (USDLIBBBA3M)                    |                                                    |                                                      | 460,099             | 7,556,670                     |      | 7,556,670  | 784,396                                   |                                            |                                          |                                             | 744,878            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/21/2010 | 05/25/2013                     |                     | 26,100,000      | 1.5117 USD (USDLIBBBA3M)                    |                                                    |                                                      | 132,382             | 237,721                       |      | 237,721    | (57,661)                                  |                                            |                                          |                                             | 124,755            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                      | 05/24/2010 | 05/26/2025                     |                     | 7,200,000       | 3.6318 USD (USDLIBBBA3M)                    |                                                    |                                                      | 112,766             | 1,312,741                     |      | 1,312,741  | 194,746                                   |                                            |                                          |                                             | 130,257            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/24/2010 | 05/26/2030                     |                     | 10,300,000      | 3.7738 USD (USDLIBBBA3M)                    |                                                    |                                                      | 168,631             | 2,288,063                     |      | 2,288,063  | 283,286                                   |                                            |                                          |                                             | 219,488            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 05/28/2010 | 06/02/2015                     |                     | 7,300,000       | USDLIBBBA3M (2.4433 USD)                    |                                                    |                                                      | (71,647)            | (386,109)                     |      | (386,109)  | (11,908)                                  |                                            |                                          |                                             | 62,838             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 05/28/2010 | 06/02/2015                     |                     | 12,900,000      | USDLIBBBA3M (2.4433 USD)                    |                                                    |                                                      | (126,608)           | (682,302)                     |      | (682,302)  | (21,042)                                  |                                            |                                          |                                             | 111,043            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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            | 05/28/2010 | 06/02/2020                     |                     | 22,800,000      | USD LIBBBA3M (3.4023 USD)                   |                                                    |                                                      | (334,313)           | (3,287,539)                   |      | (3,287,539)  | (504,203)                                 |                                            |                                          |                                             | 323,223            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 05/28/2010 | 06/02/2025                     |                     | 19,900,000      | USD LIBBBA3M (3.7853 USD)                   |                                                    |                                                      | (330,323)           | (3,983,950)                   |      | (3,983,950)  | (533,565)                                 |                                            |                                          |                                             | 360,282            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/28/2010 | 06/02/2030                     |                     | 23,600,000      | USD LIBBBA3M (3.9483 USD)                   |                                                    |                                                      | (411,188)           | (5,866,461)                   |      | (5,866,461)  | (648,704)                                 |                                            |                                          |                                             | 503,175            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 05/28/2010 | 06/02/2013                     |                     | 19,100,000      | USD LIBBBA3M (1.6803 USD)                   |                                                    |                                                      | (113,783)           | (205,868)                     |      | (205,868)    | 56,772                                    |                                            |                                          |                                             | 92,399             |                                    | 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)                   |                                                    |                                                      | 453,358             | 4,424,659                     |      | 4,424,659    | 696,406                                   |                                            |                                          |                                             | 443,800            |                                    | 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)                   |                                                    |                                                      | 490,975             | 5,855,528                     |      | 5,855,528    | 803,645                                   |                                            |                                          |                                             | 541,386            |                                    | 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)                   |                                                    |                                                      | 431,444             | 6,054,892                     |      | 6,054,892    | 690,119                                   |                                            |                                          |                                             | 535,197            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/02/2010 | 06/04/2020                     |                     | 71,500,000      | USD LIBBBA3M (3.3652 USD)                   |                                                    |                                                      | (1,035,771)         | (10,110,788)                  |      | (10,110,788) | (1,590,005)                               |                                            |                                          |                                             | 1,013,968          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Credit Suisse Intl          | 06/02/2010 | 06/04/2030                     |                     | 69,500,000      | USD LIBBBA3M (3.9042 USD)                   |                                                    |                                                      | (1,196,182)         | (16,812,932)                  |      | (16,812,932) | (1,910,020)                               |                                            |                                          |                                             | 1,482,033          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/02/2010 | 06/04/2040                     |                     | 55,600,000      | USD LIBBBA3M (4.0202 USD)                   |                                                    |                                                      | (989,552)           | (17,735,973)                  |      | (17,735,973) | (1,586,827)                               |                                            |                                          |                                             | 1,479,841          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 06/07/2010 | 06/09/2015                     |                     | 8,600,000       | 2.3528 USD (USD LIBBBA3M)                   |                                                    |                                                      | 79,507              | 435,124                       |      | 435,124      | 19,514                                    |                                            |                                          |                                             | 74,271             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/07/2010 | 06/09/2015                     |                     | 7,200,000       | 2.3528 USD (USD LIBBBA3M)                   |                                                    |                                                      | 66,564              | 364,290                       |      | 364,290      | 16,337                                    |                                            |                                          |                                             | 62,180             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/07/2010 | 06/09/2020                     |                     | 12,400,000      | 3.3068 USD (USD LIBBBA3M)                   |                                                    |                                                      | 173,786             | 1,700,036                     |      | 1,700,036    | 279,154                                   |                                            |                                          |                                             | 176,001            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/07/2010 | 06/09/2030                     |                     | 17,100,000      | 3.8528 USD (USD LIBBBA3M)                   |                                                    |                                                      | 286,339             | 4,005,814                     |      | 4,005,814    | 470,420                                   |                                            |                                          |                                             | 364,783            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/07/2010 | 06/09/2013                     |                     | 12,900,000      | 1.6168 USD (USD LIBBBA3M)                   |                                                    |                                                      | 71,788              | 134,720                       |      | 134,720      | (33,569)                                  |                                            |                                          |                                             | 63,050             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 06/07/2010 | 06/09/2017                     |                     | 7,800,000       | 2.8648 USD (USD LIBBBA3M)                   |                                                    |                                                      | 92,079              | 719,510                       |      | 719,510      | 88,590                                    |                                            |                                          |                                             | 87,328             |                                    | 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)                   |                                                    |                                                      | 60,874              | 114,288                       |      | 114,288      | (27,807)                                  |                                            |                                          |                                             | 55,310             |                                    | 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)                   |                                                    |                                                      | 65,823              | 360,384                       |      | 360,384      | 16,998                                    |                                            |                                          |                                             | 62,209             |                                    | 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)                   |                                                    |                                                      | 91,421              | 500,533                       |      | 500,533      | 23,608                                    |                                            |                                          |                                             | 86,402             |                                    | 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)                   |                                                    |                                                      | 179,465             | 1,749,171                     |      | 1,749,171    | 291,098                                   |                                            |                                          |                                             | 183,129            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Deutsche Bank AG            | 06/08/2010 | 06/10/2025                     |                     | 11,000,000      | 3.6808 USD (USDLIBBBA3M)                    |                                                    |                                                      | 174,703             | 2,069,561                     |      | 2,069,561   | 296,897                                   |                                            |                                          |                                             | 199,320            |                                    | 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)                    |                                                    |                                                      | 199,525             | 2,769,240                     |      | 2,769,240   | 329,868                                   |                                            |                                          |                                             | 256,008            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/11/2010 | 06/15/2015                     |                     | 6,700,000       | USDLIBBBA3M (2.3633 USD)                    |                                                    |                                                      | (62,144)            | (343,015)                     |      | (343,015)   | (16,009)                                  |                                            |                                          |                                             | 58,024             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/11/2010 | 06/15/2015                     |                     | 11,200,000      | USDLIBBBA3M (2.3633 USD)                    |                                                    |                                                      | (103,883)           | (573,399)                     |      | (573,399)   | (26,761)                                  |                                            |                                          |                                             | 96,995             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/11/2010 | 06/15/2020                     |                     | 14,500,000      | USDLIBBBA3M (3.3553 USD)                    |                                                    |                                                      | (206,412)           | (2,043,565)                   |      | (2,043,565) | (324,875)                                 |                                            |                                          |                                             | 206,020            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/11/2010 | 06/15/2030                     |                     | 13,000,000      | USDLIBBBA3M (3.9023 USD)                    |                                                    |                                                      | (220,614)           | (3,145,093)                   |      | (3,145,093) | (357,529)                                 |                                            |                                          |                                             | 277,448            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/11/2010 | 06/15/2013                     |                     | 10,200,000      | USDLIBBBA3M (1.5813 USD)                    |                                                    |                                                      | (54,726)            | (105,697)                     |      | (105,697)   | 24,299                                    |                                            |                                          |                                             | 50,287             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/14/2010 | 06/16/2020                     |                     | 10,800,000      | USDLIBBBA3M (3.3932 USD)                    |                                                    |                                                      | (155,563)           | (1,553,421)                   |      | (1,553,421) | (240,781)                                 |                                            |                                          |                                             | 153,476            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/14/2010 | 06/16/2025                     |                     | 7,700,000       | USDLIBBBA3M (3.7952 USD)                    |                                                    |                                                      | (126,387)           | (1,552,591)                   |      | (1,552,591) | (206,693)                                 |                                            |                                          |                                             | 139,612            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/14/2010 | 06/16/2013                     |                     | 27,300,000      | USDLIBBBA3M (1.5892 USD)                    |                                                    |                                                      | (146,982)           | (284,973)                     |      | (284,973)   | 65,848                                    |                                            |                                          |                                             | 134,783            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/16/2010 | 06/18/2015                     |                     | 9,300,000       | USDLIBBBA3M (2.3332 USD)                    |                                                    |                                                      | (84,521)            | (469,085)                     |      | (469,085)   | (24,256)                                  |                                            |                                          |                                             | 80,652             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/16/2010 | 06/18/2015                     |                     | 12,200,000      | USDLIBBBA3M (2.3332 USD)                    |                                                    |                                                      | (110,877)           | (615,359)                     |      | (615,359)   | (31,820)                                  |                                            |                                          |                                             | 105,802            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/16/2010 | 06/18/2020                     |                     | 14,900,000      | USDLIBBBA3M (3.3362 USD)                    |                                                    |                                                      | (210,139)           | (2,079,134)                   |      | (2,079,134) | (335,117)                                 |                                            |                                          |                                             | 211,812            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/16/2010 | 06/18/2025                     |                     | 13,500,000      | USDLIBBBA3M (3.7422 USD)                    |                                                    |                                                      | (217,799)           | (2,638,901)                   |      | (2,638,901) | (363,488)                                 |                                            |                                          |                                             | 244,826            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/16/2010 | 06/18/2030                     |                     | 20,900,000      | USDLIBBBA3M (3.9042 USD)                    |                                                    |                                                      | (354,115)           | (5,062,884)                   |      | (5,062,884) | (574,702)                                 |                                            |                                          |                                             | 446,152            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 06/16/2010 | 06/18/2013                     |                     | 16,500,000      | USDLIBBBA3M (1.5442 USD)                    |                                                    |                                                      | (84,864)            | (165,684)                     |      | (165,684)   | 36,261                                    |                                            |                                          |                                             | 81,694             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/18/2010 | 06/22/2020                     |                     | 15,800,000      | 3.2768 USD (USDLIBBBA3M)                    |                                                    |                                                      | 217,620             | 2,134,291                     |      | 2,134,291   | 359,416                                   |                                            |                                          |                                             | 224,761            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                      | 06/18/2010 | 06/22/2025                     |                     | 11,300,000      | 3.6768 USD (USDLIBBBA3M)                    |                                                    |                                                      | 178,240             | 2,123,192                     |      | 2,123,192   | 305,788                                   |                                            |                                          |                                             | 205,015            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                      | 06/18/2010 | 06/22/2030                     |                     | 15,300,000      | 3.8308 USD (USDLIBBBA3M)                    |                                                    |                                                      | 253,115             | 3,537,401                     |      | 3,537,401   | 421,101                                   |                                            |                                          |                                             | 326,709            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/24/2010 | 06/28/2015                     |                     | 16,700,000      | 2.1738 USD (USDLIBBBA3M)                    |                                                    |                                                      | 137,544             | 770,555                       |      | 770,555     | 61,271                                    |                                            |                                          |                                             | 145,494            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Goldman Sachs Intl Ltd      | 06/24/2010 | 06/28/2015                     |                     | 19,600,000      | 2.1738 USD (USDLIBBBA3M)                    |                                                    |                                                      | 161,429             | 904,364                       |      | 904,364     | 71,910                                    |                                            |                                          |                                             | 170,760            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/24/2010 | 06/28/2020                     |                     | 16,600,000      | 3.1558 USD (USDLIBBBA3M)                    |                                                    |                                                      | 218,226             | 2,090,789                     |      | 2,090,789   | 385,640                                   |                                            |                                          |                                             | 236,384            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/24/2010 | 06/28/2025                     |                     | 13,800,000      | 3.5718 USD (USDLIBBBA3M)                    |                                                    |                                                      | 210,121             | 2,424,410                     |      | 2,424,410   | 376,203                                   |                                            |                                          |                                             | 250,531            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 06/24/2010 | 06/28/2030                     |                     | 15,900,000      | 3.7398 USD (USDLIBBBA3M)                    |                                                    |                                                      | 255,452             | 3,457,469                     |      | 3,457,469   | 437,947                                   |                                            |                                          |                                             | 339,676            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 06/24/2010 | 06/28/2013                     |                     | 21,800,000      | 1.4138 USD (USDLIBBBA3M)                    |                                                    |                                                      | 96,709              | 197,382                       |      | 197,382     | (32,039)                                  |                                            |                                          |                                             | 109,453            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/25/2010 | 06/29/2025                     |                     | 7,800,000       | 3.5958 USD (USDLIBBBA3M)                    |                                                    |                                                      | 119,677             | 1,393,892                     |      | 1,393,892   | 212,443                                   |                                            |                                          |                                             | 141,619            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/25/2010 | 06/29/2030                     |                     | 11,500,000      | 3.7608 USD (USDLIBBBA3M)                    |                                                    |                                                      | 185,935             | 2,540,692                     |      | 2,540,692   | 316,935                                   |                                            |                                          |                                             | 245,696            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/28/2010 | 06/30/2020                     |                     | 17,500,000      | USDLIBBBA3M (3.1422 USD)                    |                                                    |                                                      | (228,659)           | (2,189,463)                   |      | (2,189,463) | (406,386)                                 |                                            |                                          |                                             | 249,285            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/28/2010 | 06/30/2030                     |                     | 36,900,000      | USDLIBBBA3M (3.7362 USD)                    |                                                    |                                                      | (591,736)           | (8,014,548)                   |      | (8,014,548) | (1,013,514)                               |                                            |                                          |                                             | 788,424            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/29/2010 | 07/01/2012                     |                     | 11,200,000      | 0.9768 USD (USDLIBBBA3M)                    |                                                    |                                                      | 25,093              | 315                           |      | 315         | (19,523)                                  |                                            |                                          |                                             | 2,951              |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/29/2010 | 07/01/2013                     |                     | 18,200,000      | 1.3358 USD (USDLIBBBA3M)                    |                                                    |                                                      | 73,445              | 151,922                       |      | 151,922     | (19,588)                                  |                                            |                                          |                                             | 91,755             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/29/2010 | 07/01/2015                     |                     | 15,100,000      | 2.0578 USD (USDLIBBBA3M)                    |                                                    |                                                      | 115,446             | 645,689                       |      | 645,689     | 64,430                                    |                                            |                                          |                                             | 131,735            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/29/2010 | 07/01/2015                     |                     | 19,200,000      | 2.0578 USD (USDLIBBBA3M)                    |                                                    |                                                      | 146,793             | 821,008                       |      | 821,008     | 81,924                                    |                                            |                                          |                                             | 167,504            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 06/29/2010 | 07/01/2020                     |                     | 28,900,000      | 3.0378 USD (USDLIBBBA3M)                    |                                                    |                                                      | 362,564             | 3,380,359                     |      | 3,380,359   | 683,956                                   |                                            |                                          |                                             | 411,748            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/29/2010 | 07/01/2025                     |                     | 17,800,000      | 3.4678 USD (USDLIBBBA3M)                    |                                                    |                                                      | 261,579             | 2,910,531                     |      | 2,910,531   | 488,700                                   |                                            |                                          |                                             | 323,251            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 06/29/2010 | 07/01/2030                     |                     | 18,800,000      | 3.6458 USD (USDLIBBBA3M)                    |                                                    |                                                      | 293,007             | 3,820,267                     |      | 3,820,267   | 518,385                                   |                                            |                                          |                                             | 401,721            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 06/29/2010 | 07/02/2040                     |                     | 18,700,000      | 3.7738 USD (USDLIBBBA3M)                    |                                                    |                                                      | 303,416             | 5,017,933                     |      | 5,017,933   | 524,820                                   |                                            |                                          |                                             | 498,399            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 06/30/2010 | 07/02/2015                     |                     | 7,300,000       | 2.0587 USD (USDLIBBBA3M)                    |                                                    |                                                      | 55,845              | 312,591                       |      | 312,591     | 31,216                                    |                                            |                                          |                                             | 63,715             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/30/2010 | 07/02/2020                     |                     | 6,900,000       | 3.0317 USD (USDLIBBBA3M)                    |                                                    |                                                      | 86,353              | 803,947                       |      | 803,947     | 163,425                                   |                                            |                                          |                                             | 98,323             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/30/2010 | 07/02/2025                     |                     | 7,100,000       | 3.4477 USD (USDLIBBBA3M)                    |                                                    |                                                      | 103,624             | 1,144,309                     |      | 1,144,309   | 195,108                                   |                                            |                                          |                                             | 128,951            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 Svcs | 06/30/2010 | 07/02/2030                     |                     | 9,100,000       | 3.6117 USD (USDLIBBBA3M)                    |                                                    |                                                      | 140,276             | 1,802,180                     |      | 1,802,180   | 250,866                                   |                                            |                                          |                                             | 194,465            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/30/2010 | 07/02/2040                     |                     | 8,700,000       | 3.7257 USD (USDLIBBBA3M)                    |                                                    |                                                      | 139,069             | 2,247,675                     |      | 2,247,675   | 243,162                                   |                                            |                                          |                                             | 231,875            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citibank NA                 | 06/30/2010 | 07/02/2015                     |                     | 8,600,000       | 2.0578 USD (USDLIBBBA1M)                    |                                                    |                                                      | 65,751              | 368,028                       |      | 368,028     | 36,812                                    |                                            |                                          |                                             | 75,062             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 06/30/2010 | 07/02/2015                     |                     | 12,300,000      | 2.0578 USD (USDLIBBBA1M)                    |                                                    |                                                      | 94,039              | 526,366                       |      | 526,366     | 52,649                                    |                                            |                                          |                                             | 107,356            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citibank NA                 | 06/30/2010 | 07/02/2020                     |                     | 11,800,000      | 3.0118 USD (USDLIBBBA3M)                    |                                                    |                                                      | 146,502             | 1,356,909                     |      | 1,356,909   | 280,278                                   |                                            |                                          |                                             | 168,147            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 06/30/2010 | 07/02/2020                     |                     | 6,100,000       | 3.0118 USD (USDLIBBBA3M)                    |                                                    |                                                      | 75,734              | 701,453                       |      | 701,453     | 144,890                                   |                                            |                                          |                                             | 86,924             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 06/30/2010 | 07/02/2013                     |                     | 11,200,000      | 1.3398 USD (USDLIBBBA3M)                    |                                                    |                                                      | 45,421              | 94,196                        |      | 94,196      | (12,207)                                  |                                            |                                          |                                             | 56,542             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 06/30/2010 | 07/02/2017                     |                     | 9,700,000       | 2.5688 USD (USDLIBBBA3M)                    |                                                    |                                                      | 98,944              | 762,861                       |      | 762,861     | 129,303                                   |                                            |                                          |                                             | 109,290            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citibank NA                 | 06/30/2010 | 07/02/2025                     |                     | 8,900,000       | 3.4208 USD (USDLIBBBA3M)                    |                                                    |                                                      | 128,698             | 1,406,361                     |      | 1,406,361   | 244,979                                   |                                            |                                          |                                             | 161,643            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 06/30/2010 | 07/02/2030                     |                     | 7,900,000       | 3.5858 USD (USDLIBBBA3M)                    |                                                    |                                                      | 120,755             | 1,533,433                     |      | 1,533,433   | 217,818                                   |                                            |                                          |                                             | 168,821            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citibank NA                 | 06/30/2010 | 07/02/2040                     |                     | 5,300,000       | 3.7048 USD (USDLIBBBA3M)                    |                                                    |                                                      | 84,166              | 1,346,257                     |      | 1,346,257   | 147,893                                   |                                            |                                          |                                             | 141,257            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 07/01/2010 | 07/06/2012                     |                     | 27,300,000      | USDLIBBBA3M (0.9933 USD)                    |                                                    |                                                      | (63,003)            | (2,381)                       |      | (2,381)     | 51,575                                    |                                            |                                          |                                             | 17,622             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 07/01/2010 | 07/06/2015                     |                     | 27,700,000      | USDLIBBBA3M (2.0713 USD)                    |                                                    |                                                      | (213,230)           | (1,201,685)                   |      | (1,201,685) | (119,025)                                 |                                            |                                          |                                             | 242,210            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 07/01/2010 | 07/06/2020                     |                     | 58,100,000      | 3.0087 USD (USDLIBBBA3M)                    |                                                    |                                                      | 719,558             | 6,672,977                     |      | 6,672,977   | 1,381,881                                 |                                            |                                          |                                             | 828,477            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 07/01/2010 | 07/06/2025                     |                     | 84,200,000      | 3.4018 USD (USDLIBBBA3M)                    |                                                    |                                                      | 1,208,297           | 13,125,528                    |      | 13,125,528  | 2,319,957                                 |                                            |                                          |                                             | 1,529,891          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 07/01/2010 | 07/06/2030                     |                     | 90,500,000      | 3.5648 USD (USDLIBBBA3M)                    |                                                    |                                                      | 1,372,461           | 17,289,177                    |      | 17,289,177  | 2,494,065                                 |                                            |                                          |                                             | 1,934,551          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 07/01/2010 | 07/06/2040                     |                     | 87,400,000      | 3.6768 USD (USDLIBBBA3M)                    |                                                    |                                                      | 1,374,393           | 21,701,649                    |      | 21,701,649  | 2,432,265                                 |                                            |                                          |                                             | 2,329,870          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 07/01/2010 | 07/06/2012                     |                     | 82,700,000      | 0.9818 USD (USDLIBBBA3M)                    |                                                    |                                                      | 186,101             | 7,055                         |      | 7,055       | (151,521)                                 |                                            |                                          |                                             | 53,383             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 07/01/2010 | 07/06/2012                     |                     | 36,200,000      | 0.9818 USD (USDLIBBBA3M)                    |                                                    |                                                      | 81,462              | 3,088                         |      | 3,088       | (66,325)                                  |                                            |                                          |                                             | 23,367             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 07/01/2010 | 07/08/2030                     |                     | 12,200,000      | USDLIBBBA3M (3.5782 USD)                    |                                                    |                                                      | (185,834)           | (2,355,559)                   |      | (2,355,559) | (336,191)                                 |                                            |                                          |                                             | 260,830            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG         | 07/01/2010 | 07/08/2030                     |                     | 118,700,000     | USD LIBBBA3M (3.5782 USD)                   |                                                    |                                                      | (1,808,076)         | (22,918,427)                  |      | (22,918,427) | (3,270,969)                               |                                            |                                          |                                             | 2,537,748          |                                    | 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     | USD LIBBBA3M (3.6972 USD)                   |                                                    |                                                      | (1,810,645)         | (28,890,871)                  |      | (28,890,871) | (3,188,723)                               |                                            |                                          |                                             | 3,049,624          |                                    | 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     | USD LIBBBA3M (1.3532 USD)                   |                                                    |                                                      | (608,705)           | (1,296,502)                   |      | (1,296,502)  | 169,078                                   |                                            |                                          |                                             | 752,236            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 07/08/2010 | 07/13/2015                     |                     | 13,400,000      | USD LIBBBA3M (2.0812 USD)                   |                                                    |                                                      | (104,135)           | (587,566)                     |      | (587,566)    | (59,088)                                  |                                            |                                          |                                             | 117,542            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 07/08/2010 | 07/13/2020                     |                     | 18,500,000      | USD LIBBBA3M (3.0882 USD)                   |                                                    |                                                      | (236,916)           | (2,237,283)                   |      | (2,237,283)  | (435,238)                                 |                                            |                                          |                                             | 264,116            |                                    | 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      | USD LIBBBA3M (3.5112 USD)                   |                                                    |                                                      | (229,788)           | (2,598,348)                   |      | (2,598,348)  | (421,325)                                 |                                            |                                          |                                             | 279,990            |                                    | 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      | USD LIBBBA3M (3.6752 USD)                   |                                                    |                                                      | (278,621)           | (3,678,673)                   |      | (3,678,673)  | (487,059)                                 |                                            |                                          |                                             | 378,532            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl       | 07/08/2010 | 07/12/2012                     |                     | 7,800,000       | USD LIBBBA3M (0.9542 USD)                   |                                                    |                                                      | (16,663)            | (1,259)                       |      | (1,259)      | 12,724                                    |                                            |                                          |                                             | 7,120              |                                    | 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      | USD LIBBBA3M (1.3312 USD)                   |                                                    |                                                      | (55,091)            | (117,382)                     |      | (117,382)    | 14,089                                    |                                            |                                          |                                             | 70,099             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl       | 10/28/2011 | 11/01/2013                     |                     | 13,100,000      | USD LIBBBA3M (0.6112 USD)                   |                                                    |                                                      | (6,943)             | (15,434)                      |      | (15,434)     | (40,773)                                  |                                            |                                          |                                             | 76,339             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl       | 10/28/2011 | 11/03/2014                     |                     | 9,400,000       | USD LIBBBA3M (0.7913 USD)                   |                                                    |                                                      | (13,442)            | (48,537)                      |      | (48,537)     | (50,593)                                  |                                            |                                          |                                             | 72,474             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl       | 10/28/2011 | 11/01/2016                     |                     | 6,700,000       | USD LIBBBA3M (1.4113 USD)                   |                                                    |                                                      | (30,351)            | (151,658)                     |      | (151,658)    | (85,789)                                  |                                            |                                          |                                             | 70,292             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 10/28/2011 | 11/01/2016                     |                     | 24,100,000      | USD LIBBBA3M (1.4113 USD)                   |                                                    |                                                      | (109,172)           | (545,517)                     |      | (545,517)    | (308,583)                                 |                                            |                                          |                                             | 252,843            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 10/28/2011 | 11/01/2021                     |                     | 35,900,000      | USD LIBBBA3M (2.4612 USD)                   |                                                    |                                                      | (351,101)           | (2,413,889)                   |      | (2,413,889)  | (948,611)                                 |                                            |                                          |                                             | 552,528            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 10/28/2011 | 11/02/2026                     |                     | 30,500,000      | USD LIBBBA3M (2.8612 USD)                   |                                                    |                                                      | (359,289)           | (2,716,683)                   |      | (2,716,683)  | (887,278)                                 |                                            |                                          |                                             | 581,703            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 10/28/2011 | 11/03/2031                     |                     | 19,600,000      | USD LIBBBA3M (3.0113 USD)                   |                                                    |                                                      | (245,587)           | (2,083,536)                   |      | (2,083,536)  | (534,155)                                 |                                            |                                          |                                             | 434,141            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 10/28/2011 | 11/01/2041                     |                     | 32,900,000      | USD LIBBBA3M (3.1113 USD)                   |                                                    |                                                      | (428,686)           | (4,331,494)                   |      | (4,331,494)  | (871,409)                                 |                                            |                                          |                                             | 897,493            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl       | 01/04/2012 | 01/06/2014                     |                     | 18,000,000      | USD LIBBBA3M (0.7262 USD)                   |                                                    |                                                      | (16,639)            | (56,292)                      |      | (56,292)     | (56,292)                                  |                                            |                                          |                                             | 111,747            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl       | 01/04/2012 | 01/06/2014                     |                     | 32,700,000      | USD LIBBBA3M (0.7262 USD)                   |                                                    |                                                      | (30,227)            | (102,264)                     |      | (102,264)    | (102,264)                                 |                                            |                                          |                                             | 203,008            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl       | 01/04/2012 | 01/06/2015                     |                     | 16,900,000      | USD LIBBBA3M (0.8342 USD)                   |                                                    |                                                      | (24,494)            | (109,485)                     |      | (109,485)    | (109,485)                                 |                                            |                                          |                                             | 135,083            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Credit Suisse Intl          | 01/04/2012 | 01/06/2017                     |                     | 54,100,000      | USD LIBBBA3M (1.2652 USD)                   |                                                    |                                                      | (191,758)           | (868,884)                     |      | (868,884)   | (868,884)                                 |                                            |                                          |                                             | 579,281            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 01/04/2012 | 01/06/2027                     |                     | 12,000,000      | USD LIBBBA3M (2.4832 USD)                   |                                                    |                                                      | (113,584)           | (484,399)                     |      | (484,399)   | (484,399)                                 |                                            |                                          |                                             | 230,282            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 01/04/2012 | 01/06/2032                     |                     | 23,900,000      | 2.6058 USD (USD LIBBBA3M)                   |                                                    |                                                      | 240,465             | 979,510                       |      | 979,510     | 979,510                                   |                                            |                                          |                                             | 531,779            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 01/04/2012 | 01/06/2042                     |                     | 21,400,000      | 2.7038 USD (USD LIBBBA3M)                   |                                                    |                                                      | 225,507             | 951,157                       |      | 951,157     | 951,157                                   |                                            |                                          |                                             | 585,575            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 01/04/2012 | 01/06/2022                     |                     | 31,600,000      | USD LIBBBA3M (2.1082 USD)                   |                                                    |                                                      | (241,501)           | (1,102,208)                   |      | (1,102,208) | (1,102,208)                               |                                            |                                          |                                             | 491,030            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 01/11/2012 | 01/13/2017                     |                     | 12,200,000      | USD LIBBBA3M (1.1752 USD)                   |                                                    |                                                      | (36,583)            | (145,818)                     |      | (145,818)   | (145,818)                                 |                                            |                                          |                                             | 130,909            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 01/11/2012 | 01/13/2022                     |                     | 10,200,000      | USD LIBBBA3M (2.0792 USD)                   |                                                    |                                                      | (73,616)            | (327,174)                     |      | (327,174)   | (327,174)                                 |                                            |                                          |                                             | 158,657            |                                    | 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)                   |                                                    |                                                      | (3,144)             | (11,356)                      |      | (11,356)    | (11,356)                                  |                                            |                                          |                                             | 99,684             |                                    | 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       | 2.4058 USD (USD LIBBBA3M)                   |                                                    |                                                      | 73,576              | 259,419                       |      | 259,419     | 259,419                                   |                                            |                                          |                                             | 165,222            |                                    | 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      | 2.5428 USD (USD LIBBBA3M)                   |                                                    |                                                      | 204,702             | 682,776                       |      | 682,776     | 682,776                                   |                                            |                                          |                                             | 496,631            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 01/13/2012 | 01/17/2042                     |                     | 24,500,000      | 2.6438 USD (USD LIBBBA3M)                   |                                                    |                                                      | 236,170             | 770,285                       |      | 770,285     | 770,285                                   |                                            |                                          |                                             | 670,743            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/13/2012 | 01/17/2022                     |                     | 15,000,000      | 2.0208 USD (USD LIBBBA3M)                   |                                                    |                                                      | 102,022             | 400,366                       |      | 400,366     | 400,366                                   |                                            |                                          |                                             | 233,452            |                                    | 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      | 1.9818 USD (USD LIBBBA3M)                   |                                                    |                                                      | 159,572             | 566,824                       |      | 566,824     | 566,824                                   |                                            |                                          |                                             | 381,469            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Goldman Sachs Intl Ltd      | 01/18/2012 | 01/20/2027                     |                     | 33,700,000      | 2.3688 USD (USD LIBBBA3M)                   |                                                    |                                                      | 277,820             | 855,729                       |      | 855,729     | 855,729                                   |                                            |                                          |                                             | 647,563            |                                    | 005                                                     |
| 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 (USD LIBBBA3M)                   |                                                    |                                                      | 237,237             | 655,791                       |      | 655,791     | 655,791                                   |                                            |                                          |                                             | 596,889            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 404,757             | 1,055,812                     |      | 1,055,812   | 1,055,812                                 |                                            |                                          |                                             | 1,188,338          |                                    | 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      | USD LIBBBA3M (0.5902 USD)                   |                                                    |                                                      | (5,669)             | (19,758)                      |      | (19,758)    | (19,758)                                  |                                            |                                          |                                             | 127,942            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/19/2012 | 01/23/2015                     |                     | 13,800,000      | USD LIBBBA3M (0.6932 USD)                   |                                                    |                                                      | (10,092)            | (38,841)                      |      | (38,841)    | (38,841)                                  |                                            |                                          |                                             | 111,319            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/19/2012 | 01/23/2017                     |                     | 16,600,000      | USD LIBBBA3M (1.1482 USD)                   |                                                    |                                                      | (45,289)            | (175,840)                     |      | (175,840)   | (175,840)                                 |                                            |                                          |                                             | 178,659            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/19/2012 | 01/24/2022                     |                     | 20,000,000      | USD LIBBBA3M (2.0672 USD)                   |                                                    |                                                      | (135,233)           | (613,963)                     |      | (613,963)   | (613,963)                                 |                                            |                                          |                                             | 311,582            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Morgan Stanley Capital Svcs | 01/19/2012 | 01/25/2027                     |                     | 23,600,000      | USD LIBBBA3M (2.4632 USD)                   |                                                    |                                                      | (200,591)           | (883,747)                     |      | (883,747)   | (883,747)                                 |                                            |                                          |                                             | 453,699            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 01/19/2012 | 01/23/2032                     |                     | 15,700,000      | USD LIBBBA3M (2.6072 USD)                   |                                                    |                                                      | (143,367)           | (643,684)                     |      | (643,684)   | (643,684)                                 |                                            |                                          |                                             | 349,744            |                                    | 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      | USD LIBBBA3M (0.5942 USD)                   |                                                    |                                                      | (5,136)             | (18,025)                      |      | (18,025)    | (18,025)                                  |                                            |                                          |                                             | 110,391            |                                    | 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      | USD LIBBBA3M (1.2072 USD)                   |                                                    |                                                      | (78,324)            | (349,016)                     |      | (349,016)   | (349,016)                                 |                                            |                                          |                                             | 284,218            |                                    | 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      | USD LIBBBA3M (2.1642 USD)                   |                                                    |                                                      | (148,521)           | (819,684)                     |      | (819,684)   | (819,684)                                 |                                            |                                          |                                             | 324,045            |                                    | 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      | USD LIBBBA3M (2.5672 USD)                   |                                                    |                                                      | (101,437)           | (579,321)                     |      | (579,321)   | (579,321)                                 |                                            |                                          |                                             | 219,160            |                                    | 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      | USD LIBBBA3M (1.2102 USD)                   |                                                    |                                                      | (69,708)            | (316,860)                     |      | (316,860)   | (316,860)                                 |                                            |                                          |                                             | 256,457            |                                    | 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      | USD LIBBBA3M (2.5822 USD)                   |                                                    |                                                      | (172,441)           | (1,033,132)                   |      | (1,033,132) | (1,033,132)                               |                                            |                                          |                                             | 376,872            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 01/25/2012 | 01/27/2022                     |                     | 28,300,000      | USD LIBBBA3M (2.1702 USD)                   |                                                    |                                                      | (199,106)           | (1,128,316)                   |      | (1,128,316) | (1,128,316)                               |                                            |                                          |                                             | 441,078            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 01/25/2012 | 01/27/2032                     |                     | 9,100,000       | USD LIBBBA3M (2.7332 USD)                   |                                                    |                                                      | (85,940)            | (558,214)                     |      | (558,214)   | (558,214)                                 |                                            |                                          |                                             | 202,774            |                                    | 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 | 01/31/2014                     |                     | 11,300,000      | USD LIBBBA3M (0.5392 USD)                   |                                                    |                                                      | (922)               | (1,228)                       |      | (1,228)     | (1,228)                                   |                                            |                                          |                                             | 71,715             |                                    | 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 | 01/31/2022                     |                     | 17,900,000      | 2.0128 USD (USD LIBBBA3M)                   |                                                    |                                                      | 112,099             | 459,063                       |      | 459,063     | 459,063                                   |                                            |                                          |                                             | 279,145            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 143,736             | 647,068                       |      | 647,068     | 647,068                                   |                                            |                                          |                                             | 340,498            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | JPMorgan Chase & Co         | 01/27/2012 | 02/02/2032                     |                     | 22,400,000      | 2.6278 USD (USD LIBBBA3M)                   |                                                    |                                                      | 198,063             | 994,741                       |      | 994,741     | 994,741                                   |                                            |                                          |                                             | 499,346            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 248,602             | 1,520,475                     |      | 1,520,475   | 1,520,475                                 |                                            |                                          |                                             | 723,228            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 64,818              | 232,410                       |      | 232,410     | 232,410                                   |                                            |                                          |                                             | 159,669            |                                    | 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 (USD LIBBBA3M)                   |                                                    |                                                      | 85,080              | 386,491                       |      | 386,491     | 386,491                                   |                                            |                                          |                                             | 257,549            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | JPMorgan Chase & Co         | 01/31/2012 | 02/02/2022                     |                     | 18,000,000      | 1.9168 USD (USD LIBBBA3M)                   |                                                    |                                                      | 104,420             | 302,473                       |      | 302,473     | 302,473                                   |                                            |                                          |                                             | 280,785            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 01/31/2012 | 02/02/2032                     |                     | 13,200,000      | 2.5078 USD (USD LIBBBA3M)                   |                                                    |                                                      | 108,863             | 325,745                       |      | 325,745     | 325,745                                   |                                            |                                          |                                             | 294,258            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 01/31/2012 | 02/03/2042                     |                     | 8,400,000       | 2.6408 USD (USD LIBBBA3M)                   |                                                    |                                                      | 73,901              | 256,798                       |      | 256,798     | 256,798                                   |                                            |                                          |                                             | 230,150            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Barclays Bank PLC          | 02/01/2012 | 02/03/2014                     |                     | 80,400,000      | USDL1BBBA3M (0.0502 USD)                    |                                                    |                                                      | 3,347               | 40,245                        |      | 40,245      | 40,245                                    |                                            |                                          |                                             | 511,575            |                                    | 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      | USDL1BBBA3M (0.4832 USD)                    |                                                    |                                                      | 1,519               | 11,352                        |      | 11,352      | 11,352                                    |                                            |                                          |                                             | 89,309             |                                    | 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      | USDL1BBBA3M (0.4832 USD)                    |                                                    |                                                      | 1,736               | 12,974                        |      | 12,974      | 12,974                                    |                                            |                                          |                                             | 102,068            |                                    | 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      | USDL1BBBA3M (0.5682 USD)                    |                                                    |                                                      | (3,250)             | 7,339                         |      | 7,339       | 7,339                                     |                                            |                                          |                                             | 112,960            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA           | 02/02/2012 | 02/06/2017                     |                     | 11,600,000      | USDL1BBBA3M (0.9762 USD)                    |                                                    |                                                      | (21,775)            | (29,925)                      |      | (29,925)    | (29,925)                                  |                                            |                                          |                                             | 125,369            |                                    | 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      | USDL1BBBA3M (2.0312 USD)                    |                                                    |                                                      | (109,690)           | (485,782)                     |      | (485,782)   | (485,782)                                 |                                            |                                          |                                             | 280,985            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA           | 02/03/2012 | 02/07/2017                     |                     | 13,200,000      | USDL1BBBA3M (1.0322 USD)                    |                                                    |                                                      | (27,692)            | (67,225)                      |      | (67,225)    | (67,225)                                  |                                            |                                          |                                             | 142,704            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA           | 02/03/2012 | 02/08/2027                     |                     | 13,800,000      | USDL1BBBA3M (2.4912 USD)                    |                                                    |                                                      | (109,488)           | (561,837)                     |      | (561,837)   | (561,837)                                 |                                            |                                          |                                             | 265,648            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA           | 02/03/2012 | 02/09/2032                     |                     | 11,400,000      | USDL1BBBA3M (2.6762 USD)                    |                                                    |                                                      | (98,882)            | (591,737)                     |      | (591,737)   | (591,737)                                 |                                            |                                          |                                             | 254,256            |                                    | 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      | USDL1BBBA3M (2.0412 USD)                    |                                                    |                                                      | (109,822)           | (501,679)                     |      | (501,679)   | (501,679)                                 |                                            |                                          |                                             | 281,025            |                                    | 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      | USDL1BBBA3M (2.4952 USD)                    |                                                    |                                                      | (109,083)           | (569,019)                     |      | (569,019)   | (569,019)                                 |                                            |                                          |                                             | 265,648            |                                    | 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      | USDL1BBBA3M (2.6782 USD)                    |                                                    |                                                      | (98,399)            | (595,509)                     |      | (595,509)   | (595,509)                                 |                                            |                                          |                                             | 254,238            |                                    | 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      | USDL1BBBA3M (1.0942 USD)                    |                                                    |                                                      | (40,079)            | (135,248)                     |      | (135,248)   | (135,248)                                 |                                            |                                          |                                             | 186,057            |                                    | 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      | USDL1BBBA3M (2.0822 USD)                    |                                                    |                                                      | (63,518)            | (321,739)                     |      | (321,739)   | (321,739)                                 |                                            |                                          |                                             | 159,270            |                                    | 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       | USDL1BBBA3M (0.5262 USD)                    |                                                    |                                                      | (1,023)             | 1,406                         |      | 1,406       | 1,406                                     |                                            |                                          |                                             | 62,247             |                                    | 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       | USDL1BBBA3M (0.6462 USD)                    |                                                    |                                                      | (5,428)             | (13,923)                      |      | (13,923)    | (13,923)                                  |                                            |                                          |                                             | 78,302             |                                    | 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      | USDL1BBBA3M (1.1142 USD)                    |                                                    |                                                      | (47,189)            | (174,598)                     |      | (174,598)   | (174,598)                                 |                                            |                                          |                                             | 216,603            |                                    | 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      | USDL1BBBA3M (2.1102 USD)                    |                                                    |                                                      | (136,522)           | (750,464)                     |      | (750,464)   | (750,464)                                 |                                            |                                          |                                             | 345,331            |                                    | 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      | USDL1BBBA3M (2.5582 USD)                    |                                                    |                                                      | (162,633)           | (1,014,740)                   |      | (1,014,740) | (1,014,740)                               |                                            |                                          |                                             | 396,806            |                                    | 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      | USDL1BBBA3M (2.7322 USD)                    |                                                    |                                                      | (93,324)            | (664,546)                     |      | (664,546)   | (664,546)                                 |                                            |                                          |                                             | 243,172            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Morgan Stanley Capital Svcs | 02/09/2012 | 02/13/2022                     |                     | 4,000,000       | 2.1188 USD (USDLIBBBA3M)                    |                                                    |                                                      | 24,842              | 138,938                       |      | 138,938     | 138,938                                   |                                            |                                          |                                             | 62,494             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 02/09/2012 | 02/13/2042                     |                     | 2,000,000       | USDLIBBBA3M (2.8822 USD)                    |                                                    |                                                      | (18,274)            | (165,060)                     |      | (165,060)   | (165,060)                                 |                                            |                                          |                                             | 54,823             |                                    | 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      | USDLIBBBA3M (0.5442 USD)                    |                                                    |                                                      | (18,702)            | (13,541)                      |      | (13,541)    | (13,541)                                  |                                            |                                          |                                             | 634,754            |                                    | 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      | 2.5128 USD (USDLIBBBA3M)                    |                                                    |                                                      | 131,944             | 750,847                       |      | 750,847     | 750,847                                   |                                            |                                          |                                             | 333,240            |                                    | 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      | 2.6858 USD (USDLIBBBA3M)                    |                                                    |                                                      | 193,760             | 1,250,172                     |      | 1,250,172   | 1,250,172                                 |                                            |                                          |                                             | 522,149            |                                    | 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      | 2.8208 USD (USDLIBBBA3M)                    |                                                    |                                                      | 244,372             | 1,926,776                     |      | 1,926,776   | 1,926,776                                 |                                            |                                          |                                             | 762,180            |                                    | 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      | USDLIBBBA3M (2.7132 USD)                    |                                                    |                                                      | (174,321)           | (1,255,040)                   |      | (1,255,040) | (1,255,040)                               |                                            |                                          |                                             | 484,451            |                                    | 005                                                     |
| 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      | USDLIBBBA3M (2.5482 USD)                    |                                                    |                                                      | (105,611)           | (680,126)                     |      | (680,126)   | (680,126)                                 |                                            |                                          |                                             | 273,706            |                                    | 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      | USDLIBBBA3M (1.1792 USD)                    |                                                    |                                                      | (74,608)            | (353,805)                     |      | (353,805)   | (353,805)                                 |                                            |                                          |                                             | 332,479            |                                    | 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      | USDLIBBBA3M (2.1192 USD)                    |                                                    |                                                      | (215,786)           | (1,295,671)                   |      | (1,295,671) | (1,295,671)                               |                                            |                                          |                                             | 586,801            |                                    | 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      | USDLIBBBA3M (0.5912 USD)                    |                                                    |                                                      | (4,330)             | (10,623)                      |      | (10,623)    | (10,623)                                  |                                            |                                          |                                             | 77,070             |                                    | 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      | USDLIBBBA3M (2.5522 USD)                    |                                                    |                                                      | (134,713)           | (895,208)                     |      | (895,208)   | (895,208)                                 |                                            |                                          |                                             | 356,655            |                                    | 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      | USDLIBBBA3M (2.7232 USD)                    |                                                    |                                                      | (395,688)           | (3,055,167)                   |      | (3,055,167) | (3,055,167)                               |                                            |                                          |                                             | 1,147,821          |                                    | 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      | USDLIBBBA3M (2.1212 USD)                    |                                                    |                                                      | (262,109)           | (1,614,295)                   |      | (1,614,295) | (1,614,295)                               |                                            |                                          |                                             | 729,612            |                                    | 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      | USDLIBBBA3M (2.5552 USD)                    |                                                    |                                                      | (460,634)           | (3,154,291)                   |      | (3,154,291) | (3,154,291)                               |                                            |                                          |                                             | 1,247,912          |                                    | 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      | USDLIBBBA3M (2.8672 USD)                    |                                                    |                                                      | (693,230)           | (6,708,471)                   |      | (6,708,471) | (6,708,471)                               |                                            |                                          |                                             | 2,320,510          |                                    | 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       | USDLIBBBA3M (0.6822 USD)                    |                                                    |                                                      | (6,136)             | (22,632)                      |      | (22,632)    | (22,632)                                  |                                            |                                          |                                             | 78,994             |                                    | 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      | 2.4258 USD (USDLIBBBA3M)                    |                                                    |                                                      | 99,347              | 494,302                       |      | 494,302     | 494,302                                   |                                            |                                          |                                             | 297,030            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 02/28/2012 | 03/01/2042                     |                     | 13,900,000      | 2.7178 USD (USDLIBBBA3M)                    |                                                    |                                                      | 103,200             | 655,847                       |      | 655,847     | 655,847                                   |                                            |                                          |                                             | 381,301            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 03/01/2012 | 03/05/2017                     |                     | 15,400,000      | USDLIBBBA3M (1.1562 USD)                    |                                                    |                                                      | (33,086)            | (161,298)                     |      | (161,298)   | (161,298)                                 |                                            |                                          |                                             | 167,769            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Morgan Stanley Capital Svcs | 03/01/2012 | 03/05/2022                     |                     | 21,900,000      | USD LIBBBA3M (2.1202 USD)                   |                                                    |                                                      | (115,077)           | (755,860)                     |      | (755,860)  | (755,860)                                 |                                            |                                          |                                             | 343,129            |                                    | 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      | 2.7158 USD (USD LIBBBA3M)                   |                                                    |                                                      | 78,194              | 635,216                       |      | 635,216    | 635,216                                   |                                            |                                          |                                             | 243,528            |                                    | 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      | 2.8038 USD (USD LIBBBA3M)                   |                                                    |                                                      | 132,373             | 1,183,318                     |      | 1,183,318  | 1,183,318                                 |                                            |                                          |                                             | 493,908            |                                    | 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       | 2.5028 USD (USD LIBBBA3M)                   |                                                    |                                                      | 48,007              | 314,885                       |      | 314,885    | 314,885                                   |                                            |                                          |                                             | 144,752            |                                    | 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      | 2.6708 USD (USD LIBBBA3M)                   |                                                    |                                                      | 103,993             | 764,351                       |      | 764,351    | 764,351                                   |                                            |                                          |                                             | 335,200            |                                    | 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      | 2.4668 USD (USD LIBBBA3M)                   |                                                    |                                                      | 85,993              | 515,356                       |      | 515,356    | 515,356                                   |                                            |                                          |                                             | 266,344            |                                    | 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      | 2.6358 USD (USD LIBBBA3M)                   |                                                    |                                                      | 93,990              | 629,520                       |      | 629,520    | 629,520                                   |                                            |                                          |                                             | 310,619            |                                    | 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      | 2.7698 USD (USD LIBBBA3M)                   |                                                    |                                                      | 123,484             | 1,001,180                     |      | 1,001,180  | 1,001,180                                 |                                            |                                          |                                             | 472,022            |                                    | 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)                   |                                                    |                                                      | (3,447)             | (5,302)                       |      | (5,302)    | (5,302)                                   |                                            |                                          |                                             | 98,921             |                                    | 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      | 2.4858 USD (USD LIBBBA3M)                   |                                                    |                                                      | 105,364             | 672,462                       |      | 672,462    | 672,462                                   |                                            |                                          |                                             | 326,205            |                                    | 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      | 2.6538 USD (USD LIBBBA3M)                   |                                                    |                                                      | 110,143             | 785,784                       |      | 785,784    | 785,784                                   |                                            |                                          |                                             | 364,277            |                                    | 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      | 0.5538 USD (USD LIBBBA3M)                   |                                                    |                                                      | 2,888               | 4,225                         |      | 4,225      | 4,225                                     |                                            |                                          |                                             | 84,509             |                                    | 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      | 0.6758 USD (USD LIBBBA3M)                   |                                                    |                                                      | 6,155               | 22,504                        |      | 22,504     | 22,504                                    |                                            |                                          |                                             | 84,232             |                                    | 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      | 2.7878 USD (USD LIBBBA3M)                   |                                                    |                                                      | 121,960             | 1,059,190                     |      | 1,059,190  | 1,059,190                                 |                                            |                                          |                                             | 466,533            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 03/08/2012 | 03/13/2017                     |                     | 13,200,000      | USD LIBBBA3M (1.1382 USD)                   |                                                    |                                                      | (26,256)            | (126,981)                     |      | (126,981)  | (126,981)                                 |                                            |                                          |                                             | 144,138            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 03/08/2012 | 03/14/2022                     |                     | 19,400,000      | USD LIBBBA3M (2.0992 USD)                   |                                                    |                                                      | (95,037)            | (630,427)                     |      | (630,427)  | (630,427)                                 |                                            |                                          |                                             | 304,346            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 03/08/2012 | 03/12/2027                     |                     | 14,400,000      | USD LIBBBA3M (2.5512 USD)                   |                                                    |                                                      | (90,250)            | (694,677)                     |      | (694,677)  | (694,677)                                 |                                            |                                          |                                             | 278,027            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 03/08/2012 | 03/12/2032                     |                     | 7,600,000       | USD LIBBBA3M (2.7342 USD)                   |                                                    |                                                      | (51,843)            | (465,741)                     |      | (465,741)  | (465,741)                                 |                                            |                                          |                                             | 169,882            |                                    | 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)                   |                                                    |                                                      | (41,998)            | (213,738)                     |      | (213,738)  | (213,738)                                 |                                            |                                          |                                             | 228,218            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 03/09/2012 | 03/14/2022                     |                     | 27,000,000      | USD LIBBBA3M (2.1152 USD)                   |                                                    |                                                      | (132,340)           | (916,899)                     |      | (916,899)  | (916,899)                                 |                                            |                                          |                                             | 423,574            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | HSBC Bank USA NA         | 03/09/2012 | 03/15/2027                     |                     | 21,600,000      | USD LIBBBA3M (2.5672 USD)                   |                                                    |                                                      | (135,162)           | (1,086,204)                   |      | (1,086,204)  | (1,086,204)                               |                                            |                                          |                                             | 417,158            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 03/09/2012 | 03/15/2032                     |                     | 16,700,000      | USD LIBBBA3M (2.7442 USD)                   |                                                    |                                                      | (113,368)           | (1,050,454)                   |      | (1,050,454)  | (1,050,454)                               |                                            |                                          |                                             | 373,371            |                                    | 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)                   |                                                    |                                                      | (11,475)            | (46,437)                      |      | (46,437)     | (46,437)                                  |                                            |                                          |                                             | 158,773            |                                    | 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)                   |                                                    |                                                      | (15,598)            | (96,117)                      |      | (96,117)     | (96,117)                                  |                                            |                                          |                                             | 132,598            |                                    | 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)                   |                                                    |                                                      | (183,132)           | (2,312,378)                   |      | (2,312,378)  | (2,312,378)                               |                                            |                                          |                                             | 579,101            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 03/14/2012 | 03/16/2017                     |                     | 49,400,000      | USD LIBBBA3M (1.3132 USD)                   |                                                    |                                                      | (119,769)           | (875,133)                     |      | (875,133)    | (875,133)                                 |                                            |                                          |                                             | 539,896            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 03/14/2012 | 03/16/2022                     |                     | 56,100,000      | USD LIBBBA3M (2.2792 USD)                   |                                                    |                                                      | (294,074)           | (2,742,264)                   |      | (2,742,264)  | (2,742,264)                               |                                            |                                          |                                             | 880,341            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 03/14/2012 | 03/16/2027                     |                     | 39,200,000      | USD LIBBBA3M (2.7222 USD)                   |                                                    |                                                      | (256,135)           | (2,759,775)                   |      | (2,759,775)  | (2,759,775)                               |                                            |                                          |                                             | 757,134            |                                    | 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)                   |                                                    |                                                      | (79,746)            | (829,243)                     |      | (829,243)    | (829,243)                                 |                                            |                                          |                                             | 237,122            |                                    | 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)                   |                                                    |                                                      | 9,359               | 60,137                        |      | 60,137       | 60,137                                    |                                            |                                          |                                             | 80,509             |                                    | 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)                   |                                                    |                                                      | (27,597)            | (216,301)                     |      | (216,301)    | (216,301)                                 |                                            |                                          |                                             | 123,642            |                                    | 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)                   |                                                    |                                                      | 95,072              | 1,340,774                     |      | 1,340,774    | 1,340,774                                 |                                            |                                          |                                             | 301,911            |                                    | 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)                   |                                                    |                                                      | (48,515)            | (403,524)                     |      | (403,524)    | (403,524)                                 |                                            |                                          |                                             | 213,426            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 03/19/2012 | 03/21/2022                     |                     | 20,200,000      | USD LIBBBA3M (2.3702 USD)                   |                                                    |                                                      | (105,919)           | (1,153,160)                   |      | (1,153,160)  | (1,153,160)                               |                                            |                                          |                                             | 317,209            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA         | 03/19/2012 | 03/22/2027                     |                     | 20,700,000      | USD LIBBBA3M (2.8082 USD)                   |                                                    |                                                      | (133,725)           | (1,687,232)                   |      | (1,687,232)  | (1,687,232)                               |                                            |                                          |                                             | 400,036            |                                    | 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)                   |                                                    |                                                      | (424,258)           | (5,897,730)                   |      | (5,897,730)  | (5,897,730)                               |                                            |                                          |                                             | 1,221,367          |                                    | 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)                   |                                                    |                                                      | (630,404)           | (12,599,624)                  |      | (12,599,624) | (12,599,624)                              |                                            |                                          |                                             | 2,295,408          |                                    | 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)                   |                                                    |                                                      | (248,306)           | (2,951,348)                   |      | (2,951,348)  | (2,951,348)                               |                                            |                                          |                                             | 709,794            |                                    | 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)                   |                                                    |                                                      | (355,803)           | (5,740,278)                   |      | (5,740,278)  | (5,740,278)                               |                                            |                                          |                                             | 1,107,238          |                                    | 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)                   |                                                    |                                                      | (43,260)            | (394,604)                     |      | (394,604)    | (394,604)                                 |                                            |                                          |                                             | 176,265            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Credit Suisse Intl          | 03/20/2012 | 03/22/2022                     |                     | 22,400,000      | USDL1BBBA3M (2.4582 USD)                    |                                                    |                                                      | (121,664)           | (1,458,561)                   |      | (1,458,561) | (1,458,561)                               |                                            |                                          |                                             | 351,806            |                                    | 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      | USDL1BBBA3M (3.0432 USD)                    |                                                    |                                                      | (121,091)           | (1,919,282)                   |      | (1,919,282) | (1,919,282)                               |                                            |                                          |                                             | 384,737            |                                    | 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      | USDL1BBBA3M (2.8832 USD)                    |                                                    |                                                      | (116,823)           | (1,615,276)                   |      | (1,615,276) | (1,615,276)                               |                                            |                                          |                                             | 342,060            |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 119,984             | 1,516,746                     |      | 1,516,746   | 1,516,746                                 |                                            |                                          |                                             | 384,719            |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 104,729             | 1,516,310                     |      | 1,516,310   | 1,516,310                                 |                                            |                                          |                                             | 362,469            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 03/22/2012 | 03/26/2042                     |                     | 23,000,000      | 3.0608 USD (USDL1BBBA3M)                    |                                                    |                                                      | 156,459             | 2,789,732                     |      | 2,789,732   | 2,789,732                                 |                                            |                                          |                                             | 631,657            |                                    | 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 (USDL1BBBA3M)                    |                                                    |                                                      | 81,921              | 1,008,999                     |      | 1,008,999   | 1,008,999                                 |                                            |                                          |                                             | 268,798            |                                    | 005                                                     |
| 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)                    |                                                    |                                                      | 64,482              | 906,627                       |      | 906,627     | 906,627                                   |                                            |                                          |                                             | 228,269            |                                    | 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)                    |                                                    |                                                      | 86,359              | 1,481,546                     |      | 1,481,546   | 1,481,546                                 |                                            |                                          |                                             | 357,040            |                                    | 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)                    |                                                    |                                                      | 69,966              | 925,287                       |      | 925,287     | 925,287                                   |                                            |                                          |                                             | 268,626            |                                    | 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       | USDL1BBBA3M (0.5732 USD)                    |                                                    |                                                      | (2,097)             | (5,982)                       |      | (5,982)     | (5,982)                                   |                                            |                                          |                                             | 56,711             |                                    | 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)                    |                                                    |                                                      | 79,423              | 1,294,306                     |      | 1,294,306   | 1,294,306                                 |                                            |                                          |                                             | 354,391            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 04/03/2012 | 04/07/2014                     |                     | 19,600,000      | USDL1BBBA3M (0.5912 USD)                    |                                                    |                                                      | (5,459)             | (21,368)                      |      | (21,368)    | (21,368)                                  |                                            |                                          |                                             | 131,278            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 04/03/2012 | 04/05/2017                     |                     | 30,900,000      | USDL1BBBA3M (1.2352 USD)                    |                                                    |                                                      | (56,145)            | (432,864)                     |      | (432,864)   | (432,864)                                 |                                            |                                          |                                             | 339,666            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 04/05/2012 | 04/12/2032                     |                     | 22,500,000      | 2.9268 USD (USDL1BBBA3M)                    |                                                    |                                                      | 122,589             | 2,083,581                     |      | 2,083,581   | 2,083,581                                 |                                            |                                          |                                             | 504,023            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA            | 04/05/2012 | 04/11/2014                     |                     | 13,800,000      | 0.6338 USD (USDL1BBBA3M)                    |                                                    |                                                      | 4,869               | 24,818                        |      | 24,818      | 24,818                                    |                                            |                                          |                                             | 92,716             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 04/05/2012 | 04/12/2027                     |                     | 11,200,000      | 2.7568 USD (USDL1BBBA3M)                    |                                                    |                                                      | 56,791              | 836,494                       |      | 836,494     | 836,494                                   |                                            |                                          |                                             | 216,867            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 04/05/2012 | 04/11/2042                     |                     | 18,700,000      | 3.0598 USD (USDL1BBBA3M)                    |                                                    |                                                      | 107,412             | 2,264,906                     |      | 2,264,906   | 2,264,906                                 |                                            |                                          |                                             | 513,943            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 04/06/2012 | 04/12/2027                     |                     | 10,400,000      | 2.6118 USD (USDL1BBBA3M)                    |                                                    |                                                      | 49,383              | 580,449                       |      | 580,449     | 580,449                                   |                                            |                                          |                                             | 201,376            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 04/06/2012 | 04/11/2042                     |                     | 10,800,000      | 2.9168 USD (USDL1BBBA3M)                    |                                                    |                                                      | 58,603              | 974,322                       |      | 974,322     | 974,322                                   |                                            |                                          |                                             | 296,823            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | HSBC Bank USA NA            | 04/09/2012 | 04/11/2027                     |                     | 32,000,000      | 2.5728 USD (USDLIBBBA3M)                    |                                                    |                                                      | 149,176             | 1,623,545                     |      | 1,623,545   | 1,623,545                                 |                                            |                                          |                                             | 619,563            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 04/09/2012 | 04/11/2032                     |                     | 33,000,000      | 2.7458 USD (USDLIBBBA3M)                    |                                                    |                                                      | 166,524             | 2,081,549                     |      | 2,081,549   | 2,081,549                                 |                                            |                                          |                                             | 739,182            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 04/09/2012 | 04/11/2042                     |                     | 35,700,000      | 2.8778 USD (USDLIBBBA3M)                    |                                                    |                                                      | 190,621             | 2,919,792                     |      | 2,919,792   | 2,919,792                                 |                                            |                                          |                                             | 981,164            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Barclays Bank PLC           | 04/10/2012 | 04/12/2019                     |                     | 8,400,000       | 1.5958 USD (USDLIBBBA3M)                    |                                                    |                                                      | 20,658              | 156,513                       |      | 156,513     | 156,513                                   |                                            |                                          |                                             | 110,169            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Barclays Bank PLC           | 04/10/2012 | 04/12/2032                     |                     | 9,400,000       | 2.6808 USD (USDLIBBBA3M)                    |                                                    |                                                      | 45,499              | 493,195                       |      | 493,195     | 493,195                                   |                                            |                                          |                                             | 210,570            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 04/10/2012 | 04/12/2032                     |                     | 16,300,000      | 2.6808 USD (USDLIBBBA3M)                    |                                                    |                                                      | 78,897              | 855,221                       |      | 855,221     | 855,221                                   |                                            |                                          |                                             | 365,137            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 04/10/2012 | 04/14/2014                     |                     | 8,700,000       | USDLIBBBA3M (0.5982 USD)                    |                                                    |                                                      | (2,350)             | (10,099)                      |      | (10,099)    | (10,099)                                  |                                            |                                          |                                             | 58,586             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA            | 04/10/2012 | 04/14/2014                     |                     | 10,800,000      | 0.5938 USD (USDLIBBBA3M)                    |                                                    |                                                      | 2,813               | 11,692                        |      | 11,692      | 11,692                                    |                                            |                                          |                                             | 72,728             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA            | 04/10/2012 | 04/13/2015                     |                     | 11,400,000      | 0.7158 USD (USDLIBBBA3M)                    |                                                    |                                                      | 6,022               | 36,981                        |      | 36,981      | 36,981                                    |                                            |                                          |                                             | 95,804             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 04/10/2012 | 04/12/2027                     |                     | 23,600,000      | 2.5128 USD (USDLIBBBA3M)                    |                                                    |                                                      | 105,531             | 1,012,898                     |      | 1,012,898   | 1,012,898                                 |                                            |                                          |                                             | 456,970            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 04/10/2012 | 04/14/2042                     |                     | 25,000,000      | 2.8098 USD (USDLIBBBA3M)                    |                                                    |                                                      | 128,085             | 1,677,066                     |      | 1,677,066   | 1,677,066                                 |                                            |                                          |                                             | 687,184            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 04/11/2012 | 04/13/2022                     |                     | 55,000,000      | 2.1408 USD (USDLIBBBA3M)                    |                                                    |                                                      | 198,549             | 1,962,624                     |      | 1,962,624   | 1,962,624                                 |                                            |                                          |                                             | 866,480            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 04/11/2012 | 04/13/2027                     |                     | 74,900,000      | 2.5908 USD (USDLIBBBA3M)                    |                                                    |                                                      | 343,415             | 3,974,095                     |      | 3,974,095   | 3,974,095                                 |                                            |                                          |                                             | 1,450,432          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Deutsche Bank AG            | 04/11/2012 | 04/14/2042                     |                     | 96,900,000      | 2.8828 USD (USDLIBBBA3M)                    |                                                    |                                                      | 505,589             | 8,028,987                     |      | 8,028,987   | 8,028,987                                 |                                            |                                          |                                             | 2,663,526          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 04/11/2012 | 04/13/2032                     |                     | 59,200,000      | 2.7588 USD (USDLIBBBA3M)                    |                                                    |                                                      | 292,979             | 3,858,920                     |      | 3,858,920   | 3,858,920                                 |                                            |                                          |                                             | 1,326,232          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 04/12/2012 | 04/16/2032                     |                     | 18,100,000      | USDLIBBBA3M (2.7782 USD)                    |                                                    |                                                      | (86,930)            | (1,236,493)                   |      | (1,236,493) | (1,236,493)                               |                                            |                                          |                                             | 405,571            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Royal Bank of Scotland PLC  | 04/12/2012 | 04/16/2014                     |                     | 11,500,000      | USDLIBBBA3M (0.5632 USD)                    |                                                    |                                                      | (2,164)             | (5,927)                       |      | (5,927)     | (5,927)                                   |                                            |                                          |                                             | 77,560             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Royal Bank of Scotland PLC  | 04/12/2012 | 04/18/2022                     |                     | 14,900,000      | USDLIBBBA3M (2.1522 USD)                    |                                                    |                                                      | (52,129)            | (545,067)                     |      | (545,067)   | (545,067)                                 |                                            |                                          |                                             | 234,902            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Royal Bank of Scotland PLC  | 04/12/2012 | 04/16/2027                     |                     | 29,000,000      | USDLIBBBA3M (2.6022 USD)                    |                                                    |                                                      | (128,647)           | (1,580,100)                   |      | (1,580,100) | (1,580,100)                               |                                            |                                          |                                             | 561,739            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 04/13/2012 | 04/19/2027                     |                     | 20,200,000      | 2.5488 USD (USDLIBBBA3M)                    |                                                    |                                                      | 86,215              | 959,251                       |      | 959,251     | 959,251                                   |                                            |                                          |                                             | 391,389            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 Svcs | 04/13/2012 | 04/19/2032                     |                     | 22,000,000      | 2.7168 USD (USDLIBBBA3M)                    |                                                    |                                                      | 101,495             | 1,281,975                     |      | 1,281,975   | 1,281,975                                 |                                            |                                          |                                             | 493,061            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 04/13/2012 | 04/17/2042                     |                     | 27,400,000      | 2.8428 USD (USDLIBBBA3M)                    |                                                    |                                                      | 133,503             | 2,032,566                     |      | 2,032,566   | 2,032,566                                 |                                            |                                          |                                             | 753,258            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Barclays Bank PLC           | 04/20/2012 | 04/25/2022                     |                     | 9,200,000       | 2.0828 USD (USDLIBBBA3M)                    |                                                    |                                                      | 27,570              | 276,357                       |      | 276,357     | 276,357                                   |                                            |                                          |                                             | 145,182            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 04/20/2012 | 04/26/2032                     |                     | 11,700,000      | 2.7058 USD (USDLIBBBA3M)                    |                                                    |                                                      | 48,628              | 660,096                       |      | 660,096     | 660,096                                   |                                            |                                          |                                             | 262,346            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 04/20/2012 | 04/24/2042                     |                     | 12,200,000      | 2.8368 USD (USDLIBBBA3M)                    |                                                    |                                                      | 53,680              | 888,871                       |      | 888,871     | 888,871                                   |                                            |                                          |                                             | 335,500            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 04/24/2012 | 04/26/2032                     |                     | 13,200,000      | 2.6928 USD (USDLIBBBA3M)                    |                                                    |                                                      | 52,905              | 716,440                       |      | 716,440     | 716,440                                   |                                            |                                          |                                             | 295,980            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 04/24/2012 | 04/28/2042                     |                     | 15,400,000      | 2.8228 USD (USDLIBBBA3M)                    |                                                    |                                                      | 65,337              | 1,075,044                     |      | 1,075,044   | 1,075,044                                 |                                            |                                          |                                             | 423,578            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 04/27/2012 | 05/01/2017                     |                     | 9,400,000       | USDLIBBBA3M (1.1192 USD)                    |                                                    |                                                      | (10,114)            | (76,408)                      |      | (76,408)    | (76,408)                                  |                                            |                                          |                                             | 104,098            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 04/27/2012 | 05/02/2022                     |                     | 15,400,000      | USDLIBBBA3M (2.0672 USD)                    |                                                    |                                                      | (40,902)            | (436,474)                     |      | (436,474)   | (436,474)                                 |                                            |                                          |                                             | 243,259            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 04/27/2012 | 05/03/2027                     |                     | 15,000,000      | USDLIBBBA3M (2.5202 USD)                    |                                                    |                                                      | (51,165)            | (651,962)                     |      | (651,962)   | (651,962)                                 |                                            |                                          |                                             | 291,011            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 04/27/2012 | 05/03/2032                     |                     | 13,900,000      | USDLIBBBA3M (2.7002 USD)                    |                                                    |                                                      | (51,583)            | (769,648)                     |      | (769,648)   | (769,648)                                 |                                            |                                          |                                             | 311,826            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Royal Bank of Scotland PLC  | 05/01/2012 | 05/03/2017                     |                     | 25,800,000      | USDLIBBBA3M (1.1182 USD)                    |                                                    |                                                      | (26,782)            | (208,127)                     |      | (208,127)   | (208,127)                                 |                                            |                                          |                                             | 285,877            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Royal Bank of Scotland PLC  | 05/01/2012 | 05/03/2022                     |                     | 37,800,000      | USDLIBBBA3M (2.0792 USD)                    |                                                    |                                                      | (97,764)            | (1,113,355)                   |      | (1,113,355) | (1,113,355)                               |                                            |                                          |                                             | 597,172            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Royal Bank of Scotland PLC  | 05/01/2012 | 05/03/2027                     |                     | 26,100,000      | USDLIBBBA3M (2.5442 USD)                    |                                                    |                                                      | (87,057)            | (1,216,526)                   |      | (1,216,526) | (1,216,526)                               |                                            |                                          |                                             | 506,359            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/04/2012 | 05/10/2027                     |                     | 19,700,000      | 2.4858 USD (USDLIBBBA3M)                    |                                                    |                                                      | 57,224              | 766,410                       |      | 766,410     | 766,410                                   |                                            |                                          |                                             | 382,441            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/04/2012 | 05/10/2032                     |                     | 19,300,000      | 2.6698 USD (USDLIBBBA3M)                    |                                                    |                                                      | 61,191              | 972,234                       |      | 972,234     | 972,234                                   |                                            |                                          |                                             | 433,176            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 05/04/2012 | 05/09/2042                     |                     | 24,900,000      | 2.8128 USD (USDLIBBBA3M)                    |                                                    |                                                      | 84,090              | 1,682,407                     |      | 1,682,407   | 1,682,407                                 |                                            |                                          |                                             | 685,221            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 05/08/2012 | 05/10/2027                     |                     | 22,400,000      | 2.4318 USD (USDLIBBBA3M)                    |                                                    |                                                      | 62,096              | 713,529                       |      | 713,529     | 713,529                                   |                                            |                                          |                                             | 434,857            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp        | 05/08/2012 | 05/10/2032                     |                     | 21,700,000      | 2.6098 USD (USDLIBBBA3M)                    |                                                    |                                                      | 65,628              | 880,276                       |      | 880,276     | 880,276                                   |                                            |                                          |                                             | 487,043            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                      | 05/08/2012 | 05/12/2042                     |                     | 28,200,000      | 2.7438 USD (USDLIBBBA3M)                    |                                                    |                                                      | 90,639              | 1,484,199                     |      | 1,484,199   | 1,484,199                                 |                                            |                                          |                                             | 776,141            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Royal Bank of Scotland PLC | 05/09/2012 | 05/12/2014                     |                     | 15,800,000      | 0.5888 USD (USDLIBBBA3M)                    |                                                    |                                                      | 2,471               | 13,294                        |      | 13,294     | 13,294                                    |                                            |                                          |                                             | 108,655            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Royal Bank of Scotland PLC | 05/09/2012 | 05/11/2027                     |                     | 21,500,000      | 2.4198 USD (USDLIBBBA3M)                    |                                                    |                                                      | 58,038              | 650,994                       |      | 650,994    | 650,994                                   |                                            |                                          |                                             | 417,424            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Royal Bank of Scotland PLC | 05/09/2012 | 05/11/2032                     |                     | 27,200,000      | 2.5998 USD (USDLIBBBA3M)                    |                                                    |                                                      | 80,225              | 1,058,928                     |      | 1,058,928  | 1,058,928                                 |                                            |                                          |                                             | 610,529            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Royal Bank of Scotland PLC | 05/09/2012 | 05/12/2042                     |                     | 27,900,000      | 2.7368 USD (USDLIBBBA3M)                    |                                                    |                                                      | 87,599              | 1,426,353                     |      | 1,426,353  | 1,426,353                                 |                                            |                                          |                                             | 767,884            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd     | 05/14/2012 | 05/17/2032                     |                     | 29,900,000      | 2.5288 USD (USDLIBBBA3M)                    |                                                    |                                                      | 76,716              | 814,899                       |      | 814,899    | 814,899                                   |                                            |                                          |                                             | 671,411            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                     | 05/14/2012 | 05/16/2042                     |                     | 41,500,000      | 2.6518 USD (USDLIBBBA3M)                    |                                                    |                                                      | 112,859             | 1,357,099                     |      | 1,357,099  | 1,357,099                                 |                                            |                                          |                                             | 1,142,402          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG           | 05/17/2012 | 05/21/2032                     |                     | 24,900,000      | 2.4418 USD (USDLIBBBA3M)                    |                                                    |                                                      | 54,317              | 322,908                       |      | 322,908    | 322,908                                   |                                            |                                          |                                             | 559,289            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG           | 05/17/2012 | 05/21/2042                     |                     | 25,600,000      | 2.5608 USD (USDLIBBBA3M)                    |                                                    |                                                      | 59,229              | 332,017                       |      | 332,017    | 332,017                                   |                                            |                                          |                                             | 704,872            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Goldman Sachs Intl Ltd     | 05/18/2012 | 05/22/2014                     |                     | 10,300,000      | 0.6548 USD (USDLIBBBA3M)                    |                                                    |                                                      | 1,964               | 21,305                        |      | 21,305     | 21,305                                    |                                            |                                          |                                             | 71,350             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                     | 05/18/2012 | 05/24/2032                     |                     | 10,400,000      | 2.4068 USD (USDLIBBBA3M)                    |                                                    |                                                      | 21,722              | 74,900                        |      | 74,900     | 74,900                                    |                                            |                                          |                                             | 233,647            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | UBS AG                     | 05/18/2012 | 05/22/2042                     |                     | 15,500,000      | 2.5238 USD (USDLIBBBA3M)                    |                                                    |                                                      | 34,339              | 76,688                        |      | 76,688     | 76,688                                    |                                            |                                          |                                             | 426,798            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Bank of America Corp       | 05/18/2012 | 05/22/2042                     |                     | 15,500,000      | 2.4738 USD (USDLIBBBA3M)                    |                                                    |                                                      | 33,499              | (91,197)                      |      | (91,197)   | (91,197)                                  |                                            |                                          |                                             | 426,798            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Barclays Bank PLC          | 05/18/2012 | 05/22/2014                     |                     | 10,300,000      | 0.6608 USD (USDLIBBBA3M)                    |                                                    |                                                      | 2,031               | 22,469                        |      | 22,469     | 22,469                                    |                                            |                                          |                                             | 71,350             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC          | 05/18/2012 | 05/24/2032                     |                     | 10,400,000      | 2.3638 USD (USDLIBBBA3M)                    |                                                    |                                                      | 21,237              | 1,630                         |      | 1,630      | 1,630                                     |                                            |                                          |                                             | 233,647            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                | 05/24/2012 | 05/30/2017                     |                     | 25,600,000      | USDLIBBBA3M (1.1112 USD)                    |                                                    |                                                      | (14,331)            | (189,841)                     |      | (189,841)  | (189,841)                                 |                                            |                                          |                                             | 285,819            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA           | 05/24/2012 | 05/30/2022                     |                     | 15,600,000      | USDLIBBBA3M (1.9182 USD)                    |                                                    |                                                      | (19,923)            | (216,491)                     |      | (216,491)  | (216,491)                                 |                                            |                                          |                                             | 247,376            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                | 05/25/2012 | 05/29/2017                     |                     | 17,400,000      | USDLIBBBA3M (1.0932 USD)                    |                                                    |                                                      | (9,462)             | (113,937)                     |      | (113,937)  | (113,937)                                 |                                            |                                          |                                             | 194,213            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                | 05/25/2012 | 05/29/2022                     |                     | 14,300,000      | USDLIBBBA3M (1.8882 USD)                    |                                                    |                                                      | (17,881)            | (158,631)                     |      | (158,631)  | (158,631)                                 |                                            |                                          |                                             | 226,730            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                | 05/25/2012 | 05/29/2027                     |                     | 12,500,000      | USDLIBBBA3M (2.2932 USD)                    |                                                    |                                                      | (20,131)            | (168,574)                     |      | (168,574)  | (168,574)                                 |                                            |                                          |                                             | 243,090            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Goldman Sachs Intl Ltd     | 05/30/2012 | 06/02/2042                     |                     | 11,200,000      | 2.4388 USD (USDLIBBBA3M)                    |                                                    |                                                      | 18,405              | (151,876)                     |      | (151,876)  | (151,876)                                 |                                            |                                          |                                             | 308,551            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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 Svcs | 05/30/2012 | 06/01/2032                     |                     | 14,900,000      | 2.3268 USD (USDLIBBBA3M)                    |                                                    |                                                      | 23,094              | (89,909)                      |      | (89,909)    | (89,909)                                  |                                            |                                          |                                             | 334,928            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 05/31/2012 | 06/07/2032                     |                     | 17,000,000      | 2.2968 USD (USDLIBBBA3M)                    |                                                    |                                                      | 21,592              | (187,248)                     |      | (187,248)   | (187,248)                                 |                                            |                                          |                                             | 382,290            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 05/31/2012 | 06/06/2042                     |                     | 17,600,000      | 2.4068 USD (USDLIBBBA3M)                    |                                                    |                                                      | 23,698              | (360,970)                     |      | (360,970)   | (360,970)                                 |                                            |                                          |                                             | 484,955            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 06/01/2012 | 06/07/2014                     |                     | 11,600,000      | 0.6298 USD (USDLIBBBA3M)                    |                                                    |                                                      | 1,252               | 18,544                        |      | 18,544      | 18,544                                    |                                            |                                          |                                             | 81,281             |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/01/2012 | 06/07/2032                     |                     | 26,100,000      | 2.2048 USD (USDLIBBBA3M)                    |                                                    |                                                      | 30,223              | (681,238)                     |      | (681,238)   | (681,238)                                 |                                            |                                          |                                             | 586,928            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Deutsche Bank AG            | 06/01/2012 | 06/07/2017                     |                     | 12,600,000      | 0.9738 USD (USDLIBBBA3M)                    |                                                    |                                                      | 4,250               | 8,308                         |      | 8,308       | 8,308                                     |                                            |                                          |                                             | 140,990            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 06/01/2012 | 06/09/2042                     |                     | 36,400,000      | 2.3128 USD (USDLIBBBA3M)                    |                                                    |                                                      | 44,771              | (1,488,894)                   |      | (1,488,894) | (1,488,894)                               |                                            |                                          |                                             | 1,003,112          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/01/2012 | 06/07/2032                     |                     | 15,700,000      | 2.1988 USD (USDLIBBBA3M)                    |                                                    |                                                      | 18,117              | (425,241)                     |      | (425,241)   | (425,241)                                 |                                            |                                          |                                             | 353,056            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 06/01/2012 | 06/09/2042                     |                     | 21,700,000      | 2.3048 USD (USDLIBBBA3M)                    |                                                    |                                                      | 26,575              | (925,253)                     |      | (925,253)   | (925,253)                                 |                                            |                                          |                                             | 598,009            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Barclays Bank PLC           | 06/04/2012 | 06/07/2027                     |                     | 67,400,000      | 2.0918 USD (USDLIBBBA3M)                    |                                                    |                                                      | 72,969              | (889,836)                     |      | (889,836)   | (889,836)                                 |                                            |                                          |                                             | 1,311,825          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | Barclays Bank PLC           | 06/04/2012 | 06/09/2042                     |                     | 83,100,000      | 2.3258 USD (USDLIBBBA3M)                    |                                                    |                                                      | 102,930             | (3,164,847)                   |      | (3,164,847) | (3,164,847)                               |                                            |                                          |                                             | 2,290,071          |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | HSBC Bank USA NA            | 06/04/2012 | 06/07/2022                     |                     | 52,100,000      | 1.7358 USD (USDLIBBBA3M)                    |                                                    |                                                      | 44,040              | (171,425)                     |      | (171,425)   | (171,425)                                 |                                            |                                          |                                             | 827,085            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Capital Surplus Hedge                                     | N/A                          | Interest           | HSBC Bank USA NA            | 06/04/2012 | 06/07/2032                     |                     | 54,400,000      | 2.2228 USD (USDLIBBBA3M)                    |                                                    |                                                      | 63,646              | (1,259,250)                   |      | (1,259,250) | (1,259,250)                               |                                            |                                          |                                             | 1,223,328          |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 06/06/2012 | 06/08/2017                     |                     | 29,500,000      | USDLIBBBA3M (1.0242 USD)                    |                                                    |                                                      | (10,486)            | (91,638)                      |      | (91,638)    | (91,638)                                  |                                            |                                          |                                             | 330,186            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 06/06/2012 | 06/08/2022                     |                     | 30,100,000      | USDLIBBBA3M (1.8052 USD)                    |                                                    |                                                      | (25,718)            | (94,916)                      |      | (94,916)    | (94,916)                                  |                                            |                                          |                                             | 477,902            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 06/06/2012 | 06/08/2027                     |                     | 20,300,000      | USDLIBBBA3M (2.1882 USD)                    |                                                    |                                                      | (22,312)            | 11,080                        |      | 11,080      | 11,080                                    |                                            |                                          |                                             | 395,141            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 06/06/2012 | 06/08/2017                     |                     | 10,200,000      | USDLIBBBA3M (1.0402 USD)                    |                                                    |                                                      | (3,730)             | (39,586)                      |      | (39,586)    | (39,586)                                  |                                            |                                          |                                             | 114,166            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 06/06/2012 | 06/08/2022                     |                     | 16,500,000      | USDLIBBBA3M (1.8262 USD)                    |                                                    |                                                      | (14,319)            | (84,248)                      |      | (84,248)    | (84,248)                                  |                                            |                                          |                                             | 261,973            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 06/06/2012 | 06/08/2027                     |                     | 14,200,000      | USDLIBBBA3M (2.2082 USD)                    |                                                    |                                                      | (15,789)            | (29,531)                      |      | (29,531)    | (29,531)                                  |                                            |                                          |                                             | 276,404            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/07/2012 | 06/12/2017                     |                     | 14,100,000      | USDLIBBBA3M (1.0302 USD)                    |                                                    |                                                      | (4,405)             | (47,246)                      |      | (47,246)    | (47,246)                                  |                                            |                                          |                                             | 157,993            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Royal Bank of Scotland PLC  | 06/07/2012 | 06/13/2022                     |                     | 13,900,000      | .....USDLIBBBA3M (1.8352 USD)               |                                                    |                                                      | (10,559)            | (80,725)                      |      | (80,725)   | (80,725)                                  |                                            |                                          |                                             | 220,844            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Royal Bank of Scotland PLC  | 06/07/2012 | 06/11/2027                     |                     | 11,500,000      | .....USDLIBBBA3M (2.2282 USD)               |                                                    |                                                      | (11,247)            | (53,551)                      |      | (53,551)   | (53,551)                                  |                                            |                                          |                                             | 223,910            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 06/08/2012 | 06/12/2017                     |                     | 23,000,000      | .....USDLIBBBA3M (1.0142 USD)               |                                                    |                                                      | (6,632)             | (59,375)                      |      | (59,375)   | (59,375)                                  |                                            |                                          |                                             | 257,719            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 06/08/2012 | 06/13/2022                     |                     | 19,400,000      | .....USDLIBBBA3M (1.8212 USD)               |                                                    |                                                      | (13,857)            | (87,569)                      |      | (87,569)   | (87,569)                                  |                                            |                                          |                                             | 308,228            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/08/2012 | 06/12/2014                     |                     | 23,000,000      | .....USDLIBBBA3M (0.5742 USD)               |                                                    |                                                      | (1,291)             | (12,819)                      |      | (12,819)   | (12,819)                                  |                                            |                                          |                                             | 161,729            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 06/14/2012 | 06/18/2032                     |                     | 15,300,000      | .....2.3398 USD (USDLIBBBA3M)               |                                                    |                                                      | 10,343              | (61,100)                      |      | (61,100)   | (61,100)                                  |                                            |                                          |                                             | 344,321            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 06/14/2012 | 06/18/2042                     |                     | 13,900,000      | .....2.4608 USD (USDLIBBBA3M)               |                                                    |                                                      | 10,004              | (121,987)                     |      | (121,987)  | (121,987)                                 |                                            |                                          |                                             | 383,214            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/15/2012 | 06/19/2014                     |                     | 14,400,000      | .....USDLIBBBA3M (0.5472 USD)               |                                                    |                                                      | (381)               | (988)                         |      | (988)      | (988)                                     |                                            |                                          |                                             | 101,753            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/15/2012 | 06/20/2022                     |                     | 11,300,000      | .....USDLIBBBA3M (1.7332 USD)               |                                                    |                                                      | (4,766)             | 43,395                        |      | 43,395     | 43,395                                    |                                            |                                          |                                             | 179,708            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 06/19/2012 | 06/21/2022                     |                     | 8,800,000       | .....USDLIBBBA3M (1.7702 USD)               |                                                    |                                                      | (3,184)             | 3,849                         |      | 3,849      | 3,849                                     |                                            |                                          |                                             | 139,969            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 06/19/2012 | 06/21/2017                     |                     | 10,300,000      | .....USDLIBBBA3M (0.9732 USD)               |                                                    |                                                      | (1,446)             | (5,021)                       |      | (5,021)    | (5,021)                                   |                                            |                                          |                                             | 115,700            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 06/19/2012 | 06/21/2027                     |                     | 13,200,000      | .....USDLIBBBA3M (2.1682 USD)               |                                                    |                                                      | (6,235)             | 44,488                        |      | 44,488     | 44,488                                    |                                            |                                          |                                             | 257,245            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 06/20/2012 | 06/22/2017                     |                     | 25,000,000      | .....USDLIBBBA3M (0.9862 USD)               |                                                    |                                                      | (3,241)             | (28,049)                      |      | (28,049)   | (28,049)                                  |                                            |                                          |                                             | 280,903            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 06/20/2012 | 06/22/2022                     |                     | 14,300,000      | .....USDLIBBBA3M (1.8102 USD)               |                                                    |                                                      | (4,800)             | (46,916)                      |      | (46,916)   | (46,916)                                  |                                            |                                          |                                             | 227,480            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Deutsche Bank AG            | 06/20/2012 | 06/22/2027                     |                     | 12,000,000      | .....USDLIBBBA3M (2.2312 USD)               |                                                    |                                                      | (5,291)             | (58,979)                      |      | (58,979)   | (58,979)                                  |                                            |                                          |                                             | 233,880            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Royal Bank of Scotland PLC  | 06/21/2012 | 06/25/2042                     |                     | 8,200,000       | .....2.4268 USD (USDLIBBBA3M)               |                                                    |                                                      | 2,678               | (132,839)                     |      | (132,839)  | (132,839)                                 |                                            |                                          |                                             | 226,141            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Barclays Bank PLC           | 06/21/2012 | 06/25/2032                     |                     | 13,500,000      | .....2.3248 USD (USDLIBBBA3M)               |                                                    |                                                      | 4,179               | (88,318)                      |      | (88,318)   | (88,318)                                  |                                            |                                          |                                             | 303,958            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 06/21/2012 | 06/25/2042                     |                     | 12,100,000      | .....2.4448 USD (USDLIBBBA3M)               |                                                    |                                                      | 3,987               | (148,747)                     |      | (148,747)  | (148,747)                                 |                                            |                                          |                                             | 333,696            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 06/28/2012 | 07/03/2017                     |                     | 8,900,000       | .....0.9438 USD (USDLIBBBA3M)               |                                                    |                                                      |                     | (9,951)                       |      | (9,951)    | (9,951)                                   |                                            |                                          |                                             | 100,303            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 06/28/2012 | 07/02/2042                     |                     | 16,300,000      | .....2.4078 USD (USDLIBBBA3M)               |                                                    |                                                      |                     | (333,195)                     |      | (333,195)  | (333,195)                                 |                                            |                                          |                                             | 449,668            |                                    | 005                                                     |

STATEMENT AS OF JUNE 30, 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           | Royal Bank of Scotland PLC  | 06/28/2012 | 07/04/2022                     |                     | 21,300,000      | 1.7198 USD (USDLIBBBA3M)                    |                                                    |                                                      |                     | (119,196)                     |      | (119,196)  | (119,196)                                 |                                            |                                          |                                             | 339,392            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap        | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Royal Bank of Scotland PLC  | 06/28/2012 | 07/02/2027                     |                     | 9,400,000       | 2.1188 USD (USDLIBBBA3M)                    |                                                    |                                                      |                     | (95,312)                      |      | (95,312)   | (95,312)                                  |                                            |                                          |                                             | 183,374            |                                    | 005                                                     |
| Pay Floating USD Receive Fixed USD Interest Rate Swap        | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Royal Bank of Scotland PLC  | 06/28/2012 | 07/02/2032                     |                     | 14,900,000      | 2.2828 USD (USDLIBBBA3M)                    |                                                    |                                                      |                     | (202,615)                     |      | (202,615)  | (202,615)                                 |                                            |                                          |                                             | 335,641            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap        | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | HSBC Bank USA NA            | 06/29/2012 | 07/03/2015                     |                     | 9,000,000       | USDLIBBBA3M (0.6382 USD)                    |                                                    |                                                      |                     | (4,404)                       |      | (4,404)    | (4,404)                                   |                                            |                                          |                                             | 78,589             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap        | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 06/29/2012 | 07/03/2022                     |                     | 21,200,000      | USDLIBBBA3M (1.7642 USD)                    |                                                    |                                                      |                     | 31,607                        |      | 31,607     | 31,607                                    |                                            |                                          |                                             | 337,752            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap        | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 06/29/2012 | 07/03/2027                     |                     | 15,400,000      | USDLIBBBA3M (2.1792 USD)                    |                                                    |                                                      |                     | 35,745                        |      | 35,745     | 35,745                                    |                                            |                                          |                                             | 300,448            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap        | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | HSBC Bank USA NA            | 06/29/2012 | 07/03/2032                     |                     | 12,600,000      | USDLIBBBA3M (2.3472 USD)                    |                                                    |                                                      |                     | 39,288                        |      | 39,288     | 39,288                                    |                                            |                                          |                                             | 283,850            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap        | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/29/2012 | 07/03/2014                     |                     | 7,300,000       | USDLIBBBA3M (0.5552 USD)                    |                                                    |                                                      |                     | (1,481)                       |      | (1,481)    | (1,481)                                   |                                            |                                          |                                             | 52,083             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap        | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/29/2012 | 07/03/2017                     |                     | 13,200,000      | USDLIBBBA3M (0.9712 USD)                    |                                                    |                                                      |                     | (2,600)                       |      | (2,600)    | (2,600)                                   |                                            |                                          |                                             | 148,765            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap        | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Morgan Stanley Capital Svcs | 06/29/2012 | 07/03/2042                     |                     | 16,600,000      | USDLIBBBA3M (2.4802 USD)                    |                                                    |                                                      |                     | 79,647                        |      | 79,647     | 79,647                                    |                                            |                                          |                                             | 457,965            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap        | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Citibank NA                 | 06/29/2012 | 07/03/2015                     |                     | 6,900,000       | USDLIBBBA3M (0.6312 USD)                    |                                                    |                                                      |                     | (1,938)                       |      | (1,938)    | (1,938)                                   |                                            |                                          |                                             | 60,252             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap        | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 06/29/2012 | 07/03/2022                     |                     | 17,900,000      | USDLIBBBA3M (1.7692 USD)                    |                                                    |                                                      |                     | 18,317                        |      | 18,317     | 18,317                                    |                                            |                                          |                                             | 285,178            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap        | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Citibank NA                 | 06/29/2012 | 07/03/2042                     |                     | 19,000,000      | USDLIBBBA3M (2.4982 USD)                    |                                                    |                                                      |                     | 16,928                        |      | 16,928     | 16,928                                    |                                            |                                          |                                             | 524,177            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap        | Guaranteed Minimum Annuity Benefit                        | N/A                          | Interest           | Credit Suisse Intl          | 06/29/2012 | 07/03/2014                     |                     | 7,900,000       | USDLIBBBA3M (0.5522 USD)                    |                                                    |                                                      |                     | (1,132)                       |      | (1,132)    | (1,132)                                   |                                            |                                          |                                             | 56,363             |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap        | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/29/2012 | 07/03/2017                     |                     | 10,800,000      | USDLIBBBA3M (0.9612 USD)                    |                                                    |                                                      |                     | 3,163                         |      | 3,163      | 3,163                                     |                                            |                                          |                                             | 121,716            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap        | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/29/2012 | 07/03/2027                     |                     | 15,900,000      | USDLIBBBA3M (2.1882 USD)                    |                                                    |                                                      |                     | 18,054                        |      | 18,054     | 18,054                                    |                                            |                                          |                                             | 310,203            |                                    | 005                                                     |
| Pay Fixed USD Receive Floating USD Interest Rate Swap        | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Interest           | Credit Suisse Intl          | 06/29/2012 | 07/03/2032                     |                     | 15,400,000      | USDLIBBBA3M (2.3602 USD)                    |                                                    |                                                      |                     | 15,092                        |      | 15,092     | 15,092                                    |                                            |                                          |                                             | 346,928            |                                    | 005                                                     |
| 0919999. Subtotal - Swaps - Hedging Other - Interest Rate    |                                                           |                              |                    |                             |            |                                |                     |                 |                                             |                                                    |                                                      | 18,560,117          | 49,947,023                    | XXX  | 49,947,023 | 13,748,692                                |                                            |                                          |                                             | 772,062,644        | XXX                                | XXX                                                     |
| 583334AA5                                                    | N/A                                                       | Credit                       |                    | 9/29/2008 12:00:00 AM       | 12/20/2013 |                                | 15,000,000          |                 | 0                                           |                                                    |                                                      |                     | (132,708)                     |      | (299,360)  | (299,360)                                 |                                            |                                          |                                             | 3                  | 006                                | a                                                       |
| 962166AS3                                                    | N/A                                                       | Credit                       |                    | 12/18/2008 12:00:00 AM      | 12/20/2018 |                                | 2,000,000           |                 | 0                                           |                                                    |                                                      |                     | (21,233)                      |      | (61,054)   | (61,054)                                  |                                            |                                          |                                             | 3                  | 006                                | a                                                       |
| 0929999. Subtotal - Swaps - Hedging Other - Credit Default   |                                                           |                              |                    |                             |            |                                |                     |                 |                                             |                                                    |                                                      | (153,941)           | (360,414)                     | XXX  | (360,414)  | (92,596)                                  |                                            |                                          |                                             | 6                  | XXX                                | XXX                                                     |
| 0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange |                                                           |                              |                    |                             |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |            |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |

STATEMENT AS OF JUNE 30, 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 (GDDUEAFE Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Royal Bank of Scotland PLC ..... | 02/21/2012 ..... | 07/19/2012 .....               | .....               | 27,387,338 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     | .....                                              | .....                                                | 57,244 .....        | (984,808) .....               | ..... | (984,808) .....    | (984,808) .....                           | .....                                      | .....                                    | .....                                       | 31,459 .....       | .....                              | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Deutsche Bank AG .....           | 02/15/2012 ..... | 08/10/2012 .....               | .....               | 97,349,766 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     | .....                                              | .....                                                | 201,647 .....       | (4,965,583) .....             | ..... | (4,965,583) .....  | (4,965,583) .....                         | .....                                      | .....                                    | .....                                       | 164,265 .....      | .....                              | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Annuity Benefit .....                  | N/A .....                    | Equity/Index ..... | UBS AG .....                     | 02/23/2012 ..... | 08/20/2012 .....               | .....               | 39,421,324 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     | .....                                              | .....                                                | 82,314 .....        | (1,258,135) .....             | ..... | (1,258,135) .....  | (1,258,135) .....                         | .....                                      | .....                                    | .....                                       | 74,188 .....       | .....                              | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | UBS AG .....                     | 02/23/2012 ..... | 08/20/2012 .....               | .....               | 54,037,389 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     | .....                                              | .....                                                | 112,834 .....       | (1,724,608) .....             | ..... | (1,724,608) .....  | (1,724,608) .....                         | .....                                      | .....                                    | .....                                       | 101,695 .....      | .....                              | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Annuity Benefit .....                  | N/A .....                    | Equity/Index ..... | HSBC Bank USA NA .....           | 08/30/2011 ..... | 09/06/2012 .....               | .....               | 13,937,849 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     | .....                                              | .....                                                | 40,782 .....        | (982,562) .....               | ..... | (982,562) .....    | (1,118,830) .....                         | .....                                      | .....                                    | .....                                       | 30,288 .....       | .....                              | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | HSBC Bank USA NA .....           | 08/30/2011 ..... | 09/06/2012 .....               | .....               | 29,029,390 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     | .....                                              | .....                                                | 84,940 .....        | (2,046,455) .....             | ..... | (2,046,455) .....  | (2,330,271) .....                         | .....                                      | .....                                    | .....                                       | 63,083 .....       | .....                              | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Annuity Benefit .....                  | N/A .....                    | Equity/Index ..... | Barclays Bank PLC .....          | 02/14/2012 ..... | 09/10/2012 .....               | .....               | 9,963,265 .....   | .....USDLIBBBA1M (GDDUEAFE Index) .....     | .....                                              | .....                                                | 22,054 .....        | (508,203) .....               | ..... | (508,203) .....    | (508,203) .....                           | .....                                      | .....                                    | .....                                       | 22,279 .....       | .....                              | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Barclays Bank PLC .....          | 09/08/2011 ..... | 09/10/2012 .....               | .....               | 29,894,333 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     | .....                                              | .....                                                | 86,000 .....        | (1,524,840) .....             | ..... | (1,524,840) .....  | (1,836,058) .....                         | .....                                      | .....                                    | .....                                       | 66,846 .....       | .....                              | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Barclays Bank PLC .....          | 09/14/2011 ..... | 09/20/2012 .....               | .....               | 46,029,140 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     | .....                                              | .....                                                | 137,469 .....       | (1,655,140) .....             | ..... | (1,655,140) .....  | (185,240) .....                           | .....                                      | .....                                    | .....                                       | 109,840 .....      | .....                              | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Annuity Benefit .....                  | N/A .....                    | Equity/Index ..... | UBS AG .....                     | 09/30/2011 ..... | 10/01/2012 .....               | .....               | 41,045,106 .....  | .....GDDUEAFE Index (USDLIBBBA1M) .....     | .....                                              | .....                                                | (131,880) .....     | 2,705,221 .....               | ..... | 2,705,221 .....    | 3,104,792 .....                           | .....                                      | .....                                    | .....                                       | 104,309 .....      | .....                              | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Annuity Benefit .....                  | N/A .....                    | Equity/Index ..... | Citibank NA .....                | 10/05/2011 ..... | 10/12/2012 .....               | .....               | 55,533,550 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     | .....                                              | .....                                                | 182,364 .....       | (3,466,209) .....             | ..... | (3,466,209) .....  | (4,464,389) .....                         | .....                                      | .....                                    | .....                                       | 149,242 .....      | .....                              | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Death Benefit .....                    | N/A .....                    | Equity/Index ..... | Citibank NA .....                | 10/05/2011 ..... | 10/12/2012 .....               | .....               | 109,671,244 ..... | .....USDLIBBBA1M (GDDUEAFE Index) .....     | .....                                              | .....                                                | 364,025 .....       | (6,845,294) .....             | ..... | (6,845,294) .....  | (8,816,563) .....                         | .....                                      | .....                                    | .....                                       | 294,733 .....      | .....                              | 003 .....                                               |
| Total Return Swap (RU20INTR Index) ..... | Guaranteed Minimum Annuity Benefit .....                  | N/A .....                    | Equity/Index ..... | Bank of America Corp .....       | 10/18/2011 ..... | 10/18/2012 .....               | .....               | 22,872,792 .....  | .....USDLIBBBA1M (RU20INTR Index) .....     | .....                                              | .....                                                | (70,467) .....      | (787,930) .....               | ..... | (787,930) .....    | 185,250 .....                             | .....                                      | .....                                    | .....                                       | 63,217 .....       | .....                              | 003 .....                                               |
| Total Return Swap (RU20INTR Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Bank of America Corp .....       | 10/18/2011 ..... | 10/18/2012 .....               | .....               | 45,745,583 .....  | .....USDLIBBBA1M (RU20INTR Index) .....     | .....                                              | .....                                                | (140,934) .....     | (1,575,860) .....             | ..... | (1,575,860) .....  | 370,500 .....                             | .....                                      | .....                                    | .....                                       | 126,434 .....      | .....                              | 003 .....                                               |
| Total Return Swap (LBUSTRUU Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Barclays Bank PLC .....          | 10/18/2011 ..... | 11/01/2012 .....               | .....               | 155,050,312 ..... | .....USDLIBBBA1M (LBUSTRUU Index) .....     | .....                                              | .....                                                | (31,341) .....      | (60,785) .....                | ..... | (60,785) .....     | 1,586,409 .....                           | .....                                      | .....                                    | .....                                       | 454,990 .....      | .....                              | 003 .....                                               |
| Total Return Swap (LBUSTRUU Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | JPMorgan Chase & Co .....        | 10/21/2011 ..... | 11/05/2012 .....               | .....               | 108,538,997 ..... | .....USDLIBBBA1M (LBUSTRUU Index) .....     | .....                                              | .....                                                | (22,454) .....      | (42,551) .....                | ..... | (42,551) .....     | 1,110,525 .....                           | .....                                      | .....                                    | .....                                       | 323,601 .....      | .....                              | 003 .....                                               |
| Total Return Swap (SPTR Index) .....     | Guaranteed Minimum Annuity Benefit .....                  | N/A .....                    | Equity/Index ..... | HSBC Bank USA NA .....           | 02/01/2012 ..... | 10/30/2012 .....               | .....               | 68,369,430 .....  | .....USDLIBBBA1M (SPTR Index) .....         | .....                                              | .....                                                | 81,486 .....        | (2,544,240) .....             | ..... | (2,544,240) .....  | (2,544,240) .....                         | .....                                      | .....                                    | .....                                       | 199,003 .....      | .....                              | 003 .....                                               |
| Total Return Swap (SPTR Index) .....     | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | HSBC Bank USA NA .....           | 10/25/2011 ..... | 10/30/2012 .....               | .....               | 353,242,055 ..... | .....USDLIBBBA1M (SPTR Index) .....         | .....                                              | .....                                                | 495,436 .....       | (13,145,240) .....            | ..... | (13,145,240) ..... | (15,124,435) .....                        | .....                                      | .....                                    | .....                                       | 1,028,185 .....    | .....                              | 003 .....                                               |
| Total Return Swap (SPTRMDCP Index) ..... | Guaranteed Minimum Death Benefit .....                    | N/A .....                    | Equity/Index ..... | Citibank NA .....                | 02/01/2012 ..... | 11/01/2012 .....               | .....               | 44,920,085 .....  | .....USDLIBBBA1M (SPTRMDCP Index) .....     | .....                                              | .....                                                | 15,459 .....        | 136,990 .....                 | ..... | 136,990 .....      | 136,990 .....                             | .....                                      | .....                                    | .....                                       | 131,817 .....      | .....                              | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Annuity Benefit .....                  | N/A .....                    | Equity/Index ..... | Citibank NA .....                | 11/02/2011 ..... | 11/08/2012 .....               | .....               | 18,581,918 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     | .....                                              | .....                                                | 63,736 .....        | (1,683,901) .....             | ..... | (1,683,901) .....  | (2,258,255) .....                         | .....                                      | .....                                    | .....                                       | 56,046 .....       | .....                              | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Citibank NA .....                | 11/02/2011 ..... | 11/08/2012 .....               | .....               | 52,466,592 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     | .....                                              | .....                                                | 179,962 .....       | (4,754,544) .....             | ..... | (4,754,544) .....  | (6,376,248) .....                         | .....                                      | .....                                    | .....                                       | 158,248 .....      | .....                              | 003 .....                                               |

STATEMENT AS OF JUNE 30, 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 (GDDUEAFE Index) ..... | Guaranteed Minimum Death Benefit .....                    | N/A .....                    | Equity/Index ..... | Citibank NA .....                | 02/09/2012 ..... | 11/08/2012 .....               |                     | 40,442,998 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     |                                                    |                                                      | 109,397 .....       | (3,664,961) .....             |      | (3,664,961) ..... | (3,664,961) .....                         |                                            |                                          |                                             | 121,983 .....      |                                    | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Citibank NA .....                | 11/18/2011 ..... | 11/27/2012 .....               |                     | 74,797,008 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     |                                                    |                                                      | 259,718 .....       | (1,497,840) .....             |      | (1,497,840) ..... | (16,928) .....                            |                                            |                                          |                                             | 241,406 .....      |                                    | 003 .....                                               |
| Total Return Swap (LBUSTRUU Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Barclays Bank PLC .....          | 11/16/2011 ..... | 12/03/2012 .....               |                     | 67,067,889 .....  | .....USDLIBBBA1M (LBUSTRUU Index) .....     |                                                    |                                                      | (739) .....         | (26,293) .....                |      | (26,293) .....    | 686,210 .....                             |                                            |                                          |                                             | 220,747 .....      |                                    | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Annuity Benefit .....                  | N/A .....                    | Equity/Index ..... | Credit Suisse Intl .....         | 11/22/2011 ..... | 11/29/2012 .....               |                     | 69,897,114 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     |                                                    |                                                      | 254,888 .....       | (3,159,972) .....             |      | (3,159,972) ..... | (2,777,115) .....                         |                                            |                                          |                                             | 227,091 .....      |                                    | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Death Benefit .....                    | N/A .....                    | Equity/Index ..... | Credit Suisse Intl .....         | 02/01/2012 ..... | 11/29/2012 .....               |                     | 31,638,698 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     |                                                    |                                                      | 98,034 .....        | (1,430,351) .....             |      | (1,430,351) ..... | (1,430,351) .....                         |                                            |                                          |                                             | 102,792 .....      |                                    | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Credit Suisse Intl .....         | 11/22/2011 ..... | 11/29/2012 .....               |                     | 74,263,117 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     |                                                    |                                                      | 270,809 .....       | (3,357,354) .....             |      | (3,357,354) ..... | (2,950,583) .....                         |                                            |                                          |                                             | 241,276 .....      |                                    | 003 .....                                               |
| Total Return Swap (LBUSTRUU Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Goldman Sachs Intl Ltd .....     | 11/23/2011 ..... | 11/30/2012 .....               |                     | 51,728,311 .....  | .....USDLIBBBA1M (LBUSTRUU Index) .....     |                                                    |                                                      | (10,547) .....      | (20,279) .....                |      | (20,279) .....    | 529,262 .....                             |                                            |                                          |                                             | 168,614 .....      |                                    | 003 .....                                               |
| Total Return Swap (LBUSTRUU Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Barclays Bank PLC .....          | 11/30/2011 ..... | 12/03/2012 .....               |                     | 41,382,649 .....  | .....USDLIBBBA1M (LBUSTRUU Index) .....     |                                                    |                                                      | (2,254) .....       | (16,223) .....                |      | (16,223) .....    | 423,410 .....                             |                                            |                                          |                                             | 136,207 .....      |                                    | 003 .....                                               |
| Total Return Swap (SPTR Index) .....     | Guaranteed Minimum Annuity Benefit .....                  | N/A .....                    | Equity/Index ..... | Goldman Sachs Intl Ltd .....     | 12/08/2011 ..... | 12/13/2012 .....               |                     | 34,467,225 .....  | .....USDLIBBBA1M (SPTR Index) .....         |                                                    |                                                      | 64,331 .....        | (989,610) .....               |      | (989,610) .....   | (351,645) .....                           |                                            |                                          |                                             | 117,025 .....      |                                    | 003 .....                                               |
| Total Return Swap (SPTR Index) .....     | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Goldman Sachs Intl Ltd .....     | 12/08/2011 ..... | 12/13/2012 .....               |                     | 172,336,125 ..... | .....USDLIBBBA1M (SPTR Index) .....         |                                                    |                                                      | 321,653 .....       | (4,948,050) .....             |      | (4,948,050) ..... | (1,758,225) .....                         |                                            |                                          |                                             | 585,126 .....      |                                    | 003 .....                                               |
| Total Return Swap (SPTR Index) .....     | Guaranteed Minimum Annuity Benefit .....                  | N/A .....                    | Equity/Index ..... | Bank of America Corp .....       | 12/09/2011 ..... | 12/13/2012 .....               |                     | 34,034,085 .....  | .....USDLIBBBA1M (SPTR Index) .....         |                                                    |                                                      | 66,203 .....        | (1,422,750) .....             |      | (1,422,750) ..... | (1,320,855) .....                         |                                            |                                          |                                             | 115,555 .....      |                                    | 003 .....                                               |
| Total Return Swap (SPTR Index) .....     | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Bank of America Corp .....       | 12/09/2011 ..... | 12/13/2012 .....               |                     | 170,170,425 ..... | .....USDLIBBBA1M (SPTR Index) .....         |                                                    |                                                      | 331,015 .....       | (7,113,750) .....             |      | (7,113,750) ..... | (6,604,275) .....                         |                                            |                                          |                                             | 577,773 .....      |                                    | 003 .....                                               |
| Total Return Swap (SPTRMDCP Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Goldman Sachs Intl Ltd .....     | 12/13/2011 ..... | 12/18/2012 .....               |                     | 52,167,305 .....  | .....USDLIBBBA1M (SPTRMDCP Index) .....     |                                                    |                                                      | 47,997 .....        | (2,212,168) .....             |      | (2,212,168) ..... | (696,996) .....                           |                                            |                                          |                                             | 179,769 .....      |                                    | 003 .....                                               |
| Total Return Swap (SPTRMDCP Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Goldman Sachs Intl Ltd .....     | 12/14/2011 ..... | 12/19/2012 .....               |                     | 52,566,635 .....  | .....USDLIBBBA1M (SPTRMDCP Index) .....     |                                                    |                                                      | 47,266 .....        | (1,812,838) .....             |      | (1,812,838) ..... | 458,108 .....                             |                                            |                                          |                                             | 181,674 .....      |                                    | 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 .....               |                     | 52,124,165 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     |                                                    |                                                      | 187,016 .....       | (1,043,807) .....             |      | (1,043,807) ..... | (11,797) .....                            |                                            |                                          |                                             | 184,798 .....      |                                    | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Annuity Benefit .....                  | N/A .....                    | Equity/Index ..... | Credit Suisse Intl .....         | 01/06/2012 ..... | 01/10/2013 .....               |                     | 22,441,425 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     |                                                    |                                                      | (95,082) .....      | 1,400,715 .....               |      | 1,400,715 .....   | 1,400,715 .....                           |                                            |                                          |                                             | 82,370 .....       |                                    | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Death Benefit .....                    | N/A .....                    | Equity/Index ..... | Credit Suisse Intl .....         | 01/06/2012 ..... | 01/10/2013 .....               |                     | 22,441,425 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     |                                                    |                                                      | (95,082) .....      | 1,400,715 .....               |      | 1,400,715 .....   | 1,400,715 .....                           |                                            |                                          |                                             | 82,370 .....       |                                    | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Annuity Benefit .....                  | N/A .....                    | Equity/Index ..... | Citibank NA .....                | 01/10/2012 ..... | 01/16/2013 .....               |                     | 20,416,527 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     |                                                    |                                                      | (77,115) .....      | 1,041,399 .....               |      | 1,041,399 .....   | 1,041,399 .....                           |                                            |                                          |                                             | 76,088 .....       |                                    | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Citibank NA .....                | 01/10/2012 ..... | 01/16/2013 .....               |                     | 29,490,539 .....  | .....USDLIBBBA1M (GDDUEAFE Index) .....     |                                                    |                                                      | (111,388) .....     | 1,504,243 .....               |      | 1,504,243 .....   | 1,504,243 .....                           |                                            |                                          |                                             | 109,905 .....      |                                    | 003 .....                                               |
| Total Return Swap (GDDUEAFE Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Barclays Bank PLC .....          | 02/22/2012 ..... | 02/28/2013 .....               |                     | 36,497,416 .....  | .....USDLIBBBA1M (LBUSTRUU Index) .....     |                                                    |                                                      | (105,446) .....     | 1,650,008 .....               |      | 1,650,008 .....   | 1,650,008 .....                           |                                            |                                          |                                             | 149,928 .....      |                                    | 003 .....                                               |
| Total Return Swap (LBUSTRUU Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Bank of America Corp .....       | 02/28/2012 ..... | 09/04/2012 .....               |                     | 182,007,970 ..... | .....USDLIBBBA1M (LBUSTRUU Index) .....     |                                                    |                                                      | (17,729) .....      | (71,354) .....                |      | (71,354) .....    | (71,354) .....                            |                                            |                                          |                                             | 389,656 .....      |                                    | 003 .....                                               |
| Total Return Swap (LBUSTRUU Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | JPMorgan Chase & Co .....        | 02/29/2012 ..... | 09/04/2012 .....               |                     | 28,410,097 .....  | .....USDLIBBBA1M (LBUSTRUU Index) .....     |                                                    |                                                      | (4,229) .....       | (11,138) .....                |      | (11,138) .....    | (11,138) .....                            |                                            |                                          |                                             | 60,822 .....       |                                    | 003 .....                                               |
| Total Return Swap (LBUSTRUU Index) ..... | Guaranteed Minimum Withdrawal Benefit .....               | N/A .....                    | Equity/Index ..... | Barclays Bank PLC .....          | 03/26/2012 ..... | 04/01/2013 .....               |                     | 102,023,499 ..... | .....USDLIBBBA1M (LBUSTRUU Index) .....     |                                                    |                                                      | (6,821) .....       | (39,997) .....                |      | (39,997) .....    | (39,997) .....                            |                                            |                                          |                                             | 445,846 .....      |                                    | 003 .....                                               |

STATEMENT AS OF JUNE 30, 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 of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty       | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value   | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (a) |     |
| Total Return Swap (LBUSTRUU Index)                               | Guaranteed Minimum Death Benefit                          | N/A                          | Equity/Index       | Barclays Bank PLC              | 03/26/2012 | 04/01/2013                     |                     | 51,011,747      | .....USDL1BBBA1M (LBUSTRUU Index)           |                                                    |                                                      | (3,410)             | (19,998)                      |      | (19,998)     | (19,998)                                  |                                            |                                          |                                             | 222,923            |                                    | 003                                                     |     |
| Total Return Swap (LBUSTRUU Index)                               | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Barclays Bank PLC              | 03/26/2012 | 04/01/2013                     |                     | 30,607,059      | .....USDL1BBBA1M (LBUSTRUU Index)           |                                                    |                                                      | (2,046)             | (11,999)                      |      | (11,999)     | (11,999)                                  |                                            |                                          |                                             | 133,754            |                                    | 003                                                     |     |
| Total Return Swap (LBUSTRUU Index)                               | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | Merrill Lynch Capital Services | 04/12/2012 | 02/20/2013                     |                     | 52,865,643      | .....USDL1BBBA1M (LBUSTRUU Index)           |                                                    |                                                      | (3,085)             | (31,824)                      |      | (31,824)     | (31,824)                                  |                                            |                                          |                                             | 213,563            |                                    | 003                                                     |     |
| Total Return Swap (LBUSTRUU Index)                               | Guaranteed Minimum Death Benefit                          | N/A                          | Equity/Index       | Merrill Lynch Capital Services | 04/12/2012 | 02/20/2013                     |                     | 100,883,654     | .....USDL1BBBA1M (LBUSTRUU Index)           |                                                    |                                                      | (5,888)             | (60,730)                      |      | (60,730)     | (60,730)                                  |                                            |                                          |                                             | 407,543            |                                    | 003                                                     |     |
| Total Return Swap (LBUSTRUU Index)                               | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | Barclays Bank PLC              | 05/09/2012 | 06/03/2013                     |                     | 50,317,286      | .....USDL1BBBA1M (LBUSTRUU Index)           |                                                    |                                                      | (649)               | (19,726)                      |      | (19,726)     | (19,726)                                  |                                            |                                          |                                             | 243,778            |                                    | 003                                                     |     |
| Total Return Swap (LBUSTRUU Index)                               | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | Merrill Lynch Capital Services | 05/15/2012 | 12/03/2012                     |                     | 50,000,000      | .....USDL1BBBA1M (LBUSTRUU Index)           |                                                    |                                                      |                     | (19,602)                      |      | (19,602)     | (19,602)                                  |                                            |                                          |                                             | 164,570            |                                    | 003                                                     |     |
| Total Return Swap (LBUSTRUU Index)                               | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | Barclays Bank PLC              | 05/15/2012 | 06/03/2013                     |                     | 240,000,000     | .....USDL1BBBA1M (LBUSTRUU Index)           |                                                    |                                                      |                     | (94,089)                      |      | (94,089)     | (94,089)                                  |                                            |                                          |                                             | 1,162,755          |                                    | 003                                                     |     |
| Total Return Swap (LBUSTRUU Index)                               | Guaranteed Minimum Annuity Benefit                        | N/A                          | Equity/Index       | Barclays Bank PLC              | 05/15/2012 | 06/03/2013                     |                     | 27,000,000      | .....USDL1BBBA1M (LBUSTRUU Index)           |                                                    |                                                      |                     | (10,585)                      |      | (10,585)     | (10,585)                                  |                                            |                                          |                                             | 130,810            |                                    | 003                                                     |     |
| Total Return Swap (GDDUEAFE Index)                               | Guaranteed Minimum Withdrawal Benefit                     | N/A                          | Equity/Index       | Royal Bank of Scotland PLC     | 06/15/2012 | 09/21/2012                     |                     | 69,314,250      | .....USDL1BBBA1M (GDDUEAFE Index)           |                                                    |                                                      | 5,848               | (2,212,170)                   |      | (2,212,170)  | (2,212,170)                               |                                            |                                          |                                             | 166,410            |                                    | 003                                                     |     |
| 0949999. Subtotal - Swaps - Hedging Other - Total Return         |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      | 3,333,343           | (76,037,054)                  | XXX  | (76,037,054) | (63,094,270)                              |                                            |                                          |                                             | 11,398,694         | XXX                                | XXX                                                     |     |
| 0959999. Subtotal - Swaps - Hedging Other - Other                |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    |                                    | XXX                                                     | XXX |
| 0969999. Subtotal - Swaps - Hedging Other                        |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      | 21,739,520          | (26,450,445)                  | XXX  | (26,450,445) | (49,438,173)                              |                                            |                                          |                                             | 783,461,344        | XXX                                | XXX                                                     |     |
| 0979999. Subtotal - Swaps - Replication - Interest Rate          |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    |                                    | 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)                       |                                                    |                                                      | 91,000              |                               |      | 69,237       |                                           |                                            |                                          |                                             | 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)                     |                                                    |                                                      | 70,272              |                               |      | 137,933      |                                           |                                            |                                          |                                             | 10,000,000         | 2                                  | 007                                                     |     |
| 0989999. Subtotal - Swaps - Replication - Credit Default         |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      | 161,272             |                               | XXX  | 207,170      |                                           |                                            |                                          |                                             | 13,000,000         | XXX                                | XXX                                                     |     |
| 0999999. Subtotal - Swaps - Replication - Foreign Exchange       |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    |                                    | XXX                                                     | XXX |
| 1009999. Subtotal - Swaps - Replication - Total Return           |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    |                                    | XXX                                                     | XXX |
| 1019999. Subtotal - Swaps - Replication - Other                  |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    |                                    | XXX                                                     | XXX |
| 1029999. Subtotal - Swaps - Replication                          |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      | 161,272             |                               | XXX  | 207,170      |                                           |                                            |                                          |                                             | 13,000,000         | XXX                                | XXX                                                     |     |
| 1039999. Subtotal - Swaps - Income Generation - Interest Rate    |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    |                                    | XXX                                                     | XXX |
| 1049999. Subtotal - Swaps - Income Generation - Credit Default   |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    |                                    | XXX                                                     | XXX |
| 1059999. Subtotal - Swaps - Income Generation - Foreign Exchange |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    |                                    | XXX                                                     | XXX |
| 1069999. Subtotal - Swaps - Income Generation - Total Return     |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    |                                    | XXX                                                     | XXX |
| 1079999. Subtotal - Swaps - Income Generation - Other            |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    |                                    | XXX                                                     | XXX |
| 1089999. Subtotal - Swaps - Income Generation                    |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    |                                    | XXX                                                     | XXX |
| 1099999. Subtotal - Swaps - Other - Interest Rate                |                                                           |                              |                    |                                |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    |                                    | XXX                                                     | XXX |

STATEMENT AS OF JUNE 30, 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) |
| 1109999. Subtotal - Swaps - Other - Credit Default   |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1119999. Subtotal - Swaps - Other - Foreign Exchange |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1129999. Subtotal - Swaps - Other - Total Return     |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1139999. Subtotal - Swaps - Other - Other            |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1149999. Subtotal - Swaps - Other                    |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1159999. Total Swaps - Interest Rate                 |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      | 15,550,441          | 49,947,023                    | XXX  | 41,665,122   | 13,748,692                                |                                            |                                          |                                             | 772,820,616        | XXX                                | XXX                                                     |
| 1169999. Total Swaps - Credit Default                |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      | 7,331               | (360,414)                     | XXX  | (153,244)    | (92,596)                                  |                                            |                                          |                                             | 13,000,006         | XXX                                | XXX                                                     |
| 1179999. Total Swaps - Foreign Exchange              |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      | 379,488             | (3,496,419)                   | XXX  | 3,012,428    |                                           | 3,747,577                                  |                                          |                                             | 2,200,413          | XXX                                | XXX                                                     |
| 1189999. Total Swaps - Total Return                  |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      | 3,333,343           | (76,037,054)                  | XXX  | (76,037,054) | (63,094,270)                              |                                            |                                          |                                             | 11,398,694         | XXX                                | XXX                                                     |
| 1199999. Total Swaps - Other                         |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1209999. Total Swaps                                 |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      | 19,270,604          | (29,946,864)                  | XXX  | (31,512,748) | (49,438,173)                              | 3,747,577                                  |                                          |                                             | 799,419,729        | XXX                                | XXX                                                     |
| 1219999. Subtotal - Forwards - Hedging Effective     |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1229999. Subtotal - Forwards - Hedging Other         |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1239999. Subtotal - Forwards - Replication           |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1249999. Subtotal - Forwards - Income Generation     |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1259999. Subtotal - Forwards - Other                 |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1269999. Subtotal - Forwards                         |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1399999. Subtotal - Hedging Effective                |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      | (2,630,188)         | (3,496,419)                   | XXX  | (5,269,473)  |                                           | 3,747,577                                  |                                          |                                             | 2,958,385          | XXX                                | XXX                                                     |
| 1409999. Subtotal - Hedging Other                    |                                                           |                              |                    |                          |            |                                |                     |                 |                                             | 405,802,529                                        | 258,920,357                                          | 21,739,520          | 960,984,907                   | XXX  | 960,984,907  | (157,051,142)                             |                                            |                                          |                                             | 1,448,184,230      | XXX                                | XXX                                                     |
| 1419999. Subtotal - Replication                      |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      | 161,272             |                               | XXX  | 207,170      |                                           |                                            |                                          |                                             | 13,000,000         | XXX                                | XXX                                                     |
| 1429999. Subtotal - Income Generation                |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1439999. Subtotal - Other                            |                                                           |                              |                    |                          |            |                                |                     |                 |                                             |                                                    |                                                      |                     |                               | XXX  |              |                                           |                                            |                                          |                                             |                    | XXX                                | XXX                                                     |
| 1449999 - Totals                                     |                                                           |                              |                    |                          |            |                                |                     |                 |                                             | 405,802,529                                        | 258,920,357                                          | 19,270,604          | 957,488,488                   | XXX  | 955,922,604  | (157,051,142)                             | 3,747,577                                  |                                          |                                             | 1,464,142,615      | XXX                                | XXX                                                     |

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

STATEMENT AS OF JUNE 30, 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<br>Symbol                                        | Number of<br>Contracts | Notional<br>Amount | Description                          | Description<br>of Hedged<br>Item(s) | Schedule/<br>Exhibit<br>Identifier | Type(s)<br>of<br>Risk(s) | Date of<br>Maturity<br>or<br>Expira-<br>tion | Exchange   | Trade<br>Date | Transac-<br>tion<br>Price | Reporting<br>Date<br>Price | Fair Value       | Book/<br>Adjusted<br>Carrying<br>Value | Cumula-<br>tive            | Gain<br>(Loss)<br>Recogn-<br>ized<br>in<br>Current<br>Year | Gain<br>(Loss)<br>Used to<br>Adjust<br>Basis of<br>Hedged<br>Item | Deferred | Potential<br>Exposure | Hedge<br>Effective-<br>ness at<br>Inception<br>and at<br>Year-end<br>(a) |
| ESU2 .....                                              | 564 .....              | 28,200 .....       | S&P 500 Mini Futures Contract .....  | Variable Annuity Liability .....    | N/A .....                          | .....                    | .06/30/2012 .....                            | CME .....  | .....         | 1,358.0000 .....          | 1,356.0000 .....           | .....            | (50,033) .....                         | (51,471) .....             | (51,471) .....                                             | .....                                                             | .....    | .....                 | .....                                                                    |
| RRU2 .....                                              | 17 .....               | 1,700 .....        | RUSSELL 2000 MINI INDEX FUTURE ..... | Variable Annuity Liability .....    | N/A .....                          | .....                    | .06/30/2012 .....                            | NYFE ..... | .....         | .792.0000 .....           | .795.0000 .....            | .....            | 4,980 .....                            | 4,940 .....                | 4,940 .....                                                | .....                                                             | .....    | .....                 | .....                                                                    |
| 1289999. Subtotal - Long Futures - Hedging Other .....  |                        |                    |                                      |                                     |                                    |                          |                                              |            |               |                           |                            |                  | (45,053) .....                         | (46,531) .....             | (46,531) .....                                             | .....                                                             | .....    | .....                 | XXX                                                                      |
| 1329999. Subtotal - Long Futures .....                  |                        |                    |                                      |                                     |                                    |                          |                                              |            |               |                           |                            |                  | (45,053) .....                         | (46,531) .....             | (46,531) .....                                             | .....                                                             | .....    | .....                 | XXX                                                                      |
| FAU2 .....                                              | (5,167) .....          | (516,700) .....    | S & P 400 E-MINI .....               | Variable Annuity Liability .....    | N/A .....                          | .....                    | .06/30/2012 .....                            | CME .....  | .....         | .913.0000 .....           | .940.0000 .....            | 26,462,317 ..... | (13,151,555) .....                     | (13,165,728) .....         | (13,165,728) .....                                         | .....                                                             | .....    | 28,185,000 .....      | 003                                                                      |
| ESU2 .....                                              | (5,871) .....          | (293,550) .....    | S&P 500 Mini Futures Contract .....  | Variable Annuity Liability .....    | N/A .....                          | .....                    | .06/30/2012 .....                            | CME .....  | .....         | 1,330.0000 .....          | 1,356.0000 .....           | 17,014,638 ..... | (6,773,295) .....                      | (6,788,266) .....          | (6,788,266) .....                                          | .....                                                             | .....    | 18,900,000 .....      | 003                                                                      |
| TUU2 .....                                              | (16) .....             | (3,200,000) .....  | US Treasury 2 YR Note Future .....   | Interest Rate .....                 | N/A .....                          | Interest .....           | .06/30/2012 .....                            | CBT .....  | .....         | .110.0000 .....           | .110.0000 .....            | 6,380 .....      | 1,250 .....                            | 1,212 .....                | 1,212 .....                                                | .....                                                             | .....    | 7,150 .....           | 003                                                                      |
| RRU2 .....                                              | (1,595) .....          | (159,500) .....    | RUSSELL 2000 MINI INDEX FUTURE ..... | Variable Annuity Liability .....    | N/A .....                          | .....                    | .06/30/2012 .....                            | NYFE ..... | .....         | .761.0000 .....           | .795.0000 .....            | 12,041,096 ..... | (5,546,250) .....                      | (5,549,520) .....          | (5,549,520) .....                                          | .....                                                             | .....    | 10,524,000 .....      | 004                                                                      |
| MFU2 .....                                              | (1,544) .....          | (77,200) .....     | EAFE Futures Contract .....          | Variable Annuity Liability .....    | N/A .....                          | .....                    | .06/30/2012 .....                            | LIFN ..... | .....         | 1,356.0000 .....          | 1,424.0000 .....           | 8,995,390 .....  | (5,419,575) .....                      | (5,423,203) .....          | (5,423,203) .....                                          | .....                                                             | .....    | 10,854,810 .....      | 003                                                                      |
| 1349999. Subtotal - Short Futures - Hedging Other ..... |                        |                    |                                      |                                     |                                    |                          |                                              |            |               |                           |                            |                  | 64,519,821 .....                       | (30,889,425) .....         | (30,925,505) .....                                         | (30,925,505) .....                                                | .....    | 68,470,960 .....      | XXX                                                                      |
| 1389999. Subtotal - Short Futures .....                 |                        |                    |                                      |                                     |                                    |                          |                                              |            |               |                           |                            |                  | 64,519,821 .....                       | (30,889,425) .....         | (30,925,505) .....                                         | (30,925,505) .....                                                | .....    | 68,470,960 .....      | XXX                                                                      |
| 1399999. Subtotal - Hedging Effective .....             |                        |                    |                                      |                                     |                                    |                          |                                              |            |               |                           |                            |                  | .....                                  | .....                      | .....                                                      | .....                                                             | .....    | .....                 | XXX                                                                      |
| 1409999. Subtotal - Hedging Other .....                 |                        |                    |                                      |                                     |                                    |                          |                                              |            |               |                           |                            |                  | 64,519,821 .....                       | (30,934,478) .....         | (30,972,036) .....                                         | (30,972,036) .....                                                | .....    | 68,470,960 .....      | XXX                                                                      |
| 1419999. Subtotal - Replication .....                   |                        |                    |                                      |                                     |                                    |                          |                                              |            |               |                           |                            |                  | .....                                  | .....                      | .....                                                      | .....                                                             | .....    | .....                 | XXX                                                                      |
| 1429999. Subtotal - Income Generation .....             |                        |                    |                                      |                                     |                                    |                          |                                              |            |               |                           |                            |                  | .....                                  | .....                      | .....                                                      | .....                                                             | .....    | .....                 | XXX                                                                      |
| 1439999. Subtotal - Other .....                         |                        |                    |                                      |                                     |                                    |                          |                                              |            |               |                           |                            |                  | .....                                  | .....                      | .....                                                      | .....                                                             | .....    | .....                 | XXX                                                                      |
| 1449999 - Totals .....                                  |                        |                    |                                      |                                     |                                    |                          |                                              |            |               |                           |                            |                  | 64,519,821 .....                       | (30,934,478) .....         | (30,972,036) .....                                         | (30,972,036) .....                                                | .....    | 68,470,960 .....      | XXX                                                                      |

| Broker Name             |  | Net Cash Deposits |
|-------------------------|--|-------------------|
| UBS .....               |  | 64,439,982 .....  |
| Total Net Cash Deposits |  | 64,439,982        |

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

STATEMENT AS OF JUNE 30, 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<br>Counterparty or Exchange Traded         | Master<br>Agreement<br>(Y or N) | Credit<br>Support<br>Annex<br>(Y or N) | Fair Value of<br>Acceptable<br>Collateral | Contracts With<br>Book/Adjusted<br>Carrying Value >0 | Contracts With<br>Book/Adjusted<br>Carrying Value <0 | Exposure Net of<br>Collateral | Contracts With<br>Fair Value >0 | Contracts With<br>Fair Value <0 | Exposure<br>Net of Collateral | Potential<br>Exposure | Off-Balance<br>Sheet Exposure |
| 0199999 - Aggregate Sum of Exchange Traded Derivatives | XXX                             | XXX                                    | XXX                                       | 64,439,982                                           |                                                      | 64,439,982                    | 64,439,982                      |                                 | 64,439,982                    | 68,470,960            | 68,470,960                    |
| Bank of America Corp .....                             | Y                               | Y                                      | 86,253,000                                | 227,032,860                                          | (152,025,156)                                        |                               | 228,174,929                     | (151,909,738)                   |                               | 75,855,307            | 64,610,011                    |
| Barclays Bank PLC .....                                | Y                               | Y                                      | 85,432,000                                | 239,255,863                                          | (158,398,445)                                        |                               | 239,255,863                     | (158,398,445)                   |                               | 110,915,285           | 106,340,703                   |
| BNP Paribas .....                                      | Y                               | Y                                      |                                           | 82,594,617                                           | (87,269,984)                                         |                               | 82,594,617                      | (87,269,984)                    |                               | 15,816,662            | 11,141,295                    |
| Citibank NA .....                                      | Y                               | Y                                      | 302,554,900                               | 357,726,915                                          | (83,743,589)                                         |                               | 357,726,915                     | (83,743,589)                    |                               | 129,973,641           | 101,402,067                   |
| Citigroup Financial Products Inc .....                 | Y                               | Y                                      |                                           | 17,172,250                                           | (15,086,304)                                         | 2,085,946                     | 17,172,250                      | (16,666,855)                    | 505,395                       | 2,288,622             | 2,288,622                     |
| Credit Suisse Intl .....                               | Y                               | Y                                      | 1,854,010                                 | 290,106,717                                          | (287,081,737)                                        | 1,170,970                     | 290,456,441                     | (290,417,970)                   |                               | 88,102,276            | 88,102,276                    |
| Deutsche Bank AG .....                                 | Y                               | Y                                      |                                           | 496,335,917                                          | (560,900,172)                                        |                               | 499,305,580                     | (561,227,277)                   |                               | 151,911,065           | 87,346,810                    |
| Goldman Sachs Group Inc .....                          | Y                               | Y                                      | 62,818,000                                | 224,668,642                                          | (19,432,320)                                         | 142,418,322                   | 224,668,642                     | (19,432,320)                    | 142,418,322                   | 125,147,239           | 125,147,239                   |
| Goldman Sachs International Ltd .....                  | Y                               | Y                                      | 24,208,000                                | 120,496,178                                          | (124,974,737)                                        |                               | 120,496,178                     | (124,974,737)                   |                               | 36,633,031            | 7,946,472                     |
| HSBC USA Inc .....                                     | Y                               | Y                                      |                                           | 80,971,883                                           | (112,853,671)                                        |                               | 80,971,883                      | (112,853,671)                   |                               | 79,512,852            | 47,631,064                    |
| JPMorgan Chase & Co .....                              | Y                               | Y                                      | 119,750,000                               | 180,648,032                                          | (66,372,707)                                         |                               | 180,648,032                     | (67,609,487)                    |                               | 141,026,197           | 135,551,523                   |
| Merrill Lynch Capital Services .....                   | Y                               | Y                                      | 191,988,500                               | 246,984,523                                          | (66,272,431)                                         |                               | 246,984,523                     | (67,128,881)                    |                               | 23,378,961            | 12,102,553                    |
| Merrill Intl .....                                     | Y                               | Y                                      | 7,399,000                                 | 6,788,739                                            |                                                      |                               | 6,788,739                       |                                 |                               | 8,566,533             | 7,956,273                     |
| Morgan Intl .....                                      | Y                               | Y                                      | 110,480,000                               | 174,544,628                                          |                                                      | 64,064,628                    | 174,544,628                     |                                 | 64,064,628                    | 180,940,371           | 180,940,371                   |
| Morgan Stanley Capital Services .....                  | Y                               | Y                                      |                                           | 642,086,730                                          | (700,118,362)                                        |                               | 642,086,730                     | (700,118,362)                   |                               | 167,151,016           | 109,119,385                   |
| Royal Bank of Scotland PLC .....                       | Y                               | Y                                      | 6,704,412                                 | 15,377,023                                           | (14,899,175)                                         |                               | 17,153,854                      | (14,899,175)                    |                               | 16,290,996            | 10,064,432                    |
| Societe Generale .....                                 | Y                               | Y                                      |                                           | 75,329,774                                           | (73,944,904)                                         | 1,384,870                     | 75,329,774                      | (73,944,904)                    | 1,384,870                     | 16,117,705            | 16,117,705                    |
| UBS AG .....                                           | Y                               | Y                                      |                                           | 165,670,716                                          | (162,929,837)                                        | 2,740,878                     | 165,670,716                     | (163,512,308)                   | 2,158,408                     | 94,514,855            | 94,514,855                    |
| 0299999. Total NAIC 1 Designation                      |                                 |                                        | 999,441,822                               | 3,643,792,009                                        | (2,686,303,530)                                      | 213,865,615                   | 3,650,030,295                   | (2,694,107,702)                 | 210,531,624                   | 1,464,142,614         | 1,208,323,655                 |
|                                                        |                                 |                                        |                                           |                                                      |                                                      |                               |                                 |                                 |                               |                       |                               |
|                                                        |                                 |                                        |                                           |                                                      |                                                      |                               |                                 |                                 |                               |                       |                               |
| 0899999 - Totals                                       |                                 |                                        | 999,441,822                               | 3,708,231,991                                        | (2,686,303,530)                                      | 278,305,597                   | 3,714,470,277                   | (2,694,107,702)                 | 274,971,606                   | 1,532,613,574         | 1,276,794,615                 |

SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

| Reinvested Collateral Assets Owned Current Statement Date                                                        |                                                     |           |                                               |                 |                                      |                    |
|------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------|-----------|-----------------------------------------------|-----------------|--------------------------------------|--------------------|
| 1<br>CUSIP<br>Identification                                                                                     | 2<br>Description                                    | 3<br>Code | 4<br>NAIC<br>Designation/<br>Market Indicator | 5<br>Fair Value | 6<br>Book/Adjusted<br>Carrying Value | 7<br>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 ..... |           | 6AM .....                                     | 448,609 .....   | 448,609 .....                        | 09/25/2035 .....   |
| 36829J-AA-9 .....                                                                                                | RMBS GE Capital Commercial Mortgage Ser 2006- ..... |           | 6AM .....                                     | 103,176 .....   | 103,176 .....                        | 07/25/2036 .....   |
| 14453F-AB-5 .....                                                                                                | RMBS Carrington Mtg Loan Tr Ser 2006-NC2 CI A ..... |           | 2FM .....                                     | 498,487 .....   | 623,424 .....                        | 11/25/2012 .....   |
| 362334-BQ-6 .....                                                                                                | RMBS GSA Home Equity Tr Ser 2006-3 CI A1 RMB .....  |           | 5FM .....                                     | 9,623 .....     | 20,443 .....                         | 10/25/2022 .....   |
| 36829J-AA-9 .....                                                                                                | RMBS GE Capital Commercial Mortgage Ser 2006- ..... |           | 6AM .....                                     | 26,626 .....    | 26,626 .....                         | 07/25/2036 .....   |
| 3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities |                                                     |           |                                               | 1,086,521       | 1,222,278                            | XXX                |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds                                               |                                                     |           |                                               | 1,086,521       | 1,222,278                            | 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                                                          |                                                     |           |                                               | 1,086,521       | 1,222,278                            | XXX                |
| 6399999. Total - Commercial Mortgage-Backed Securities                                                           |                                                     |           |                                               |                 |                                      | XXX                |
| 6499999. Total - Other Loan-Backed and Structured Securities                                                     |                                                     |           |                                               |                 |                                      | XXX                |
| 6599999. Total Bonds                                                                                             |                                                     |           |                                               | 1,086,521       | 1,222,278                            | XXX                |
| 7099999. Total - Preferred Stocks                                                                                |                                                     |           |                                               |                 |                                      | XXX                |
| 7599999. Total - Common Stocks                                                                                   |                                                     |           |                                               |                 |                                      | XXX                |
| 7699999. Total - Preferred and Common Stocks                                                                     |                                                     |           |                                               |                 |                                      | XXX                |
|                                                                                                                  | Overnight Repos .....                               |           |                                               | 89,513,225      | 89,513,225                           | 07/02/2012 .....   |
| 8999999. Total - Short-Term Invested Assets (Schedule DA type)                                                   |                                                     |           |                                               | 89,513,225      | 89,513,225                           | XXX                |
| 9999999 - Totals                                                                                                 |                                                     |           |                                               | 90,599,746      | 90,735,503                           | XXX                |

General Interrogatories:

1.

Total activity for the year to date

Fair Value \$

5,226,839

Book/Adjusted Carrying Value \$

5,124,780
2.

Average balance for the year to date

Fair Value \$

88,147,522

Book/Adjusted Carrying Value \$

88,606,368
3.

Reinvested securities lending collateral assets book/adjusted carrying valure included in this schedule by NAIC designation:

NAIC 1 \$

NAIC 2 \$

623,424

NAIC 3 \$

NAIC 4 \$

NAIC 5 \$

20,443

NAIC 6 \$

578,411

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/<br>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 \$ .....90,599,746 | Book/Adjusted Carrying Value \$ .....90,735,503 |

## SCHEDULE E - PART 1 - CASH

[illegible]

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

N O N E