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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2013
OF THE CONDITION AND AFFAIRS OF THE

Nationwide Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.nationwide.com

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

OFFICERS

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

OTHER

Anne Louise Arvia Sr VP - NW Retirement Plans
James David Benson Sr VP - CAO & Corp Controller
William Joseph Burke Sr VP - Corp Marketing
Tammy Craig Sr VP - IT Strategic Initiatives
Terri Lisa Forgy Sr VP - Talent, Div & Org Effect
David Luther Giertz # Sr VP - NF Distrib & Sales
Daniel Gerard Greteman Sr VP - CIO Allied Group
Harry Hansen Hallowell Sr VP
Eric Shawn Henderson Sr VP - Ind Products & Sol
Matthew Eric Jauchius Exec VP - Chief Market
Michael Patrick Leach Sr VP - CFO - P&C
Kai Vincent Monahan Sr VP - Internal Audit
Mark Angelo Pizzi Exec VP
Sandra Lynn Rich Sr VP - Chief Compliance Officer
David Gerard Sommers # Sr VP-Cust Insights & Analyts
Guruprasad Chitrapura Vasudeva Sr VP - Ent CTO
Wesley Kim Austen Sr VP - P&C Comm/Farm Prod
David William Berson Sr VP - Chief Economist
John Laughlin Carter Sr VP - NW Retirement Plans
Rae Ann Dankovic # Sr VP - NFS Legal
Timothy Gerard Frommeyer Sr VP - CFO
Peter Anthony Golato Sr VP - NW Financial Network
Susan Jean Gueli Sr VP - CIO NF Systems
Jennifer Marie Hanley Sr VP, NI Brand Marketing
Peter Joseph Hersha # Sr VP - Trial Division
Michael Craig Keller Exec VP - Chief Info Officer
Katherine Marie Liebel Sr VP - Corp Strategy
Gregory Stephen Moran Sr VP - CIO IT Infrastructure
Steven Charles Power Sr VP - NF
Michael Anthony Richardson Sr VP - CIO Enter Apps
Michael Scott Spangler Sr VP - Invest Manag Group
Andrew Dawnly Walker Sr VP - IT Finance SMS/PMO
David Alan Bano Sr VP - Chief Claims Officer
Pamela Ann Biesecker Sr VP - Head of Taxation
Thomas Edward Clark # Sr VP - Field Operations IC
Steven Michael English Sr VP - Government Relations
Mark Anthony Gaetano Sr VP - BTO
Judith Lynn Greenstein Sr VP - Pres Nationwide Bank
Melissa Doss Gutierrez Sr VP - PCIO Sales Support
Patricia Ruth Hatler Exec VP & Chief Legal & Gov Off
Terri Lynn Hill Exec VP
Gale Verdell King Exec VP - Chief Human Res Officer
Michael William Mahaffey Sr VP, Chief Risk Officer
Sandra Lee Neely Sr VP - Deputy Gen Counsel
Stephen Scott Rasmussen Chief Executive Officer
Amy Taylor Shore Sr VP - Field Operations EC
Mark Raymond Thresher Exec VP

DIRECTORS OR TRUSTEES

John Laughlin Carter #
Stephen Scott Rasmussen
Timothy Gerard Frommeyer
Mark Raymond Thresher
Eric Shawn Henderson
Kirt Alan Walker

State of Ohio
County of Franklin SS:

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

Kirt Alan Walker
President & COO

Robert William Horner, III
VP - Corp Governance & Secretary

David Patrick LaPaul
Sr VP & Treasurer

Subscribed and sworn to before me this
31 day of JANUARY, 2014

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.....

NOTARIAL SEAL STATE OF OHIO

Jeffrey W. Cloud
Notary Public, State of Ohio
My Commission Expires 09-29-2016

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	72,084,683	0.203	72,084,683		72,084,683	0.203
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	3,772,165	0.011	3,772,165		3,772,165	0.011
	1.22 Issued by U.S. government sponsored agencies	378,374,818	1.065	378,374,818		378,374,818	1.065
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	88,920,450	0.250	88,920,450		88,920,450	0.250
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	170,394,643	0.480	170,394,643		170,394,643	0.480
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	224,595,304	0.632	224,595,304		224,595,304	0.632
	1.43 Revenue and assessment obligations	1,112,072,324	3.131	1,112,072,324		1,112,072,324	3.131
	1.44 Industrial development and similar obligations		0.000				0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	650,539	0.002	650,539		650,539	0.002
	1.512 Issued or guaranteed by FNMA and FHLMC	756,781,837	2.131	756,781,837		756,781,837	2.131
	1.513 All other		0.000				0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,156,273,212	3.256	1,156,273,212		1,156,273,212	3.256
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
	1.523 All other	1,278,707,457	3.600	1,278,707,457		1,278,707,457	3.600
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	14,590,611,563	41.082	14,590,611,563	1,101,899	14,591,713,462	41.085
	2.2 Unaffiliated non-U.S. securities (including Canada)	5,495,894,132	15.474	5,495,894,132		5,495,894,132	15.474
	2.3 Affiliated securities	17,857,142	0.050	17,857,142		17,857,142	0.050
3.	Equity interests:						
	3.1 Investments in mutual funds	57,102	0.000	57,102		57,102	0.000
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000				0.000
	3.22 Unaffiliated		0.000				0.000
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated		0.000				0.000
	3.32 Unaffiliated		0.000				0.000
	3.4 Other equity securities:						
	3.41 Affiliated	535,413,838	1.508	535,413,838		535,413,838	1.508
	3.42 Unaffiliated	57,537,472	0.162	57,537,472		57,537,472	0.162
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated		0.000				0.000
	3.52 Unaffiliated		0.000				0.000
4.	Mortgage loans:						
	4.1 Construction and land development		0.000				0.000
	4.2 Agricultural		0.000				0.000
	4.3 Single family residential properties		0.000				0.000
	4.4 Multifamily residential properties	1,636,023,932	4.606	1,636,023,932		1,636,023,932	4.606
	4.5 Commercial loans	4,055,540,937	11.419	4,055,540,937		4,055,540,937	11.419
	4.6 Mezzanine real estate loans		0.000				0.000
5.	Real estate investments:						
	5.1 Property occupied by company		0.000				0.000
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000				0.000
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000				0.000
6.	Contract loans	949,529,390	2.674	949,529,390		949,529,390	2.674
7.	Derivatives	2,138,102,146	6.020	2,138,102,146		2,138,102,146	6.020
8.	Receivables for securities		0.000				0.000
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	100,845,830	0.284	100,845,829	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	151,348,196	0.426	151,348,196	99,743,931	251,092,127	0.707
11.	Other invested assets	544,763,559	1.534	544,763,559		544,763,559	1.534
12.	Total invested assets	35,516,152,671	100.000	35,516,152,670	100,845,830	35,516,152,671	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	
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)	

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		5,271,980,210
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,324,401,817	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	43,571,342	1,367,973,159
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		840,298
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		311,205
7.	Deduct amounts received on disposals, Part 3, Column 15		924,750,159
8.	Deduct amortization of premium and mortgage interest points and commitment fees		841,564
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		5,715,513,149
12.	Total valuation allowance		(23,948,287)
13.	Subtotal (Line 11 plus 12)		5,691,564,862
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		5,691,564,862

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		199,782,997
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	87,131,029	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	132,807,186	219,938,215
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(6,735,186)	
	5.2 Totals, Part 3, Column 9		(6,735,186)
6.	Total gain (loss) on disposals, Part 3, Column 19		2,598,809
7.	Deduct amounts received on disposals, Part 3, Column 16		215,025,089
8.	Deduct amortization of premium and depreciation		88,309,634
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11	2,925,001	2,925,001
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		109,325,111
12.	Deduct total nonadmitted amounts		109,242
13.	Statement value at end of current period (Line 11 minus Line 12)		109,215,869

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		23,778,058,281
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,739,250,269
3.	Accrual of discount		122,891,523
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	6,889,779	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	79,500,981	
	4.4. Part 4, Column 11	5,464,612	91,855,372
5.	Total gain (loss) on disposals, Part 4, Column 19		(18,485,444)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,703,682,997
7.	Deduct amortization of premium		69,367,852
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	12,258,989	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	(8,247,951)	4,011,038
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	4,342,992	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	188,538	4,531,530
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		25,939,998,660
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		25,939,998,660

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	108,723,865	123,073,294	70,743,361	120,252,468
Governments	2.	Canada	44,443,670	51,849,773	46,398,183	40,998,000
(Including all obligations guaranteed by governments)	3.	Other Countries	44,476,781	48,193,620	44,964,950	44,000,000
	4.	Totals	197,644,316	223,116,687	162,106,494	205,250,468
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	170,394,642	181,006,896	170,901,362	166,555,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	224,595,303	237,242,851	224,991,527	220,865,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	3,435,245,957	3,612,417,824	3,317,688,018	3,498,598,221
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	15,805,358,757	16,529,504,389	15,877,148,921	16,013,492,343
	9.	Canada	904,650,207	948,854,112	911,905,920	876,543,538
	10.	Other Countries	4,591,243,925	4,741,447,606	4,629,813,415	4,661,234,579
	11.	Totals	21,301,252,889	22,219,806,107	21,418,868,256	21,551,270,460
Parent, Subsidiaries and Affiliates	12.	Totals	17,857,142	17,857,142	17,857,142	17,857,142
	13.	Total Bonds	25,346,990,249	26,491,447,507	25,312,412,799	25,660,396,291
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	57,594,574	57,594,574	48,450,049	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	57,594,574	57,594,574	48,450,049	
Parent, Subsidiaries and Affiliates	24.	Totals	535,413,837	535,413,837	774,369,988	
	25.	Total Common Stocks	593,008,411	593,008,411	822,820,037	
	26.	Total Stocks	593,008,411	593,008,411	822,820,037	
	27.	Total Bonds and Stocks	25,939,998,660	27,084,455,918	26,135,232,836	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	13,477,458	75,492,424	10,161,976	9,061,580	530,426	108,723,864	0.4	111,946,166	0.5	108,723,864	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	13,477,458	75,492,424	10,161,976	9,061,580	530,426	108,723,864	0.4	111,946,166	0.5	108,723,864	
2. All Other Governments											
2.1 NAIC 1	15,000,000	3,965,080	49,998,417	19,956,954		88,920,451	0.4	92,725,253	0.4	53,920,450	35,000,001
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals	15,000,000	3,965,080	49,998,417	19,956,954		88,920,451	0.4	92,725,253	0.4	53,920,450	35,000,001
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1		200,971	42,188,592	70,100,963	57,549,084	170,039,610	0.7	118,167,151	0.5	170,039,610	
3.2 NAIC 2	355,032					355,032	0.0	364,833	0.0	355,032	
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals	355,032	200,971	42,188,592	70,100,963	57,549,084	170,394,642	0.7	118,531,984	0.5	170,394,642	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	1,000,009	3,500,000	42,811,464	92,574,375	84,709,455	224,595,303	0.9	271,861,989	1.2	224,595,303	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals	1,000,009	3,500,000	42,811,464	92,574,375	84,709,455	224,595,303	0.9	271,861,989	1.2	224,595,303	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	349,166,593	1,031,599,286	689,316,845	614,415,383	725,411,057	3,409,909,164	13.4	3,382,199,904	14.4	3,409,909,164	
5.2 NAIC 2	435,000	10,150,000	2,835,000		11,916,786	25,336,786	0.1	29,928,905	0.1	25,336,786	
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	349,601,593	1,041,749,286	692,151,845	614,415,383	737,327,843	3,435,245,950	13.5	3,412,128,809	14.6	3,435,245,950	

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	790,481,819	3,023,003,262	3,743,649,205	949,509,195	1,407,875,384	9,914,518,865	39.1	8,568,431,471	36.6	6,955,587,703	2,958,931,162
6.2 NAIC 2	547,100,754	2,765,482,841	4,612,906,355	809,567,970	1,276,021,349	10,011,079,269	39.5	8,981,228,673	38.3	6,574,471,441	3,436,607,828
6.3 NAIC 3	56,087,072	377,108,110	264,338,258	113,487,560	45,259,690	856,280,690	3.4	929,270,369	4.0	637,882,176	218,398,514
6.4 NAIC 4	24,493,263	109,669,154	96,210,974	40,145,706	3,871,170	274,390,267	1.1	529,538,980	2.3	180,064,814	94,325,453
6.5 NAIC 5	8,799,770	30,861,473	3,780,809	6,834,579	2,852,663	53,129,294	0.2	159,182,564	0.7	20,691,216	32,438,078
6.6 NAIC 6	14,695,972	2,100,884	4,065,813	5,011,117	5,861,313	31,735,099	0.1	23,356,748	0.1	684,948	31,050,151
6.7 Totals	1,441,658,650	6,308,225,724	8,724,951,414	1,924,556,127	2,741,741,569	21,141,133,484	83.3	19,191,008,805	81.9	14,369,382,298	6,771,751,186
7. Hybrid Securities											
7.1 NAIC 1		10,000,000	20,547,800	9,659,696	31,346,721	71,554,217	0.3	69,769,418	0.3	22,000,000	49,554,217
7.2 NAIC 2	45,785,000		15,443,618	4,987,090	36,465,133	102,680,841	0.4	129,779,709	0.6	4,987,090	97,693,751
7.3 NAIC 3					5,000,000	5,000,000	0.0	6,003,945	0.0	5,000,000	
7.4 NAIC 4											
7.5 NAIC 5					10,060,357	10,060,357	0.0	10,090,971	0.0	10,060,357	
7.6 NAIC 6					324,000	324,000	0.0	324,000	0.0	324,000	
7.7 Totals	45,785,000	10,000,000	35,991,418	14,646,786	83,196,211	189,619,415	0.7	215,968,043	0.9	42,371,447	147,247,968
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1		14,285,714	3,571,428			17,857,142	0.1	17,857,142	0.1	17,857,142	
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals		14,285,714	3,571,428			17,857,142	0.1	17,857,142	0.1	17,857,142	

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 1,169,125,879	4,162,046,737	4,602,245,727	1,765,278,146	2,307,422,127	14,006,118,616	55.2	XXX	XXX	10,962,633,236	3,043,485,380
9.2 NAIC 2	(d) 593,675,786	2,775,632,841	4,631,184,973	814,555,060	1,324,403,268	10,139,451,928	40.0	XXX	XXX	6,605,150,349	3,534,301,579
9.3 NAIC 3	(d) 56,087,072	377,108,110	264,338,258	113,487,560	50,259,690	861,280,690	3.4	XXX	XXX	642,882,176	218,398,514
9.4 NAIC 4	(d) 24,493,263	109,669,154	96,210,974	40,145,706	3,871,170	274,390,267	1.1	XXX	XXX	180,064,814	94,325,453
9.5 NAIC 5	(d) 8,799,770	30,861,473	3,780,809	6,834,579	12,913,020	(c) 63,189,651	0.2	XXX	XXX	30,751,573	32,438,078
9.6 NAIC 6	(d) 14,695,972	2,100,884	4,065,813	5,011,117	6,185,313	(c) 32,059,099	0.1	XXX	XXX	1,008,948	31,050,151
9.7 Totals	1,866,877,742	7,457,419,199	9,601,826,554	2,745,312,168	3,705,054,588	(b) 25,376,490,251	100.0	XXX	XXX	18,422,491,096	6,953,999,155
9.8 Line 9.7 as a % of Col. 6	7.4	29.4	37.8	10.8	14.6	100.0	XXX	XXX	XXX	72.6	27.4
10. Total Bonds Prior Year											
10.1 NAIC 1	1,289,811,635	3,754,941,267	4,198,954,705	1,520,070,731	1,869,180,156	XXX	XXX	12,632,958,494	53.9	10,084,863,495	2,548,094,999
10.2 NAIC 2	639,555,220	2,534,887,570	4,334,350,795	564,023,455	1,068,485,080	XXX	XXX	9,141,302,120	39.0	5,939,046,661	3,202,255,459
10.3 NAIC 3	147,530,332	395,443,336	266,882,128	92,942,426	32,476,092	XXX	XXX	935,274,314	4.0	643,881,370	291,392,944
10.4 NAIC 4	40,764,641	174,918,158	170,356,490	104,473,728	39,025,963	XXX	XXX	529,538,980	2.3	427,838,817	101,700,163
10.5 NAIC 5	18,780,153	74,591,901	24,779,610	35,379,002	15,742,869	XXX	XXX	(c) 169,273,535	0.7	100,918,907	68,354,628
10.6 NAIC 6	12,888,193	1,677,953	235,803	166,136	8,712,663	XXX	XXX	(c) 23,680,748	0.1	3,018,495	20,662,253
10.7 Totals	2,149,330,174	6,936,460,185	8,995,559,531	2,317,055,478	3,033,622,823	XXX	XXX	(b) 23,432,028,191	100.0	17,199,567,745	6,232,460,446
10.8 Line 10.7 as a % of Col. 8	9.2	29.6	38.4	9.9	12.9	XXX	XXX	100.0	XXX	73.4	26.6
11. Total Publicly Traded Bonds											
11.1 NAIC 1	941,340,936	3,054,096,296	3,332,998,284	1,400,760,194	2,233,437,527	10,962,633,237	43.2	10,084,863,495	43.0	10,962,633,237	XXX
11.2 NAIC 2	190,881,550	1,818,834,443	2,942,480,082	434,018,653	1,218,935,622	6,605,150,350	26.0	5,939,046,661	25.3	6,605,150,350	XXX
11.3 NAIC 3	20,913,658	290,334,152	174,998,881	107,684,622	48,950,862	642,882,175	2.5	643,881,370	2.7	642,882,175	XXX
11.4 NAIC 4	10,784,952	66,395,744	61,367,242	37,645,706	3,871,170	180,064,814	0.7	427,838,817	1.8	180,064,814	XXX
11.5 NAIC 5	1,560,610	5,662,554	3,780,809	6,834,579	12,913,020	30,751,572	0.1	100,918,907	0.4	30,751,572	XXX
11.6 NAIC 6	337,972	94,558	156,401	95,972	324,045	1,008,948	0.0	3,018,495	0.0	1,008,948	XXX
11.7 Totals	1,165,819,678	5,235,417,747	6,515,781,699	1,987,039,726	3,518,432,246	18,422,491,096	72.6	17,199,567,745	73.4	18,422,491,096	XXX
11.8 Line 11.7 as a % of Col. 6	6.3	28.4	35.4	10.8	19.1	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	4.6	20.6	25.7	7.8	13.9	72.6	XXX	XXX	XXX	72.6	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	227,784,943	1,107,950,441	1,269,247,443	364,517,952	73,984,600	3,043,485,379	12.0	2,548,094,999	10.9	XXX	3,043,485,379
12.2 NAIC 2	402,794,236	956,798,398	1,688,704,891	380,536,407	105,467,646	3,534,301,578	13.9	3,202,255,459	13.7	XXX	3,534,301,578
12.3 NAIC 3	35,173,414	86,773,958	89,339,377	5,802,938	1,308,828	218,398,515	0.9	291,392,944	1.2	XXX	218,398,515
12.4 NAIC 4	13,708,311	43,273,410	34,843,732	2,500,000		94,325,453	0.4	101,700,163	0.4	XXX	94,325,453
12.5 NAIC 5	7,239,160	25,198,919				32,438,079	0.1	68,354,628	0.3	XXX	32,438,079
12.6 NAIC 6	14,358,000	2,006,326	3,909,412	4,915,145	5,861,268	31,050,151	0.1	20,662,253	0.1	XXX	31,050,151
12.7 Totals	701,058,064	2,222,001,452	3,086,044,855	758,272,442	186,622,342	6,953,999,155	27.4	6,232,460,446	26.6	XXX	6,953,999,155
12.8 Line 12.7 as a % of Col. 6	10.1	32.0	44.4	10.9	2.7	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	2.8	8.8	12.2	3.0	0.7	27.4	XXX	XXX	XXX	XXX	27.4

(a) Includes $ 3,186,769,294 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 169,887,659 current year, $ 239,900,353 prior year of bonds with Z designations and $, current year $ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 115,611 current year, $ 162,986 prior year of bonds with 5* designations and $ 880,446 , current year $ 2,800,760 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 29,500,000 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	5,529,401	69,055,549	6,247,612			80,832,562	0.3	79,812,015	0.3	80,832,562	
1.2 Residential Mortgage-Backed Securities	7,948,056	6,436,874	3,914,364	9,061,580	530,426	27,891,300	0.1	32,134,150	0.1	27,891,300	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	13,477,457	75,492,423	10,161,976	9,061,580	530,426	108,723,862	0.4	111,946,165	0.5	108,723,862	
2. All Other Governments											
2.1 Issuer Obligations	15,000,000	3,965,080	49,998,417	19,956,954		88,920,451	0.4	92,725,253	0.4	53,920,450	35,000,001
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals	15,000,000	3,965,080	49,998,417	19,956,954		88,920,451	0.4	92,725,253	0.4	53,920,450	35,000,001
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	355,032	200,971	42,188,592	70,100,963	57,549,084	170,394,642	0.7	118,531,985	0.5	170,394,642	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals	355,032	200,971	42,188,592	70,100,963	57,549,084	170,394,642	0.7	118,531,985	0.5	170,394,642	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	1,000,009	3,500,000	42,811,464	92,574,375	84,709,455	224,595,303	0.9	271,861,989	1.2	224,595,303	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	1,000,009	3,500,000	42,811,464	92,574,375	84,709,455	224,595,303	0.9	271,861,989	1.2	224,595,303	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	52,738,910	220,405,103	183,968,384	312,511,635	632,362,007	1,401,986,039	5.5	1,321,349,358	5.6	1,401,986,039	
5.2 Residential Mortgage-Backed Securities	295,855,083	821,307,762	480,370,667	264,215,104	87,756,151	1,949,504,767	7.7	1,988,887,011	8.5	1,949,504,767	
5.3 Commercial Mortgage-Backed Securities	7,600	36,421	62,793	162,940		269,754	0.0	277,239	0.0	269,754	
5.4 Other Loan-Backed and Structured Securities	1,000,000		27,750,000	37,525,704	17,209,684	83,485,388	0.3	101,615,200	0.4	83,485,388	
5.5 Totals	349,601,593	1,041,749,286	692,151,844	614,415,383	737,327,842	3,435,245,948	13.5	3,412,128,808	14.6	3,435,245,948	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	799,082,527	4,495,666,743	7,546,285,851	1,188,853,308	2,651,186,009	16,681,074,438	65.7	14,875,935,992	63.5	11,748,619,141	4,932,455,297
6.2 Residential Mortgage-Backed Securities	310,000,376	530,692,143	288,483,418	413,898,314	66,896,918	1,609,971,169	6.3	1,926,550,765	8.2	1,566,373,070	43,598,099
6.3 Commercial Mortgage-Backed Securities	110,580,497	686,693,731	425,720,622	54,103,368		1,277,098,218	5.0	1,121,069,445	4.8	850,762,625	426,335,593
6.4 Other Loan-Backed and Structured Securities	221,995,250	595,173,106	464,461,522	267,701,136	23,658,641	1,572,989,655	6.2	1,267,452,606	5.4	203,627,463	1,369,362,192
6.5 Totals	1,441,658,650	6,308,225,723	8,724,951,413	1,924,556,126	2,741,741,568	21,141,133,480	83.3	19,191,008,808	81.9	14,369,382,299	6,771,751,181
7. Hybrid Securities											
7.1 Issuer Obligations					41,789,133	41,789,133	0.2	49,786,227	0.2	5,324,000	36,465,133
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities	45,785,000	10,000,000	35,991,418	14,646,785	41,407,078	147,830,281	0.6	166,181,816	0.7	37,047,446	110,782,835
7.5 Totals	45,785,000	10,000,000	35,991,418	14,646,785	83,196,211	189,619,414	0.7	215,968,043	0.9	42,371,446	147,247,968
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations		14,285,714	3,571,428			17,857,142	0.1	17,857,142	0.1	17,857,142	
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals		14,285,714	3,571,428			17,857,142	0.1	17,857,142	0.1	17,857,142	

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	873,705,879	4,807,079,160	7,875,071,748	1,683,997,235	3,467,595,688	18,707,449,710	73.7	XXX	XXX	13,703,529,279	5,003,920,431
9.2 Residential Mortgage-Backed Securities	613,803,515	1,358,436,779	772,768,449	687,174,998	155,183,495	3,587,367,236	14.1	XXX	XXX	3,543,769,137	43,598,099
9.3 Commercial Mortgage-Backed Securities	110,588,097	686,730,152	425,783,415	54,266,308		1,277,367,972	5.0	XXX	XXX	851,032,379	426,335,593
9.4 Other Loan-Backed and Structured Securities	268,780,250	605,173,106	528,202,940	319,873,625	82,275,403	1,804,305,324	7.1	XXX	XXX	324,160,297	1,480,145,027
9.5 Totals	1,866,877,741	7,457,419,197	9,601,826,552	2,745,312,166	3,705,054,586	25,376,490,242	100.0	XXX	XXX	18,422,491,092	6,953,999,150
9.6 Line 9.5 as a % of Col. 6	7.4	29.4	37.8	10.8	14.6	100.0	XXX	XXX	XXX	72.6	27.4
10. Total Bonds Prior Year											
10.1 Issuer Obligations	1,108,929,333	4,048,157,972	7,462,206,965	1,424,895,028	2,783,670,663	XXX	XXX	16,827,859,961	71.8	12,099,779,660	4,728,080,301
10.2 Residential Mortgage-Backed Securities	709,116,638	1,653,630,304	867,448,066	586,439,144	130,937,774	XXX	XXX	3,947,571,926	16.8	3,912,663,289	34,908,637
10.3 Commercial Mortgage-Backed Securities	99,818,837	751,091,948	244,515,456	25,920,443		XXX	XXX	1,121,346,684	4.8	803,095,628	318,251,056
10.4 Other Loan-Backed and Structured Securities	231,465,364	483,579,962	421,389,045	279,800,864	119,014,387	XXX	XXX	1,535,249,622	6.6	384,029,166	1,151,220,456
10.5 Totals	2,149,330,172	6,936,460,186	8,995,559,532	2,317,055,479	3,033,622,824	XXX	XXX	23,432,028,193	100.0	17,199,567,743	6,232,460,450
10.6 Line 10.5 as a % of Col. 8	9.2	29.6	38.4	9.9	12.9	XXX	XXX	100.0	XXX	73.4	26.6
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	443,712,315	3,140,273,474	5,577,027,963	1,226,027,596	3,316,487,934	13,703,529,282	54.0	12,099,779,660	51.6	13,703,529,282	XXX
11.2 Residential Mortgage-Backed Securities	601,190,882	1,344,963,887	764,108,538	680,844,157	152,661,676	3,543,769,140	14.0	3,912,663,289	16.7	3,543,769,140	XXX
11.3 Commercial Mortgage-Backed Securities	101,442,179	635,543,266	105,934,821	8,112,112		851,032,378	3.4	803,095,628	3.4	851,032,378	XXX
11.4 Other Loan-Backed and Structured Securities	19,474,301	114,637,120	68,710,377	72,055,862	49,282,637	324,160,297	1.3	384,029,166	1.6	324,160,297	XXX
11.5 Totals	1,165,819,677	5,235,417,747	6,515,781,699	1,987,039,727	3,518,432,247	18,422,491,097	72.6	17,199,567,743	73.4	18,422,491,097	XXX
11.6 Line 11.5 as a % of Col. 6	6.3	28.4	35.4	10.8	19.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	4.6	20.6	25.7	7.8	13.9	72.6	XXX	XXX	XXX	72.6	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	429,993,564	1,666,805,686	2,298,043,785	457,969,639	151,107,754	5,003,920,428	19.7	4,728,080,301	20.2	XXX	5,003,920,428
12.2 Residential Mortgage-Backed Securities	12,612,633	13,472,892	8,659,911	6,330,841	2,521,819	43,598,096	0.2	34,908,637	0.1	XXX	43,598,096
12.3 Commercial Mortgage-Backed Securities	9,145,918	51,186,886	319,848,594	46,154,196		426,335,594	1.7	318,251,056	1.4	XXX	426,335,594
12.4 Other Loan-Backed and Structured Securities	249,305,949	490,535,986	459,492,563	247,817,763	32,992,766	1,480,145,027	5.8	1,151,220,456	4.9	XXX	1,480,145,027
12.5 Totals	701,058,064	2,222,001,450	3,086,044,853	758,272,439	186,622,339	6,953,999,145	27.4	6,232,460,450	26.6	XXX	6,953,999,145
12.6 Line 12.5 as a % of Col. 6	10.1	32.0	44.4	10.9	2.7	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	2.8	8.8	12.2	3.0	0.7	27.4	XXX	XXX	XXX	XXX	27.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	765,728,243			765,728,243	
2. Cost of short-term investments acquired	16,212,378,493	29,500,000		16,046,078,493	136,800,000
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	16,749,097,599			16,612,297,599	136,800,000
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)	229,009,137	29,500,000		199,509,137	
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	229,009,137	29,500,000		199,509,137	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Pool of Short Term Assets

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			679,477,070
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	125,159,802		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	1,483,950		126,643,752
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(634,455,817)		
	3.2 Section 2, Column 19	110,280,578		(524,175,239)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(457,622,985)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			(149,510,306)
6.	Amortization:			
	6.1 Section 1, Column 19			
	6.2 Section 2, Column 21			
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	(14,402,962)		
	8.2 Section 2, Column 20	8,131,213		(6,271,749)
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			(32,438,845)
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			(32,438,845)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			47,868,554
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			(5,619,104)
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus	(371,875)		
	3.12 Section 1, Column 15, prior year	(11,712,146)	11,340,271	
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	(34,427,432)		
	3.14 Section 1, Column 18, prior year		(34,427,432)	(23,087,161)
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus	(371,875)		
	3.22 Section 1, Column 17, prior year	(11,712,146)	11,340,271	
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	(34,427,432)		
	3.24 Section 1, Column 19, prior year		(34,427,432)	(23,087,161)
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(313,375,199)	
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	(1,024,085)		
	4.22 Amount recognized (Section 2, Column 16)	(312,351,114)	(313,375,199)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			42,249,450
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			42,249,450

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	1	10,050,329	1	10,038,608	1	10,029,842			1	10,050,329
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions					1	10,029,842			1	10,029,842
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	11,721	XXX	8,766	XXX		XXX		XXX	20,487
7. Ending Inventory	1	10,038,608	1	10,029,842						

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	(32,438,845)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	41,877,575	
3.	Total (Line 1 plus Line 2)		9,438,730
4.	Part D, Section 1, Column 5	2,180,722,807	
5.	Part D, Section 1, Column 6	(2,171,284,077)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(41,054,501)	
8.	Part B, Section 1, Column 13	42,249,450	
9.	Total (Line 7 plus Line 8)		1,194,949
10.	Part D, Section 1, Column 8	2,179,049,268	
11.	Part D, Section 1, Column 9	(2,177,854,319)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,464,094,446	
14.	Part B, Section 1, Column 20	42,249,450	
15.	Part D, Section 1, Column 11	1,506,343,896	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year			
2. Cost of cash equivalents acquired			
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals			
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)			

NONE

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
Franklin Mills Retail Building		Philadelphia	PA	04/28/2003	08/29/2008											207,143
0499999. Properties held for the production of income																207,143
0699999 - Totals																207,143

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

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1000008		VANCOUVER	WA		04/24/2000	8.090	446,145						3,900,000	08/20/1999
00-1000030		PITTSBURGH	PA		11/16/1999	7.630	4,702,329						18,860,000	09/24/1999
00-1000031		PITTSBURGH	PA		11/16/1999	7.930	1,709,415						18,860,000	09/24/1999
00-1000032		PITTSBURGH	PA		09/20/1999	8.310	3,388,821						6,320,000	08/09/1999
00-1000038		VISTA	CA		08/31/2000	8.640	3,219,865						10,150,685	03/24/2006
00-1000171		CANTON	OH		08/15/2000	8.470	1,583,773						5,970,000	03/16/2000
00-1000178		PITTSBURGH	PA		04/25/2001	8.550	499,812						4,830,000	01/09/2001
00-1000188		KEASBY	NJ		04/17/2000	8.250	4,064,722						10,071,579	01/01/2001
00-1000194		KENT	WA		05/11/2000	8.300	428,154						3,200,000	07/16/2002
00-1000198		LENEXA	KS		06/29/2000	8.140	750,268						8,700,000	05/26/2000
00-1000232		BONITA SPRINGS	FL		06/23/2000	7.000	4,294,441						6,800,000	07/24/2012
00-1000267		RICHMOND	VA		11/14/2000	6.120	828,886						5,537,575	07/28/2000
00-1000467		ROCHESTER HILLS	MI		08/15/2001	7.500	6,374,396						11,870,000	03/05/2001
00-1000541		COLUMBUS	OH		04/30/2001	7.560	3,685,172						8,467,323	04/03/2001
00-1000593		KENILWORTH	NJ		08/08/2001	7.960	5,600,972						13,650,000	07/13/2001
00-1000642		ROMEOVILLE	IL		04/19/2002	7.260	2,385,859						5,020,000	04/08/2002
00-1000665		EDISON	NJ		07/06/2001	7.750	7,669,392						16,910,000	06/20/2001
00-1000696		FT. LAUDERDALE	FL		05/08/2002	7.450	10,503,753						18,236,522	04/10/2002
00-1000701		VILLANOVA	PA		12/17/2001	7.350	3,966,571						8,682,375	11/05/2001
00-1000714		CLOSTER	NJ		11/08/2001	7.740	1,976,895						4,577,911	09/14/2001
00-1000735		NEW CASTLE	IN		07/18/2002	7.830	1,975,409						4,270,000	12/11/2001
00-1000774		FLINT	MI		12/20/2001	6.900	6,116,015						16,042,105	11/21/2001
00-1000788		FT. PIERCE	FL		11/20/2001	7.120	1,105,891						2,880,000	10/25/2001
00-1000818		VANDERGRIFT	PA		02/22/2002	7.400	5,024,032						10,630,000	12/20/2001
00-1000819		BARBERTON	OH		12/21/2001	7.400	2,719,507						6,230,000	12/20/2001
00-1000820		PITTSBURGH	PA		12/21/2001	7.400	1,252,021						2,730,000	12/20/2001
00-1000821		LOWER BURRELL	PA		12/21/2001	7.400	1,409,253						3,270,000	12/20/2001
00-1000822		CANAL FULTON	OH		12/21/2001	7.400	774,507						1,690,000	12/20/2001
00-1000848		NEW ALBANY	OH		02/07/2002	7.300	2,943,797						6,670,000	01/15/2002
00-1000858		BROOK PARK	OH		04/09/2002	7.680	3,269,916						9,500,000	02/15/2002
00-1000867		SALT LAKE CITY	UT		03/01/2002	7.400	2,246,037						4,770,000	01/25/2002
00-1000875		SCOTTSDALE	AZ		09/18/2002	8.080	1,590,216						3,186,441	06/17/2002
00-1000903		UNION CITY	CA		03/28/2002	7.370	3,181,914						8,780,000	03/25/2002
00-1000914		CINCINNATI	OH		07/01/2002	4.500	1,714,318						4,710,000	04/12/2002
00-1000926		MARIETTA	GA		12/23/2002	6.550	2,616,131						4,671,154	12/13/2002
00-1000929		CRANBERRY	PA		06/11/2002	7.570	20,708,526						34,310,000	05/06/2002
00-1000932		HARRISON TOWNSHIP	MI		05/29/2002	7.100	6,284,807						11,217,143	04/05/2002
00-1000949		STOW	OH		05/30/2002	7.620	2,435,919						5,009,163	05/06/2002
00-1000958		HOUSTON	TX		06/18/2002	7.580	1,927,853						3,290,000	04/22/2002
00-1000964		COLUMBUS	OH		10/03/2002	7.850	2,082,107						4,200,000	07/11/2002
00-1000998		ATLANTA	GA		08/09/2002	7.210	15,804,498						32,030,000	11/20/2003
00-1000999		AURORA	CO		03/03/2004	6.580	8,007,757						12,533,333	09/20/2002
00-1001017		STARKVILLE	MS		07/03/2002	7.630	1,420,897						2,670,000	06/21/2002
00-1001038		ITHACA	NY		10/01/2002	6.780	5,448,889						11,176,174	08/01/2007
00-1001042		RAVENNA	OH		06/27/2002	7.460	5,547,078						11,480,000	06/20/2002
00-1001049		WAYNE	PA		10/24/2002	6.760	401,208						1,817,619	09/11/2002
00-1001063		OCEOLA TOWNSHIP	MI		03/14/2003	6.840	703,772						1,400,000	08/15/2002
00-1001090		MASON	OH		12/20/2002	5.960	8,154,609						12,497,959	11/07/2002
00-1001135		MADISON	WI		12/20/2002	6.320	2,801,737						6,440,000	05/02/2002
00-1001152		DALLAS	TX		12/20/2002	6.330	6,428,181						12,465,841	11/22/2002
00-1001165		CHESTERFIELD	VA		11/20/2002	5.690	8,320,914						26,300,000	11/05/2002
00-1001185		RALEIGH	NC		08/06/2004	6.290	23,090,942						39,550,000	12/19/2002
00-1001201		NORTH BRUNSWICK	NJ		05/29/2003	5.550	5,155,147						10,500,000	04/07/2003
00-1001203		NILES	IL		12/30/2002	5.890	4,679,117						7,673,636	12/19/2002
00-1001215		EDISON	NJ		12/17/2002	5.500	11,193,224						33,470,000	10/22/2002
00-1001227		HOUSTON	TX		11/20/2002	6.590	606,609						3,145,000	11/02/2002
00-1001229		HOUSTON	TX		11/20/2002	6.550	447,369						3,285,000	11/02/2002
00-1001231		HOUSTON	TX		11/20/2002	6.630	760,651						4,870,000	11/02/2002
00-1001232		HOUSTON	TX		11/20/2002	7.480	222,504						6,480,000	11/02/2002
00-1001233		HOUSTON	TX		11/20/2002	6.470	254,096						1,490,000	11/02/2002
00-1001237		DALLAS	TX		11/20/2002	6.940	7,860,769						17,743,066	11/18/2002

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1001244		PITTSBURGH	PA		02/08/2005	6.780	17,289,841						31,000,000	03/21/2003
00-1001260		FINDLAY TOWNSHIP	PA		03/05/2003	6.690	992,511						3,220,930	02/17/2003
00-1001279		PITTSBURGH	PA		12/23/2003	6.300	5,706,013						11,040,000	03/18/2003
00-1001283		GARLAND	TX		03/03/2003	5.810	2,313,516						7,100,000	02/21/2003
00-1001308		CHICAGO	IL		07/22/2003	5.660	10,566,684						22,800,000	03/31/2003
00-1001310		SOLON	OH		04/28/2003	5.390	3,054,877						11,456,000	03/24/2003
00-1001311		ST. PETERSBURG	FL		06/24/2003	5.910	2,218,535						7,180,000	03/25/2003
00-1001319		RANCHO CUCAMONGA	CA		05/15/2003	3.950	2,479,290						6,040,000	04/09/2003
00-1001324		ST PETE/PINELLAS PK	FL		09/08/2003	5.750	1,468,709						4,970,000	06/16/2003
00-1001327		MIDDLEBURG HEIGHTS	OH		06/02/2003	5.470	74,300						130,400	04/14/2003
00-1001331		WALKER	MI		05/07/2003	5.170	3,076,301						11,072,000	03/17/2003
00-1001333		MYRTLE BEACH	SC		06/02/2003	5.530	3,809,867						8,075,000	03/12/2003
00-1002001		WESTMONT	NJ		12/05/2002	4.880	478,820						11,070,000	10/22/2002
00-1002014		KNOXVILLE	TN		07/28/2003	5.650	2,578,549						5,240,000	07/15/2003
00-1002028		MADISON	WI		11/25/2003	6.360	3,970,386						10,230,000	04/07/2003
00-1002030		LA PALMA	CA		04/28/2003	5.780	10,167,220						17,440,000	04/24/2003
00-1100009		DAVIE	FL		11/06/2003	5.290	715,283						7,200,000	05/02/2003
00-1100012		PITTSBURGH	PA		05/13/2003	5.100	5,075,058						21,200,000	05/12/2003
00-1100016		CONYERS	GA		06/04/2003	5.570	2,484,445						9,071,429	04/15/2003
00-1100029		CHICAGO	IL		08/04/2003	5.300	1,397,720						6,250,000	06/24/2003
00-1100030		CHICAGO	IL		08/04/2003	5.300	1,357,785						5,490,000	06/24/2003
00-1100036		MOORESVILLE	NC		08/05/2003	5.280	3,083,637						12,765,000	06/24/2003
00-1100046		GLEN CARBON	IL		01/05/2004	5.800	2,623,553						5,225,000	12/11/2003
00-1100047		CRESTWOOD	MO		11/14/2003	6.170	5,764,174						9,560,000	09/17/2003
00-1100051		GAINESVILLE	FL		09/16/2004	5.960	11,951,146						17,510,000	07/30/2003
00-1100052		PITTSBURGH	PA		06/09/2003	5.070	200,124						317,200	06/03/2003
00-1100058		MARYSVILLE	WA		07/16/2003	5.300	1,398,654		41,879				6,880,000	07/14/2003
00-1100067		JOHNSON CITY	TN		10/31/2003	5.590	2,401,421						4,770,000	10/22/2003
00-1100068		BELLEVUE	TN		10/31/2003	5.590	2,938,582						6,065,000	08/23/2003
00-1100071		LEXINGTON	KY		02/19/2004	6.410	2,278,365						4,290,000	12/10/2003
00-1100080		GREENDALE	WI		09/02/2003	4.600	1,259,658						4,290,000	08/15/2003
00-1100100		FT. LAUDERDALE	FL		08/19/2003	5.040	3,476,370						6,600,000	07/15/2003
00-1100109		MILFORD	OH		09/23/2003	5.350	1,219,437						3,770,588	08/01/2003
00-1100122		ROCKVILLE	MD		10/01/2003	5.970	5,151,272						8,520,000	09/25/2003
00-1100123		ROCKVILLE	MD		10/01/2003	5.970	5,151,272						8,690,000	09/25/2003
00-1100124		JESSUP	MD		10/01/2003	5.970	4,166,471						6,880,000	09/25/2003
00-1100131		CONCORD	NH		09/30/2003	5.760	827,019						10,740,000	09/25/2003
00-1100141		GRAND RAPIDS	MI		10/30/2003	6.470	876,783						2,687,500	09/30/2003
00-1100154		MARS	PA		10/22/2003	6.000	4,823,489						10,940,000	10/09/2003
00-1100155		CLAY	NY		06/07/2004	5.750	7,423,552						12,018,113	04/27/2004
00-1100158		ANNAPOLIS	MD		02/27/2004	5.160	1,594,602						5,816,000	02/09/2004
00-1100159		WOODLAWN	MD		02/27/2004	5.560	1,483,957						2,697,227	02/25/2004
00-1100163		RESTON	VA		10/27/2003	6.070	4,500,819						9,390,000	10/15/2003
00-1100173		ALBUQUERQUE	NM		08/31/2004	6.930	2,495,435						5,090,000	07/20/2004
00-1100174		SIOUX FALLS	SD		11/12/2003	6.050	2,521,164						4,880,000	10/09/2003
00-1100195		HOUSTON	TX		11/21/2003	6.480	1,824,317						3,060,000	11/12/2003
00-1100196		HOUSTON	TX		11/21/2003	6.480	1,863,050						3,010,000	11/12/2003
00-1100197		HOUSTON	TX		11/21/2003	6.480	2,354,958						3,940,000	11/12/2003
00-1100202		LYSANDER	NY		12/10/2003	5.520	2,475,504						7,632,078	11/25/2003
00-1100215		ANAHEIM	CA		08/02/2004	6.480	2,883,881						4,890,000	12/03/2003
00-1100216		ANAHEIM	CA		08/02/2004	6.480	2,238,236						4,070,000	11/22/2003
00-1100223		PITTSBURGH	PA		10/30/2003	6.500	3,263,580						6,270,000	10/23/2003
00-1100226		INDIANAPOLIS	IN		10/24/2003	5.670	1,960,000						3,672,525	10/21/2003
00-1100233		ITHACA	NY		12/10/2003	6.630	576,198						37,660,000	08/01/2007
00-1100236		HARTFORD	CT		12/23/2003	5.690	26,527,780						66,964,839	12/06/2003
00-1100240		MARGATE	FL		03/03/2004	6.010	10,999,232						17,040,000	12/22/2003
00-1100247		CLEARFIELD	UT		12/04/2003	5.950	2,073,908						4,020,000	11/17/2003
00-1100248		OCEANSIDE	CA		02/05/2004	5.650	1,709,426						4,950,123	11/09/2012
00-1100252		PHILADELPHIA	PA		09/29/2004	5.150	5,378,164						7,551,566	05/27/2004
00-1100255		CARTERET	NJ		12/30/2003	6.550	1,091,656						2,170,000	12/08/2003
00-1100256		WEST SACRAMENTO	CA		01/12/2004	5.850	8,776,176						13,781,429	12/04/2003

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100258		ROMEOVILLE	IL		02/05/2004	6.760	764,693						1,840,000	02/01/2004
00-1100261		LAS VEGAS	NV		01/21/2004	5.730	65,334						7,350,000	11/22/2003
00-1100265		ALTAMONTE SPRINGS	FL		12/18/2003	6.130	2,462,582						6,009,231	12/18/2003
00-1100272		WILSONVILLE	OR		05/21/2004	6.490	1,974,823						3,820,000	02/26/2004
00-1100296		CINCINNATI	OH		01/21/2004	5.960	3,261,129						8,030,000	01/19/2004
00-1100302		GARDEN GROVE	CA		05/02/2005	6.380	7,238,892		142,825				14,580,000	12/20/2003
00-1100306		BURBANK	CA		08/10/2004	6.070	3,754,455						12,740,000	01/12/2004
00-1100334		GUADALUPE	AZ		04/01/2004	5.460	1,193,493						5,420,000	02/06/2004
00-1100339		PORTLAND	OR		03/22/2004	5.830	2,575,534						4,480,000	03/08/2004
00-1100343		HILTON HEAD	SC		04/14/2004	6.602	1,974,806						17,120,000	04/05/2004
00-1100346		FARRAGUT	TN		05/04/2004	5.650	1,970,525						3,760,000	04/29/2004
00-1100347		VISALIA	CA		07/14/2004	5.320	946,396						3,145,000	05/24/2004
00-1100363		LAS VEGAS	NV		04/07/2004	5.460	7,350,913						11,667,305	03/10/2004
00-1100365		WENATCHEE	WA		08/09/2004	5.950	2,172,110						4,340,000	05/14/2004
00-1100369		HIGHWOOD	IL		05/17/2004	5.710	3,154,714						5,020,000	04/15/2004
00-1100371		ANDERSON	SC		12/21/2004	5.950	2,386,214						3,750,000	05/12/2004
00-1100373		RANCHO CUCAMONGA	CA		12/30/2004	6.120	3,835,357						6,900,000	04/06/2004
00-1100374		ST. JAMES CITY	FL		04/23/2004	5.830	2,317,655						3,780,000	03/26/2004
00-1100375		ALGONQUIN	IL		09/15/2004	5.340	2,157,796						6,895,385	06/12/2004
00-1100377		SANTA CLARA	CA		12/15/2004	4.960	771,515						1,140,000	05/08/2004
00-1100378		GLENDALE	WI		04/28/2005	6.250	10,117,386						17,280,000	05/07/2004
00-1100384		OCALA	FL		11/12/2004	5.320	470,535						754,500	06/04/2004
00-1100389		WESTLAND	MI		05/24/2004	5.430	5,788,163						9,320,000	04/08/2004
00-1100394		FT. WAYNE	IN		05/14/2004	5.230	2,208,387						4,000,000	04/27/2004
00-1100399		OREGON CITY	OR		07/05/2005	5.310	349,522						487,500	06/02/2004
00-1100402		SEATTLE	WA		05/20/2004	5.670	475,701						652,800	05/03/2004
00-1100403		BAKERSFIELD	CA		05/20/2004	4.900	144,812						375,000	03/24/2004
00-1100404		SAN DIEGO	CA		05/26/2004	5.050	11,568,127						21,680,000	03/24/2004
00-1100406		EDISON	NJ		05/18/2004	5.250	4,235,599						8,128,095	04/08/2004
00-1100407		BURBANK	CA		08/10/2004	6.000	3,640,854						10,260,000	05/07/2004
00-1100408		LIBERTY	MO		06/01/2004	4.650	718,293						3,790,000	04/29/2004
00-1100409		PLEASANT PRAIRIE	WI		07/27/2004	5.790	4,764,461						8,773,333	05/27/2004
00-1100414		BOURNE	MA		05/05/2004	5.540	3,534,755						6,630,000	04/26/2004
00-1100417		GRAND BLANC	MI		04/29/2004	4.340	274,208						411,200	04/14/2004
00-1100420		ORMOND BEACH	FL		06/15/2004	5.250	2,294,254						4,930,000	04/20/2004
00-1100421		PORT ORANGE	FL		09/16/2004	5.750	1,045,985						8,042,143	04/09/2013
00-1100428		STERLING	VA		06/02/2004	5.100	343,840						471,400	06/02/2004
00-1100431		GUADALUPE	AZ		04/01/2004	5.460	2,303,922						5,420,000	02/06/2004
00-1100440		TEANECK	NJ		05/04/2005	5.400	5,125,634						8,620,000	06/11/2004
00-1100456		ATLANTA	GA		07/26/2005	6.740	7,174,032		132,000				11,250,000	07/01/2004
00-1100458		LINCOLNTON	NC		07/20/2004	6.480	5,276,465						9,254,157	07/01/2004
00-1100461		ALEXANDRIA	VA		05/28/2004	5.310	35,125,200						46,770,000	05/27/2004
00-1100464		GAINESVILLE	FL		05/26/2004	5.840	2,194,252						3,872,268	05/24/2004
00-1100475		ITHACA	NY		06/25/2004	7.260	2,888,165						37,660,000	08/01/2007
00-1100479		OXNARD	CA		02/18/2005	5.650	3,016,599						5,160,000	11/19/2004
00-1100485		CAPE CORAL	FL		12/22/2004	5.000	280,624						531,600	11/22/2004
00-1100487		HILLIARD	OH		01/06/2005	6.600	733,421						2,020,000	06/14/2004
00-1100492		FULLERTON	CA		06/24/2004	5.640	136,231						190,600	06/17/2004
00-1100497		KENT	WA		08/23/2004	6.290	2,075,912						5,235,146	08/20/2004
00-1100499		CINCINNATI	OH		07/01/2005	5.490	197,681						674,000	11/18/2004
00-1100501		SAN DIEGO	CA		07/22/2004	3.700	9,207,692						15,290,000	07/08/2004
00-1100519		MILWAUKEE	WI		04/20/2006	7.260	2,898,842						7,350,000	08/05/2004
00-1100533		DAVENPORT	IA		10/01/2004	6.190	1,877,962						5,400,000	07/07/2004
00-1100565		MEMPHIS	TN		11/24/2004	6.550	3,866,717						9,727,900	11/24/2004
00-1100581		CHARLOTTE	NC		05/11/2005	6.000	8,114,670						15,780,000	09/22/2004
00-1100583		BOSTON	MA		09/27/2004	6.250	9,057,668						14,344,020	09/17/2004
00-1100597		MENTOR	OH		11/18/2004	5.550	3,269,951						6,103,784	10/14/2004
00-1100598		FARMERS BRANCH	TX		12/16/2004	6.370	1,265,828						3,410,000	11/04/2004
00-1100599		FARMERS BRANCH	TX		12/16/2004	6.370	2,579,723						5,420,000	11/04/2004
00-1100601		DALLAS	TX		12/16/2004	6.370	2,026,093						5,600,000	11/04/2004
00-1100602		HOUSTON	TX		12/16/2004	6.370	2,025,323						4,940,000	11/04/2004

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100603		HOUSTON	TX		12/16/2004	6.370	1,320,305						3,680,000	11/04/2004
00-1100640		MANHATTAN	KS		11/03/2004	6.020	1,569,704						3,040,000	10/22/2004
00-1100641		HUNT VALLEY	MD		10/14/2004	5.770	2,516,725						4,000,000	10/12/2004
00-1100642		ROCKVILLE	MD		11/01/2004	5.710	587,891						1,027,200	10/04/2007
00-1100644		WANAQUE	NJ		12/21/2004	5.540	2,500,000						6,120,000	10/18/2004
00-1100647		CHICAGO	IL		11/30/2004	4.790	103,608						206,400	10/16/2004
00-1100648		PHOENIX	AZ		11/15/2004	5.480	2,347,565						4,630,000	10/21/2004
00-1100649		KNOXVILLE	TN		11/04/2004	5.970	3,519,478						5,600,000	10/19/2004
00-1100660		MIAMI	FL		04/13/2005	5.510	377,663						711,000	02/04/2005
00-1100677		LAS VEGAS	NV		02/18/2005	5.890	4,794,137						8,070,000	11/18/2004
00-1100678		MOKENA	IL		11/22/2004	5.470	4,928,467						7,962,289	11/15/2004
00-1100682		MENLO PARK	CA		07/10/2006	5.730	13,707,315		(19,633)				51,998,644	11/10/2004
00-1100685		TWINSBURG	OH		04/14/2005	5.990	5,566,635						12,500,000	12/14/2007
00-1100686		CHARLOTTE	NC		12/15/2004	5.670	1,515,851						2,980,000	12/08/2004
00-1100691		CINCINNATI	OH		01/04/2005	5.290	197,627						674,000	11/18/2004
00-1100692		SALT LAKE CITY	UT		01/10/2005	5.530	6,882,647						14,350,000	11/12/2004
00-1100694		BOULDER	CO		12/29/2004	7.500	7,959,574						13,500,000	12/13/2004
00-1100696		KANSAS CITY	MO		11/22/2004	5.690	1,264,562						3,802,247	09/14/2007
00-1100697		CLEARFIELD	UT		01/28/2005	5.980	2,642,258						4,990,000	01/17/2005
00-1100698		ALGONQUIN	IL		03/02/2005	5.620	7,426,475						12,010,000	12/07/2004
00-1100700		DOWNES GROVE	IL		12/16/2004	5.430	5,076,779		57,915				8,420,000	10/22/2004
00-1100705		NORTH READING	MA		12/01/2004	5.120	7,500,000						11,550,000	11/29/2004
00-1100717		FARMERS BRANCH	TX		12/16/2004	6.370	745,085						3,410,000	11/04/2004
00-1100718		FARMERS BRANCH	TX		12/16/2004	6.370	738,282						5,420,000	11/04/2004
00-1100720		HOUSTON	TX		12/16/2004	6.370	830,172						4,940,000	11/04/2004
00-1100721		DALLAS	TX		12/16/2004	6.370	1,372,347						5,600,000	11/04/2004
00-1100722		HOUSTON	TX		12/16/2004	6.370	1,040,505						3,680,000	11/04/2004
00-1100723		WAUSAU	WI		03/28/2006	6.590	1,877,474						7,176,000	02/05/2005
00-1100724		CAYCE	SC		05/10/2005	5.540	5,250,000						10,365,000	12/10/2004
00-1100729		PHOENIX	AZ		03/30/2005	5.700	4,181,323						10,157,642	01/14/2005
00-1100738		CHULA VISTA	CA		01/28/2005	5.780	1,329,887						4,930,000	12/27/2004
00-1100756		LAKE OSWEGO	OR		11/08/2006	6.170	4,667,188						9,000,000	12/20/2005
00-1100765		CHICAGO	IL		05/19/2005	5.770	1,644,993						22,800,000	03/31/2003
00-1100768		FRISCO	TX		06/02/2005	5.780	5,927,811						8,647,570	04/28/2005
00-1100773		SIMI VALLEY	CA		08/31/2005	5.580	6,076,712						24,140,000	03/19/2005
00-1100775		CONYERS	GA		04/04/2005	5.340	3,494,193						6,960,000	03/17/2005
00-1100778		CLEAR LAKE	TX		03/16/2005	5.260	11,369,115						17,882,353	03/14/2005
00-1100781		BROOKLYN PARK	MN		04/18/2005	5.630	5,326,490						8,280,000	03/17/2005
00-1100787		SCHAUMBURG	IL		03/22/2006	5.510	4,359,021						13,110,000	03/24/2005
00-1100794		SARASOTA	FL		04/21/2005	5.620	342,408						494,400	04/13/2005
00-1100796		TAMPA	FL		02/14/2006	5.280	1,949,242						5,720,000	04/28/2005
00-1100806		RENO	NV		03/15/2005	5.420	8,308,791						16,270,000	03/02/2005
00-1100807		ELLENWOOD	GA		06/24/2005	5.910	5,097,548						7,900,000	04/25/2005
00-1100810		ST. CLAIR SHORES	MI		05/05/2005	5.730	1,979,369						6,518,519	07/20/2007
00-1100813		RANCHO CUCAMONGA	CA		05/09/2005	5.570	1,992,680						3,335,714	03/23/2005
00-1100816		TORRANCE	CA		04/03/2006	5.940	6,339,910						8,662,689	06/16/2005
00-1100820		LEXINGTON	KY		05/12/2005	5.650	15,735,762						22,432,128	05/09/2005
00-1100822		LAS VEGAS	NV		06/07/2005	5.730	12,847,158						23,010,000	04/13/2005
00-1100823		KENT	WA		05/19/2005	5.400	221,851						361,200	05/12/2005
00-1100824		OMAHA	NE		05/12/2005	6.050	16,043,079						22,632,632	05/12/2005
00-1100826		DUQUESNE	PA		06/03/2005	5.620	2,302,748						14,000,000	05/19/2006
00-1100828		VARIOUS CITIES	TN		07/08/2005	6.020	6,489,153						13,312,741	05/26/2005
00-1100829		COLUMBUS	OH	S	09/30/2005	5.470	19,121,738		(56,692)				27,785,185	08/08/2003
00-1100830		NORTHVILLE	MI		05/23/2005	5.150	16,140,866		(90,202)				24,754,286	05/05/2005
00-1100844		ORLAND PARK	IL		07/22/2005	5.140	1,052,940						2,756,667	05/17/2005
00-1100847		COSTA MESA	CA		06/01/2005	5.520	1,713,478						3,080,000	04/16/2005
00-1100851		PINEVILLE	NC		06/08/2005	5.730	669,877						2,980,000	05/26/2005
00-1100853		PALO ALTO	CA		10/03/2005	5.470	4,330,496						9,140,000	06/03/2005
00-1100856		NAPLES	FL		06/30/2005	5.450	18,330,206						36,990,001	06/09/2005
00-1100857		COLORADO SPRINGS	CO		06/15/2005	5.680	1,868,539						5,971,429	05/26/2005
00-1100858		SANTA ROSA	CA		06/21/2005	5.100	9,472,423		309				18,510,000	05/24/2005

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100859		ROCKVILLE	MD		07/13/2005	5.420	5,689,067						10,150,000	07/12/2005
00-1100861		BRADENTON	FL		12/28/2005	5.690	4,998,310						13,209,908	10/07/2005
00-1100865		ANN ARBOR	MI		07/20/2005	5.270	12,069,258		(59,115)				36,151,428	07/07/2005
00-1100867		CARSON	CA		07/27/2005	5.290	3,593,243						6,450,000	07/14/2005
00-1100868		REDMOND	WA		09/08/2006	5.876	22,765,983						34,030,000	06/29/2005
00-1100877		FAIRFIELD	NJ		07/06/2005	5.420	9,615,325						16,070,000	05/06/2005
00-1100879		SALT LAKE CITY	UT		10/28/2005	5.330	2,016,895						3,336,364	07/06/2005
00-1100882		CANONSBURG	PA		07/07/2005	5.500	2,944,922						5,690,000	07/06/2005
00-1100884		HAUPPAUGE	NY		07/27/2005	5.220	29,666,265						46,250,000	06/14/2005
00-1100889		REDWOOD CITY	CA		06/21/2005	5.350	22,023,854		(109,506)				32,151,250	05/23/2005
00-1100894		GULF SHORES	AL		06/28/2005	5.630	4,739,968						8,700,000	06/27/2005
00-1100904		DENVER	CO		08/29/2005	5.150	2,393,963						4,875,000	07/22/2005
00-1100905		AUSTIN	TX		07/07/2005	5.030	9,480,816						12,541,176	07/05/2005
00-1100906		GURNEE	IL		07/28/2005	5.150	11,932,179						28,230,000	07/25/2007
00-1100915		NASHVILLE	TN		06/07/2006	5.390	9,658,764						13,805,000	08/18/2005
00-1100916		NASHVILLE	TN		06/20/2006	5.800	4,175,061						6,270,000	09/08/2005
00-1100917		W. BABYLON	NY		02/05/2008	6.830	4,456,633						12,700,000	10/24/2007
00-1100918		IONIA	MI		08/16/2005	5.470	2,414,380						3,750,000	07/14/2005
00-1100920		BEAVERTON	OR		08/09/2005	5.110	5,978,447						9,510,000	08/05/2005
00-1100921		ROCKY RIVER	OH		07/29/2005	5.810	2,593,600						5,880,000	06/21/2005
00-1100923		NAPLES	FL		07/29/2005	5.870	1,266,185						2,990,000	07/14/2005
00-1100924		AUSTIN	TX		07/19/2005	4.970	9,996,703						13,240,000	07/15/2005
00-1100925		PLANO	TX		09/15/2005	5.160	13,764,880						21,877,333	08/30/2005
00-1100926		ASHWAUBENON	WI		10/14/2005	5.060	3,084,093						5,740,000	09/02/2005
00-1100927		ANN ARBOR	MI		08/09/2005	4.980	3,410,870						7,491,892	07/07/2005
00-1100928		TAMPA	FL		09/01/2005	5.276	7,753,525						19,360,000	08/19/2005
00-1100929		LONG BEACH	CA		08/30/2005	5.610	2,019,310						3,230,000	08/23/2005
00-1100930		DACULA	GA		08/12/2005	4.900	4,000,000						7,335,432	06/08/2005
00-1100933		INDIANAPOLIS	IN		11/10/2005	5.330	2,521,556						5,670,000	08/12/2005
00-1100943		DURHAM	NC		09/15/2005	5.030	480,000						774,000	09/06/2005
00-1100947		ELDERSBURG	MD		08/31/2005	5.290	2,402,951						3,845,833	08/15/2005
00-1100952		KANSAS CITY	KS		08/18/2005	5.080	2,389,436						4,270,051	07/13/2005
00-1100955		SAVANNAH	GA		08/18/2005	6.600	210,565		650				442,593	08/18/2005
00-1100956		BRIDGEPORT	NJ		09/16/2005	5.150	4,527,500						7,074,761	08/04/2005
00-1100957		BRIEDGEPORT	NJ		09/16/2005	5.150	4,875,000						7,757,455	08/04/2005
00-1100958		JANESVILLE	WI		11/01/2005	5.440	1,438,307						4,346,667	08/27/2005
00-1100959		SAN DIEGO	CA		09/13/2005	7.180	3,773,625						8,050,000	09/06/2005
00-1100962		SAN FRANCISCO	CA		09/15/2005	5.200	1,603,101						7,076,471	06/03/2005
00-1100963		SAN DIEGO	CA		09/13/2005	6.160	1,351,276						3,840,000	09/06/2005
00-1100965		DALLAS	TX		08/31/2005	5.180	12,613,951						21,024,631	08/19/2005
00-1100975		VANCOUVER	WA		05/12/2006	5.620	17,611,196						25,020,000	11/03/2005
00-1100978		SANTA CLARA	CA		02/02/2006	5.520	314,568						450,600	08/13/2005
00-1100981		CAROL STREAM	IL		10/11/2005	5.380	1,070,336						2,190,000	08/17/2005
00-1100982		VISTA	CA		09/30/2005	5.290	3,608,098						7,900,000	09/21/2005
00-1100983		WAUKEGAN	IL		10/26/2005	5.490	1,584,423						2,810,000	10/20/2005
00-1100989		BRIDGETON	MO		10/13/2005	5.560	938,137						1,630,000	08/17/2005
00-1100990		ROCKVILLE	MD		05/10/2006	5.400	4,537,630						11,680,000	12/27/2005
00-1100991		ROCKVILLE	MD		05/31/2006	5.320	3,293,821						8,390,000	12/27/2005
00-1100992		SOUTHGATE	MI		10/14/2005	5.420	4,027,666						5,650,000	10/11/2005
00-1100996		BRIDGEPORT	NJ		09/16/2005	5.270	4,800,000						9,381,818	08/12/2005
00-1100997		CHEEKTOWAGA	NY		11/17/2005	5.690	5,650,392						10,383,631	11/01/2005
00-1100998		OXNARD	CA		10/11/2005	5.400	889,039						2,265,000	09/15/2005
00-1100999		SOUTH JORDAN	UT		11/07/2005	5.450	4,337,574						7,920,000	09/13/2005
00-1101000		BRIDGEVIEW	IL		09/22/2005	5.490	1,373,011						2,160,000	08/18/2005
00-1101001		PHOENIX	AZ		10/04/2005	5.480	4,299,594						10,000,000	09/07/2005
00-1101003		JACKSONVILLE	FL		10/12/2005	5.590	4,752,495						8,230,000	09/09/2005
00-1101004		REDLANDS	CA		10/18/2005	5.430	4,125,086						6,737,746	09/02/2005
00-1101007		TAMPA	FL		12/08/2005	5.640	2,341,675						5,200,000	10/31/2005
00-1101012		LEXINGTON	KY		11/30/2005	5.110	2,848,984						7,612,308	10/20/2005
00-1101018		PROVO	UT		08/23/2006	5.800	2,359,222						5,700,000	04/15/2006
00-1101021		AUSTIN	TX		10/07/2005	5.320	24,580,602						32,800,000	10/05/2005

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101023		MORRISVILLE	NC		12/08/2005	5.410	10,418,697						15,000,000	11/17/2005
00-1101025		MANHATTAN	KS		12/08/2005	5.700	4,023,710						7,150,000	10/17/2005
00-1101026		ALPHARETTA	GA		10/19/2005	5.100	8,500,000						10,723,600	10/05/2005
00-1101027		KING OF PRUSSIA	PA		11/18/2005	5.140	22,172,608		(44,165)				34,446,315	09/29/2005
00-1101028		ARLINGTON	VA		11/14/2005	5.050	25,551,515		(27,220)				40,179,130	11/11/2005
00-1101030		PHOENIX	AZ		04/20/2006	5.600	2,383,297						6,125,000	03/01/2006
00-1101031		PLANO	TX		12/01/2005	5.170	6,357,396						20,670,000	11/16/2005
00-1101033		RALEIGH	NC		01/13/2006	6.860	24,099,855						124,450,000	01/09/2006
00-1101035		FOOTHILL RANCH	CA		03/30/2006	5.590	7,890,714						12,530,000	02/17/2006
00-1101037		MIRAMAR	FL		03/22/2007	5.430	1,554,995						3,530,000	12/08/2005
00-1101039		GREENVILLE	SC		01/25/2006	5.120	40,000,000						60,218,182	01/05/2006
00-1101040		RALEIGH	NC		05/25/2006	5.550	26,844,686		(91,960)				35,680,000	12/08/2005
00-1101041		GARDEN CITY	GA		04/28/2006	5.650	5,122,964						10,250,000	10/26/2005
00-1101042		BELLEVUE	WA		11/18/2005	5.950	4,032,328						15,756,000	05/21/2012
00-1101048		BERKELEY HEIGHTS	NJ		12/01/2005	5.640	3,189,514						6,030,000	11/30/2005
00-1101051		SAN DIEGO	CA		11/15/2005	5.420	2,838,719						4,536,000	10/08/2005
00-1101052		OCALA	FL		12/20/2005	5.340	7,000,000						10,946,250	10/31/2005
00-1101056		ELLICOTT CITY	MD		12/08/2005	5.550	20,100,000						26,285,000	11/23/2005
00-1101074		RALEIGH	NC		01/13/2006	6.120	27,128,220						124,450,000	01/09/2006
00-1101076		HOLLY SPRINGS	NC		12/20/2005	5.760	2,682,151						3,783,333	12/19/2005
00-1101084		KENNESAW	GA		11/21/2005	5.830	8,924,771						14,896,460	10/21/2005
00-1101086		HARTFORD	CT		02/16/2006	5.000	16,080,074						58,384,764	01/04/2006
00-1101092		CINCINNATI	OH		12/29/2005	6.000	15,711,710						20,624,434	11/02/2005
00-1101096		MIDDLEBURG HEIGHTS	OH		01/19/2006	5.850	2,984,531						4,580,000	11/18/2005
00-1101100		RENO	NV		06/29/2006	5.640	794,281						1,154,700	12/24/2005
00-1101102		GARDEN GROVE	CA		01/24/2006	5.650	1,900,000						3,770,000	12/06/2005
00-1101112		SOLON	OH		05/18/2006	5.920	2,630,672						5,500,000	05/02/2006
00-1101127		RANCHO CORDOVA	CA		12/05/2005	6.500	11,498,556						20,200,000	07/22/2002
00-1101128		CANONSBURG	PA		02/17/2006	5.770	3,033,870						5,390,000	02/16/2006
00-1101129		OAKLAND	CA		03/23/2006	6.020	4,785,947						7,290,000	03/23/2006
00-1101131		ST. PETERSBURG	FL		02/28/2006	6.510	700,669						7,180,000	03/25/2003
00-1101135		WALLKILL	NY		03/10/2006	5.570	6,980,877						10,790,000	02/27/2006
00-1101137		FRANKFORT	IL		04/23/2007	6.290	3,288,495						5,460,000	05/16/2006
00-1101138		INDIAN TRAIL	NC		04/26/2006	5.640	3,057,932						7,730,000	02/16/2006
00-1101145		TUSTIN	CA		04/11/2006	5.610	3,664,437						8,240,000	03/16/2006
00-1101148		FOND DU LAC	WI		03/16/2006	5.840	4,185,918						6,340,000	03/07/2006
00-1101152		CINCINNATI	OH		09/28/2006	6.010	2,685,267						5,675,000	10/01/2006
00-1101156		LAKESIDE	CA		01/03/2007	6.060	9,554,091						14,090,000	04/18/2006
00-1101157		MASPETH	NY		04/21/2006	5.710	1,491,369						4,400,000	03/05/2006
00-1101161		BONITA SPRINGS	FL		04/17/2006	7.000	600,055						6,800,000	07/24/2012
00-1101163		WESTERVILLE	OH	S	05/04/2006	5.790	2,001,908						4,210,000	04/26/2006
00-1101166		MORGANTOWN	WV		05/09/2006	5.840	2,792,173						4,350,000	05/02/2006
00-1101173		VISTA	CA		05/31/2006	7.450	1,509,525						12,350,000	03/24/2006
00-1101179		MADISON	WI		05/18/2006	6.050	2,267,175						7,100,000	04/14/2006
00-1101181		LAKE ST. LOUIS	MO		06/29/2007	6.410	15,121,054						30,220,000	01/19/2007
00-1101185		CHULA VISTA	CA		05/31/2006	5.980	5,733,237						18,780,000	05/26/2006
00-1101197		COLUMBUS	OH		02/06/2007	6.260	7,294,065						11,900,000	11/30/2006
00-1101202		MYRTLE BEACH	SC		06/29/2006	6.250	10,703,369		153,046				17,770,000	06/28/2006
00-1101205		CLEMENTON	NJ		07/18/2006	5.950	320,064						522,000	07/13/2006
00-1101206		FARMINGTON HILLS	MI		06/28/2006	6.180	401,294						812,100	06/20/2006
00-1101211		LAS VEGAS	NV		06/29/2006	6.480	3,389,792						5,630,000	06/22/2006
00-1101213		CARY	NC		06/14/2006	6.110	3,868,733		50,894				7,430,000	06/12/2006
00-1101214		MIAMI	FL		12/07/2006	6.590	11,602,285						18,610,000	09/14/2006
00-1101215		LUMBERTON	NC		08/25/2006	6.730	965,256						4,911,667	07/20/2006
00-1101217		COLORADO SPRINGS	CO		05/31/2006	6.360	13,189,421						17,531,818	05/30/2006
00-1101218		AMHERST	NY		07/05/2006	6.210	4,456,507						8,500,000	05/23/2006
00-1101224		DUQUESNE	PA		01/12/2007	6.310	2,675,253						14,000,000	05/19/2006
00-1101227		MURRIETA	CA		06/15/2007	6.820	13,754,030						19,100,000	06/08/2006
00-1101229		SAN FRANCISCO	CA		07/31/2006	6.010	423,517						591,900	06/20/2006
00-1101230		SAN JUAN CAPISTRANO	CA		08/02/2006	6.400	5,910,937						11,380,000	07/28/2006
00-1101231		CENTREVILLE	VA		11/29/2006	6.150	18,178,913						29,410,000	10/19/2006

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101233		CENTREVILLE	VA		02/29/2008	6.380	3,754,331						29,410,000	10/19/2006
00-1101238		BIRMINGHAM	AL		08/11/2006	6.220	11,799,871						16,900,000	07/26/2006
00-1101243		CHANTILLY	VA		09/12/2006	6.440	7,670,000						11,720,000	09/06/2006
00-1101244		CHANTILLY	VA		09/12/2006	6.440	10,485,000						21,410,000	09/06/2006
00-1101248		POWAY	CA		08/30/2006	6.360	1,355,838						6,500,000	08/14/2006
00-1101249		COLUMBUS	OH	S	08/30/2006	6.340	9,482,776						15,000,000	08/21/2006
00-1101250		EAST RUTHERFORD	NJ		08/31/2006	6.130	562,391						903,600	08/08/2006
00-1101254		EL SEGUNDO	CA		08/31/2006	6.370	5,212,795						7,270,000	07/27/2006
00-1101256		EUGENE	OR		11/09/2006	7.100	23,089,768						37,500,000	11/18/2013
00-1101274		CHESAPEAKE	VA		11/01/2006	6.420	6,583,185						13,000,000	08/09/2006
00-1101276		SMYRNA	TN		11/15/2006	5.810	22,000,000						32,930,000	10/26/2006
00-1101278		KANSAS CITY	KS		10/05/2006	6.240	4,378,036						7,480,000	09/20/2006
00-1101279		LANCASTER	PA		12/01/2006	5.950	15,450,693						27,800,000	11/06/2006
00-1101280		COATESVILLE	PA		12/01/2006	5.950	3,310,863						5,240,000	11/06/2006
00-1101283		HAUPPAUGE	NY		09/27/2006	6.200	4,662,295						6,510,000	09/06/2006
00-1101287		PALATINE	IL		08/25/2006	5.920	20,361,539						27,915,555	08/23/2006
00-1101293		DAYTON	OH		09/26/2006	6.540	897,646						1,460,000	08/25/2006
00-1101296		ST AUGUSTINE	FL		09/19/2006	6.110	1,140,432						2,370,000	09/18/2006
00-1101302		DES PLAINES	IL		11/06/2006	6.070	1,999,960						2,950,000	10/05/2006
00-1101306		CERRITOS	CA		10/12/2006	6.220	5,791,862						12,270,000	08/23/2006
00-1101308		CARLSBAD	CA		01/11/2007	6.020	1,631,185						3,590,000	08/30/2006
00-1101309		BRANCHBURG	NJ		11/07/2006	6.280	3,850,944						5,020,000	09/29/2006
00-1101310		CARY	NC		10/24/2006	5.820	1,500,000						7,430,000	06/12/2006
00-1101316		BIRMINGHAM	AL		10/18/2006	6.080	8,668,076						11,210,000	09/12/2006
00-1101317		LIVONIA	MI		12/18/2006	6.240	2,347,123						4,630,000	10/03/2006
00-1101325		LOS ANGELES	CA		10/18/2006	7.090	2,075,599						18,120,000	09/16/2006
00-1101329		CANONSBURG	PA		11/22/2006	6.200	4,065,429						6,300,000	11/15/2006
00-1101331		SAN ANTONIO	TX		10/27/2006	6.360	2,156,049						2,940,000	10/09/2006
00-1101332		CLEARFIELD	UT		10/31/2006	6.100	4,162,036						6,510,000	09/09/2006
00-1101334		LAS VEGAS	NV		02/08/2007	6.200	5,846,039						9,860,000	11/07/2006
00-1101340		RIVERTON	UT		11/17/2006	5.850	1,779,051						3,220,000	10/25/2006
00-1101341		SALT LAKE CITY	UT		12/04/2006	5.830	6,952,308						10,920,000	10/05/2006
00-1101348		BURR RIDGE	IL		11/28/2006	5.843	1,351,711						2,010,000	11/27/2006
00-1101350		AUSTIN	TX		11/15/2006	5.860	7,409,385						11,590,000	11/03/2006
00-1101351		BLOOMINGTON	IN		10/27/2006	6.660	9,233,986						13,697,829	10/25/2006
00-1101352		COLORADO SPRINGS	CO		12/01/2006	6.120	4,143,959						5,760,000	11/30/2006
00-1101361		ST. PETERSBURG	FL		12/21/2006	5.900	3,725,753						6,200,000	12/07/2006
00-1101375		HILLSBORO	OR		02/05/2007	5.380	5,336,103						8,640,000	01/22/2007
00-1101383		AURORA	OH		04/12/2007	5.970	5,676,838						8,600,000	02/20/2007
00-1101387		SANTA FE	NM		01/22/2007	5.600	1,848,444						9,670,000	01/19/2007
00-1101388		LAS VEGAS	NV		01/18/2007	6.190	5,533,775						7,480,000	01/16/2007
00-1101393		JACKSON HEIGHTS	NY		05/17/2007	5.550	119,683						207,000	12/19/2006
00-1101394		BROOKLYN	NY		05/17/2007	5.550	62,691						101,400	12/18/2006
00-1101395		SAN DIEGO	CA		08/31/2007	3.700	5,161,497						15,290,000	07/08/2004
00-1101405		ANNAPOLIS	MD		03/23/2007	5.810	2,565,791						2,980,000	03/01/2007
00-1101414		LAKE ST. LOUIS	MO		12/21/2007	6.470	3,180,326						30,220,000	01/19/2007
00-1101419		AVON	MA		04/27/2007	5.790	896,857						2,140,000	04/25/2007
00-1101427		MILWAUKEE	WI		10/31/2007	6.620	2,964,785						5,820,000	03/23/2007
00-1101439		SANTA MARIA	CA		04/17/2007	6.190	863,764						2,520,000	03/29/2007
00-1101445		SALT LAKE CITY	UT		05/01/2007	5.560	3,175,525						5,030,000	04/16/2007
00-1101447		TAMPA	FL		06/29/2007	5.850	1,761,419						5,220,000	06/21/2007
00-1101448		CLEARFIELD	UT		08/09/2007	6.170	6,235,072						11,170,000	04/08/2007
00-1101449		MORENO VALLEY	CA		05/29/2007	5.820	7,206,984						12,450,000	04/17/2007
00-1101453		CHARLESTON	SC		06/05/2007	5.750	2,801,696						4,030,000	05/18/2007
00-1101456		BURLINGTON	WA		05/14/2007	5.900	4,027,700						8,140,000	05/09/2007
00-1101457		CONCORD	NC		09/12/2007	5.690	8,224,445						11,150,000	07/31/2007
00-1101458		CHICAGO	IL		05/22/2007	5.680	4,715,810						7,980,000	05/07/2007
00-1101460		RIVERSIDE	CA		05/08/2007	6.120	2,760,273						3,700,000	04/11/2007
00-1101471		PEABODY	MA		08/06/2007	5.710	4,775,912						8,350,000	07/25/2007
00-1101475		LONGWOOD	FL		12/27/2007	5.870	8,150,878						14,590,000	09/20/2007
00-1101479		ST. CLAIR SHORES	MI		09/13/2007	6.700	6,317,587						16,000,000	07/20/2007

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101481		ANN ARBOR	MI		07/24/2007	5.680	22,105,294						34,610,000	06/28/2007
00-1101491		JACKSONVILLE BEACH	FL		06/21/2007	6.430	4,570,400						7,100,000	06/14/2007
00-1101493		SALT LAKE CITY	UT		07/30/2007	5.760	11,173,038						15,860,000	06/29/2007
00-1101501		HUNTINGTON	NY		11/09/2007	5.910	2,000,000						2,510,000	11/07/2007
00-1101505		JASPER	GA		07/16/2007	5.920	8,800,000						11,380,000	06/06/2007
00-1101509		ITHACA	NY		07/31/2007	6.800	4,507,030						37,660,000	08/01/2007
00-1101510		NEW YORK	NY		08/24/2007	6.210	3,069,162						4,550,000	08/07/2007
00-1101512		BURR RIDGE	IL		12/03/2007	6.300	3,483,323						5,830,000	06/21/2007
00-1101516		MILWAUKEE	WI		06/15/2007	5.860	2,500,000						9,530,000	06/13/2007
00-1101518		BIRMINGHAM	AL		08/07/2007	6.130	6,043,678						10,390,000	07/27/2007
00-1101521		ATLANTA	GA		08/07/2007	6.080	10,929,866						17,000,000	07/02/2007
00-1101525		AUSTIN	TX		07/18/2007	6.280	4,357,139						6,742,857	07/03/2007
00-1101526		ALBUQUERQUE	NM		08/15/2007	6.480	2,749,082						8,160,000	08/03/2007
00-1101528		CUPERTINO	CA		08/20/2007	6.140	43,337,172						94,860,000	12/14/2011
00-1101534		TORRANCE	CA		08/30/2007	6.510	4,577,567						6,420,000	08/20/2007
00-1101540		ORANGE	CA		08/29/2007	6.220	10,497,107						15,710,000	08/16/2007
00-1101542		GURNEE	IL		09/11/2007	6.850	7,472,480						28,230,000	07/25/2007
00-1101544		RANCHO DOMINGUEZ	CA		10/02/2007	6.210	4,798,112						7,150,000	08/01/2007
00-1101545		CERRITOS	CA		09/10/2007	6.380	8,400,941						11,730,000	08/29/2007
00-1101546		CANOGA PARK	CA		08/30/2007	6.250	6,896,656						8,850,000	07/25/2007
00-1101548		TACOMA	WA		10/31/2007	6.250	13,817,254						34,150,000	08/28/2008
00-1101549		TACOMA	WA		10/31/2007	4.290	3,651,061						34,150,000	08/28/2008
00-1101553		WOBURN	MA		08/06/2007	5.710	3,997,935						7,570,000	07/25/2007
00-1101554		WOBURN	MA		08/06/2007	5.710	734,755						1,380,000	07/25/2007
00-1101558		ROCKLEDGE	FL		09/24/2007	6.190	6,386,608						9,260,000	09/10/2007
00-1101562		SALT LAKE CITY	UT		09/20/2007	6.110	8,501,911						11,860,000	08/11/2007
00-1101563		HICKORY	NC		10/19/2007	6.110	3,246,778						16,730,000	09/21/2007
00-1101566		ADDISON	IL		10/18/2007	6.430	2,795,467						3,980,000	09/08/2007
00-1101567		VARIOUS	PA		08/31/2007	6.470	16,732,251						33,800,000	08/30/2007
00-1101568		VARIOUS	OH		08/31/2007	6.470	9,600,990						19,380,000	08/30/2007
00-1101569		GARDNER	KS		09/26/2007	6.320	4,035,077						5,560,000	09/20/2007
00-1101573		ROCKVILLE	MD		01/07/2008	6.650	4,444,100						25,680,000	10/04/2007
00-1101578		KANSAS CITY	MO		09/14/2007	6.640	2,027,258						8,460,000	09/14/2007
00-1101625		TWINSBURG	OH		01/25/2008	6.630	1,066,247						12,500,000	12/14/2007
00-1101631		SAN DIEGO	CA		04/03/2008	5.700	4,175,548						12,510,000	02/28/2008
00-1101634		PITTSBURGH	PA		04/18/2008	6.670	3,101,912						5,530,000	04/14/2008
00-1101637		PENN HILLS	PA		04/22/2008	7.000	13,091,704						22,000,000	04/21/2008
00-1101640		MOON TOWNSHIP	PA		07/24/2008	6.770	18,154,216						32,685,000	07/21/2008
00-1101646		TACOMA	WA		10/30/2008	4.290	1,382,695						34,150,000	08/28/2008
00-1101650		BEDFORD	OH		09/26/2008	8.000	10,548,751						20,770,000	09/25/2008
00-1101672		HOUSTON	TX		02/19/2010	6.170	7,316,070						11,750,000	02/09/2010
00-1101673		ADDISON	IL		02/19/2010	6.170	2,660,389						4,380,000	02/09/2010
00-1101674		HANOVER	MD		02/19/2010	6.170	4,655,681						7,750,000	02/09/2010
00-1101675		ALGONA & KENT	WA		02/19/2010	6.170	14,062,058						22,740,000	02/09/2010
00-1101678		ADDISON	IL		02/19/2010	6.170	4,085,598						6,650,000	02/09/2010
00-1101679		ATLANTA	GA		02/19/2010	6.170	11,591,696						20,480,000	02/09/2010
00-1101680		HOUSTON	TX		02/19/2010	6.170	1,425,209						2,200,000	02/09/2010
00-1101681		HOUSTON	TX		02/19/2010	6.170	2,375,348						3,920,000	02/09/2010
00-1101682		BUFORD	GA		02/19/2010	6.170	2,185,320						3,150,000	02/09/2010
00-1101685		SAN ANTONIO	TX		03/18/2010	6.400	12,128,161						20,530,000	10/18/2011
00-1101686		PITTSBURGH	PA		03/26/2010	8.000	1,438,597						3,430,000	03/19/2010
00-1101687		BURKE	VA		04/20/2010	6.200	34,821,100						54,760,000	03/22/2010
00-1101688		MADISON	WI		04/23/2010	6.310	7,008,889						12,510,000	04/14/2010
00-1101690		PITTSBURGH	PA		06/10/2010	6.950	5,467,113						10,250,000	05/05/2010
00-1101691		ALEXANDRIA	VA		06/18/2010	6.150	5,427,924						9,070,000	06/11/2010
00-1101693		FT WRIGHT	KY		10/05/2010	5.600	7,653,839						12,600,000	07/19/2010
00-1101695		KENT	WA		07/15/2010	6.000	4,876,901						8,060,000	07/14/2010
00-1101697		CHARLOTTE	NC		09/27/2010	5.500	6,682,747						10,300,000	09/07/2010
00-1101698		SAN ANTONIO	TX		08/13/2010	5.750	27,943,861						43,837,500	07/09/2010
00-1101699		BURLINGTON	KY		08/05/2010	5.350	9,043,279						13,210,000	07/23/2010
00-1101700		HOUSTON	TX		09/01/2010	5.500	4,091,905						8,400,000	08/27/2010

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101701		FAIRVIEW	OR		09/29/2010	5.050	12,363,716						17,450,000	09/14/2010
00-1101702		CLINTON	UT		10/08/2010	5.500	10,687,227						15,465,000	09/13/2010
00-1101703		GLENSHAW	PA		01/27/2011	5.650	12,838,611						19,450,000	11/15/2010
00-1101704		ST. PETERSBURG	FL		08/05/2010	7.750	398,768						1,827,450	08/29/1997
00-1101705		BUFFALO GROVE	IL		11/22/2010	5.250	9,553,826						15,320,000	10/17/2010
00-1101706		ST. PETERSBURG	FL		10/05/2010	6.000	3,828,759						14,250,000	09/27/2010
00-1101707		ST. PETERSBURG	FL		10/05/2010	5.750	4,230,681						14,250,000	09/27/2010
00-1101708		ST PETERSBURG	FL		10/05/2010	6.000	9,419,542						13,020,000	09/21/2010
00-1101709		ST. PETERSBURG	FL		10/05/2010	5.750	5,698,469						7,790,000	09/27/2010
00-1101711		AUSTIN	TX		11/01/2010	4.730	13,487,235						19,970,000	10/28/2010
00-1101712		ORANGE	CA		10/07/2010	5.125	5,963,559						10,490,000	09/16/2010
00-1101715		LYNDHURST	NJ		12/01/2010	5.380	8,607,324						12,129,775	11/19/2010
00-1101717		FULLERTON	CA		12/03/2010	4.750	3,241,167						4,680,000	10/29/2010
00-1101719		LOVELAND	OH		12/13/2010	4.230	2,026,473						4,790,000	12/07/2010
00-1101720		WEST BEND	WI		12/07/2010	5.000	8,918,968						13,130,000	12/01/2010
00-1101721		WEST COVINA	CA		02/28/2011	5.375	2,990,595						4,980,000	01/05/2011
00-1101722		SALT LAKE CITY	UT		12/27/2010	5.250	4,694,839						8,200,000	12/14/2010
00-1101723		SPRING VALLEY	CA		01/31/2011	5.250	3,857,461						6,640,000	01/25/2011
00-1101724		TORRANCE	CA		01/27/2011	4.720	5,139,626						11,460,000	01/14/2011
00-1101725		ALBUQUERQUE	NM		01/31/2011	5.500	2,451,373						5,785,000	12/31/2010
00-1101726		COLUMBUS	OH	S	12/29/2010	5.000	18,231,539						27,530,000	12/21/2010
00-1101727		WEST BABYLON	NY		02/15/2011	6.150	3,283,996						5,451,000	01/31/2011
00-1101728		COLUMBUS	OH	S	06/08/2011	5.000	2,612,359						27,530,000	12/21/2010
00-1101729		UPPER ARLINGTON	OH		07/15/2011	5.800	37,840,109						53,200,000	07/01/2011
00-1101733		BIRMINGHAM	AL		03/11/2011	6.350	22,383,081						31,510,000	03/01/2011
00-1101734		BIRMINGHAM	AL		07/08/2011	10.000	1,273,882						31,510,000	03/01/2011
00-1101735		PITTSBURGH	PA		03/21/2011	5.600	12,879,077						21,560,000	03/14/2011
00-1101736		SHAWNEE	KS		03/01/2011	5.530	3,720,623						5,650,000	02/24/2011
00-1101738		FLORHAM PARK	NJ		06/02/2011	5.450	20,256,074						28,420,000	05/17/2011
00-1101741		LAKE MARY	FL		04/08/2011	4.820	19,000,000						25,930,000	03/17/2011
00-1101743		CHAPEL HILL	NC		11/15/2011	6.150	7,905,523						14,820,000	07/11/2011
00-1101746		MESA	AZ		05/20/2011	5.650	2,970,283						4,630,000	05/13/2011
00-1101747		IRVINE	CA		05/02/2011	5.500	8,406,614						16,110,000	04/19/2011
00-1101750		BUFFALO GROVE	IL		05/05/2011	5.250	1,896,536						3,340,000	04/18/2011
00-1101751		WOOD DALE	IL		05/05/2011	5.250	4,473,541						6,780,000	04/18/2011
00-1101752		AGOURA HILLS	CA		07/28/2011	6.500	7,677,933						15,550,000	07/08/2011
00-1101753		HOUSTON	TX		06/29/2011	5.530	14,672,529						37,000,000	06/22/2011
00-1101755		CLIFTON	VA		06/28/2011	5.250	25,000,000						40,010,000	06/07/2011
00-1101756		NASHVILLE	TN		07/20/2011	5.550	9,319,456						14,290,000	05/17/2011
00-1101757		WOODINVILLE	WA		07/13/2011	4.390	5,675,517						12,970,000	07/11/2011
00-1101758		TOLUCA LAKE	CA		06/14/2011	4.550	3,648,295						6,350,000	05/12/2011
00-1101759		CHARLOTTE	NC		07/01/2011	3.850	18,725,000						25,700,000	06/28/2011
00-1101760		WOOD DALE	IL		05/05/2011	5.250	2,651,048						3,890,000	04/18/2011
00-1101761		WOOD DALE	IL		05/05/2011	5.250	5,163,609						9,710,000	04/18/2011
00-1101762		WOOD DALE	IL		05/05/2011	5.250	3,926,246						6,110,000	04/18/2011
00-1101763		CINCINNATI	OH		08/30/2011	5.180	15,252,770						22,000,000	09/01/2011
00-1101765		CHICAGO	IL		08/31/2011	4.390	6,219,713						18,290,000	08/23/2011
00-1101767		GREENFIELD	WI		09/12/2011	5.150	10,170,092						15,450,000	09/01/2011
00-1101771		CINCINNATI	OH		07/27/2011	4.960	5,546,892						7,750,000	07/21/2011
00-1101772		PARKER	CO		09/01/2011	4.450	15,437,572						21,630,000	08/09/2011
00-1101774		DENVER	CO		08/03/2011	3.500	14,000,000						21,490,000	07/19/2011
00-1101775		WASHINGTON	DC		07/28/2011	4.750	13,500,000						20,970,000	07/21/2011
00-1101776		ORANGE	CA		09/29/2011	4.760	6,222,199						15,720,000	08/25/2011
00-1101778		OREGON CITY	OR		10/03/2011	4.000	7,412,535						10,010,000	09/29/2011
00-1101779		GOODYEAR	AZ		08/30/2011	4.200	18,000,000						25,860,000	08/02/2011
00-1101780		MINNEAPOLIS	MN		09/20/2011	4.800	19,318,266						28,006,667	09/13/2011
00-1101782		LAGUNA HILLS	CA		10/11/2011	4.610	10,106,101						16,290,000	10/10/2011
00-1101783		MISSION VIEJO	CA		12/15/2011	4.680	4,788,557						7,420,000	10/10/2011
00-1101784		SEATTLE	WA		09/30/2011	4.900	6,910,469						10,200,000	09/29/2011
00-1101786		PITTSBURGH	PA		09/23/2011	5.250	30,816,913						42,540,000	09/09/2011
00-1101788		WEST CHESTER	PA		10/31/2011	4.350	7,856,445						11,630,000	09/30/2011

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101789		LENEXA	KS		12/08/2011	5.100	8,266,464						13,430,000	11/21/2011
00-1101791		WAUSAU	WI		11/22/2011	5.000	4,788,535						7,050,000	10/27/2011
00-1101792		LEXINGTON	KY		02/07/2012	5.150	4,358,839						7,040,000	01/10/2012
00-1101793		SAN ANTONIO	TX		10/21/2011	6.500	647,607						20,530,000	10/18/2011
00-1101794		RALEIGH	NC		11/21/2011	4.500	4,738,272						6,600,000	11/03/2011
00-1101799		MIDDLE RIVER	MD		02/02/2012	5.150	4,723,590						6,610,000	01/27/2012
00-1101800		CHICAGO	IL		11/30/2011	4.750	17,431,009						26,800,714	11/28/2011
00-1101802		COLUMBUS	OH	S	12/01/2011	4.900	12,194,974						18,830,000	11/07/2011
00-1101803		HOUSTON	TX		11/16/2011	4.040	18,000,000						24,040,000	11/07/2011
00-1101804		WILTON	CT		01/18/2012	5.000	13,659,556						19,250,000	11/28/2011
00-1101806		CITY OF INDUSTRY	CA		12/12/2011	4.890	5,657,676						9,380,000	12/06/2011
00-1101807		LAGRANGE	KY		12/14/2011	4.790	3,545,824						5,220,000	12/01/2011
00-1101808		GAITHERSBURG	MD		12/13/2011	4.550	10,000,000						16,984,615	11/29/2011
00-1101809		CUPERTINO	CA		12/15/2011	4.750	19,611,918						94,860,000	12/14/2011
00-1101811		BUFORD	GA		12/20/2011	3.750	28,000,000						36,620,000	12/12/2011
00-1101812		PLATTEVILLE	WI		01/25/2012	5.030	5,178,681						9,450,000	01/10/2012
00-1101816		ATLANTA	GA		03/01/2012	3.990	47,885,301						83,240,000	02/14/2012
00-1101817		OAKLAND	CA		06/27/2012	4.000	10,000,000						19,935,000	06/21/2012
00-1101818		TEMPE	AZ		02/01/2012	4.050	28,000,000						37,120,000	01/23/2012
00-1101819		HOUSTON	TX		03/29/2012	3.760	25,350,000						32,200,000	02/27/2012
00-1101821		MALVERN	PA		03/01/2012	4.000	11,972,044						29,920,000	02/16/2012
00-1101822		BROOKLINE	MA		04/11/2012	4.250	4,500,000						13,440,000	03/16/2012
00-1101825		REISTERSTOWN	MD		06/01/2012	5.110	6,495,090						12,460,000	05/14/2012
00-1101826		BEDMINSTER	NJ		04/19/2012	4.640	8,482,831						12,590,000	04/10/2012
00-1101827		CLARKSVILLE	TN		03/08/2012	4.100	24,696,304						33,320,000	02/28/2012
00-1101828		DYER	IN		04/05/2012	4.500	2,173,771						4,700,000	03/27/2012
00-1101830		PITTSBURGH	PA		05/03/2012	5.000	4,569,600						7,040,000	04/30/2012
00-1101831		COMMACK	NY		04/25/2012	4.150	4,737,240						19,080,000	04/19/2012
00-1101832		CENTEREACH	NY		06/29/2012	4.850	15,861,511						23,890,000	06/13/2012
00-1101833		COLUMBIA	SC		05/03/2012	4.750	3,042,216						4,330,000	04/27/2012
00-1101834		NEW YORK	NY		04/13/2012	3.740	59,000,000						81,870,000	03/29/2012
00-1101835		BRENTWOOD	TN		05/08/2012	4.930	6,003,871						8,270,000	04/26/2012
00-1101838		ANN ARBOR	MI		04/27/2012	4.680	15,445,448						21,380,000	04/25/2012
00-1101839		WASHINGTON	DC		09/17/2012	4.450	23,542,581						34,010,000	08/15/2012
00-1101846		CHARLOTTESVILLE	VA		05/01/2012	4.520	4,286,511						6,290,000	04/25/2012
00-1101847		BRENTWOOD	TN		11/08/2012	4.740	8,562,696						12,370,000	06/14/2012
00-1101848		CINCINNATI	OH		07/20/2012	4.580	21,309,596						29,000,000	06/22/2012
00-1101850		BELLEVUE	WA		06/04/2012	5.950	2,957,431						15,756,000	05/21/2012
00-1101852		OCEANSIDE	CA		06/28/2012	4.500	5,228,921						7,660,000	06/04/2012
00-1101855		CINCINNATI	OH		10/22/2012	4.250	4,950,000						8,640,000	09/14/2012
00-1101856		CINCINNATI	OH		10/22/2012	4.250	4,050,000						6,890,000	09/14/2012
00-1101857		CINCINNATI	OH		10/22/2012	4.250	2,950,000						5,050,000	09/14/2012
00-1101858		CINCINNATI	OH		10/22/2012	4.250	15,550,000						28,000,000	09/14/2012
00-1101859		PHOENIX	AZ		05/17/2012	4.170	15,098,313						20,770,000	05/14/2012
00-1101860		MILWAUKEE	WI		06/15/2012	4.250	10,776,119						15,810,000	06/11/2012
00-1101861		REDMOND	WA		06/08/2012	4.250	23,773,314						30,560,000	05/08/2012
00-1101863		MULLICA HILL	NJ		06/20/2012	4.800	4,924,921						7,580,000	06/13/2012
00-1101865		COLUMBUS	OH		08/09/2012	5.250	7,068,609						9,680,000	08/03/2012
00-1101868		HOUSTON	TX		08/07/2012	3.750	15,500,000						26,970,000	07/31/2012
00-1101869		IRVINE	CA		08/09/2012	3.910	28,592,775						39,680,000	07/10/2012
00-1101870		PORTLAND	OR		09/25/2012	3.950	3,985,108						9,720,000	08/03/2012
00-1101872		SAN DIEGO	CA		10/10/2012	4.150	5,166,113						9,440,000	08/21/2012
00-1101873		CINCINNATI	OH		08/23/2012	4.550	11,959,872						21,390,000	07/16/2012
00-1101874		FT. THOMAS	KY		08/23/2012	4.550	8,459,422						15,050,000	07/16/2012
00-1101875		GRANDVIEW	MO		07/25/2012	4.300	11,767,116						16,770,000	07/16/2012
00-1101876		CARLSBAD	CA		06/22/2012	3.800	18,000,000						24,740,000	06/13/2012
00-1101879		BOULDER	CO		08/01/2012	4.150	4,117,170						7,190,000	07/24/2012
00-1101881		NASHVILLE	TN		09/10/2012	4.600	4,872,111						6,970,000	08/03/2012
00-1101882		REDONDO BEACH	CA		04/03/2013	4.080	4,744,804						15,040,000	08/22/2012
00-1101883		STUDIO CITY	CA		03/05/2013	4.080	4,639,094						11,110,000	08/22/2012
00-1101884		BUFFALO GROVE	IL		08/21/2012	5.000	3,506,628						5,170,000	08/15/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101888		RALEIGH	NC		09/28/2012	4.000	5,876,314						8,191,304	09/19/2012
00-1101890		NEWPORT BEACH	CA		10/12/2012	3.870	24,021,173						34,270,000	09/05/2012
00-1101893		FORT WORTH	TX		10/01/2012	4.050	9,650,000						13,120,000	08/20/2012
00-1101894		COLUMBUS	OH	S	11/13/2012	4.750	24,232,258						34,726,000	10/09/2012
00-1101895		CHARLESTON	SC		11/13/2012	4.380	7,500,000						10,070,000	10/29/2012
00-1101898		NEW YORK	NY		11/15/2012	4.290	29,497,777						47,500,000	10/17/2012
00-1101899		NEW YORK	NY		11/15/2012	8.500	4,827,540						47,500,000	10/17/2012
00-1101900		BELLEVUE	WA		12/06/2012	4.000	12,000,000						15,495,000	11/08/2012
00-1101901		NASHVILLE	TN		03/14/2013	4.300	5,712,508						9,540,000	11/13/2012
00-1101903		NEW YORK	NY		11/01/2012	3.500	25,000,000						38,595,454	10/25/2012
00-1101904		WOODLAND	CA		10/24/2012	3.900	6,802,477						11,360,000	10/15/2012
00-1101905		HERNDON	VA		10/26/2012	3.600	29,000,000						40,870,000	10/17/2012
00-1101906		CHICAGO	IL		04/01/2013	3.900	12,709,964						27,920,000	02/14/2013
00-1101909		IRVINE	CA		11/30/2012	3.950	44,200,630						62,860,000	10/12/2012
00-1101912		COLUMBUS	OH	S	12/19/2012	4.100	28,946,891						40,290,000	11/29/2012
00-1101913		MURRAY	UT		11/13/2012	3.900	2,322,623						6,000,000	11/07/2012
00-1101914		LOGAN	UT		11/13/2012	4.000	5,285,256						8,020,000	11/07/2012
00-1101920		CHANDLER	AZ		12/20/2012	4.470	6,857,510						11,650,000	12/14/2012
00-1101921		MAPLE VALLEY	WA		01/14/2013	4.160	13,132,808						19,540,000	12/31/2012
00-1101922		JUANITA	WA		02/07/2013	3.850	7,871,655						13,910,000	12/31/2012
00-1101924		TUSTIN	CA		12/05/2012	3.790	21,352,049						36,400,000	11/28/2012
00-1101927		BRICK	NJ		12/12/2012	3.860	22,620,218						32,044,884	11/28/2012
00-1101928		ANAHEIM	CA		12/14/2012	3.840	31,469,775						42,734,100	12/10/2012
00-1101929		IRVINE	CA		01/03/2013	4.000	3,889,291						7,030,000	12/19/2012
00-1101930		KANSAS CITY	MO		02/05/2013	4.000	3,014,200						4,780,000	01/29/2013
00-1101931		CHICAGO	IL		01/22/2013	4.000	5,736,704						8,570,000	01/08/2013
00-1101933		PITTSBURGH	PA		12/21/2012	4.450	6,465,269						8,930,000	12/18/2012
00-1101934		SCOTTSDALE	AZ		05/01/2013	3.500	15,233,573		(20,027)				20,210,000	04/18/2013
00-1101935		WASHINGTON	DC		03/14/2013	3.630	20,160,016						52,390,000	02/26/2013
00-1101938		GRIMES	IA		03/27/2013	4.600	4,632,095						5,910,000	03/21/2013
00-1101941		GRANDVIEW	OH	S	05/30/2013	3.800	16,251,930						23,010,000	05/16/2013
00-1101944		OMAHA	NE		03/07/2013	4.050	5,436,420						8,070,000	03/01/2013
00-1101946		MCLEAN	VA		08/02/2013	3.750	10,452,408						18,570,000	04/08/2013
00-1101949		COLUMBIA	SC		03/19/2013	3.840	15,500,000						21,230,000	03/15/2013
00-1101950		KANSAS CITY	MO		03/04/2013	4.000	7,858,076						11,470,000	02/14/2013
00-1101951		WOODLAND HILLS	CA		09/03/2013	4.230	9,595,347						13,590,000	03/05/2013
00-1101953		FREDERICKSBURG	VA		03/20/2013	4.290	6,881,741						10,450,000	02/26/2013
00-1101954		WEST DES MOINES	IA		04/24/2013	4.320	6,809,349						8,870,000	04/15/2013
00-1101955		WASHINGTON	DC		04/15/2013	2.750	15,813,399		(10,080)				40,220,000	03/26/2013
00-1101956		CHINO	CA		04/11/2013	4.490	6,528,571						9,210,000	03/14/2013
00-1101957		CINCINNATI	OH		05/31/2013	4.000	18,885,756		5,818				25,330,000	04/30/2013
00-1101958		PITTSBURGH	PA		03/22/2013	3.980	12,353,714						17,540,000	03/18/2013
00-1101959		SAN MATEO	CA		06/03/2013	4.340	7,448,797						11,280,000	05/30/2013
00-1101960		OMAHA	NE		04/03/2013	4.160	3,839,982						5,380,000	03/15/2013
00-1101963		PORT ORANGE	FL		04/11/2013	4.500	6,585,487						12,510,000	04/09/2013
00-1101964		BELLMORE	NY		04/24/2013	4.250	6,535,668						14,800,000	04/19/2013
00-1101965		SAN FRANCISCO	CA		06/04/2013	3.740	4,962,044						8,040,000	05/29/2013
00-1101966		HUNTINGTON BEACH	CA		07/01/2013	4.270	4,933,411						9,140,000	05/09/2013
00-1101967		SAN DIEGO	CA		04/30/2013	4.300	2,475,847						4,660,000	04/18/2013
00-1101970		KNOXVILLE	TN		07/03/2013	4.660	11,021,123						14,920,000	06/11/2013
00-1101971		FARMINGTON HILLS	MI		08/20/2013	4.310	8,154,095						13,170,000	07/09/2013
00-1101972		CHAPEL HILL	NC		05/17/2013	4.640	6,892,468						10,000,000	05/13/2013
00-1101973		CAMERON PARK	CA		08/28/2013	4.260	11,253,213						17,080,000	07/08/2013
00-1101976		CITY OF INDUSTRY	CA		07/09/2013	3.850	26,375,938						38,100,000	05/24/2013
00-1101977		ANN ARBOR	MI		07/01/2013	3.530	14,881,891						21,490,000	05/16/2013
00-1101978		FREDERICK	MD		06/27/2013	3.680	30,000,000						45,700,000	05/29/2013
00-1101979		SEATTLE	WA		08/01/2013	3.750	19,774,636						27,102,857	06/27/2013
00-1101980		NASHVILLE	TN		07/02/2013	3.930	49,632,882						65,210,000	06/24/2013
00-1101982		NEWPORT BEACH	CA		06/11/2013	3.950	3,375,124						4,730,000	05/16/2013
00-1101984		WEST VALLEY CITY	UT		05/31/2013	3.650	7,034,199						11,200,000	05/14/2013
00-1101986		SAN ANTONIO	TX		07/03/2013	3.550	25,000,000						34,050,000	06/14/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101988		SCOTTSDALE	AZ	S	06/03/2013	3.650	8,235,995						16,040,000	05/28/2013
00-1101989		SALEM	OR		08/05/2013	3.700	13,935,984						19,420,000	06/24/2013
00-1101990		LADY LAKE	FL		05/30/2013	3.900	21,500,000						28,580,000	05/29/2013
00-1101991		MARGATE	FL		08/02/2013	4.330	8,900,000						11,490,000	07/24/2013
00-1101993		ROCHESTER	MN		10/01/2013	4.120	27,920,890						39,770,000	08/06/2013
00-1101994		TIGARD	OR		08/21/2013	3.750	8,414,836		8,324				13,380,000	07/19/2013
00-1101995		MENLO PARK	CA		06/10/2013	3.200	29,749,970						83,370,000	06/05/2013
00-1101996		MIDDLEBURG HEIGHTS	OH		07/17/2013	4.030	7,094,333						9,910,000	06/27/2013
00-1101998		WINSTON SALEM	NC		07/02/2013	3.790	10,669,105						16,557,000	06/27/2013
00-1102000		NEW BEDFORD	MA		08/12/2013	3.930	10,780,000						14,390,000	08/05/2013
00-1102001		BROOKLINE (BOSTON)	MA		07/02/2013	3.530	9,042,762						12,520,000	06/27/2013
00-1102003		JUPITER	FL		09/17/2013	4.470	16,555,960						23,150,000	08/23/2013
00-1102005		MOON TOWNSHIP	PA		07/01/2013	3.910	10,890,916						16,280,000	06/20/2013
00-1102006		GREEN (UNIONTOWN)	OH		06/28/2013	4.050	12,945,874						17,170,000	06/19/2013
00-1102009		AVON	OH		08/22/2013	3.990	32,500,000						47,196,842	08/05/2013
00-1102010		MANSFIELD	TX		11/25/2013	4.270	6,000,000						10,150,000	07/01/2013
00-1102011		MANSFIELD	TX		11/25/2013	4.270	26,000,000						35,560,000	06/27/2013
00-1102013		TULSA	OK		09/25/2013	4.600	20,446,881						28,100,000	09/18/2013
00-1102015		BOSTON	MA		07/30/2013	3.630	14,876,367						47,100,000	07/23/2013
00-1102016		ANN ARBOR	MI		08/01/2013	3.920	7,417,063						12,740,000	07/24/2013
00-1102017		ORLANDO	FL		07/16/2013	3.180	17,765,234		15,356				25,336,115	06/14/2013
00-1102021		EVANSTON	IL		09/09/2013	4.890	2,487,145						4,600,000	08/22/2013
00-1102024		LAS VEGAS	NV		10/11/2013	4.380	3,103,176						4,923,577	10/03/2013
00-1102027		OWASSO	OK		10/10/2013	4.420	23,413,659						29,450,000	09/26/2013
00-1102028		MOORE	OK		10/10/2013	4.420	18,314,197						28,535,985	09/26/2013
00-1102029		BROKEN ARROW	OK		10/10/2013	4.420	10,971,570						14,667,446	09/26/2013
00-1102030		LOS ANGELES	CA		09/03/2013	4.830	5,222,765						7,760,000	08/19/2013
00-1102031		PASADENA	CA		09/03/2013	4.830	2,487,031						5,750,000	08/19/2013
00-1102033		EDWARDSVILLE	KS		10/31/2013	3.450	12,496,671						16,800,000	10/08/2013
00-1102035		HIGHLAND PARK	TX		07/17/2013	4.530	13,926,241						19,390,000	06/27/2013
00-1102037		INDEPENDENCE TWP	MI		09/05/2013	4.550	9,952,586						13,487,805	08/27/2013
00-1102038		LONE TREE	CO		08/29/2013	4.550	22,378,372						34,500,000	08/13/2013
00-1102040		CARSON	CA		08/29/2013	4.450	4,475,316						7,920,000	08/26/2013
00-1102041		SPARTANBURG	SC		10/23/2013	4.630	8,218,170						12,700,000	10/16/2013
00-1102043		GRAPEVINE	TX		12/05/2013	4.880	29,500,000						40,050,000	10/23/2013
00-1102046		EAST ISLIP	NY		11/21/2013	4.550	13,750,000						24,680,000	10/30/2013
00-1102050		CHINO	CA		12/30/2013	4.390	11,000,000						15,080,000	11/18/2013
00-1102051		GAINESVILLE	FL		11/01/2013	4.500	13,500,000						18,032,727	10/28/2013
00-1102057		HOMEWOOD	AL		10/02/2013	4.610	6,000,000						8,055,000	09/24/2013
00-1102059		TALLAHASSEE	FL		10/25/2013	3.620	19,765,629		(4,876)				33,010,000	10/17/2013
00-1102065		SEATTLE	WA		11/01/2013	4.570	4,294,409						6,720,000	10/22/2013
00-1102066		TUKWILA	WA		11/01/2013	4.720	5,975,297						7,760,000	10/22/2013
00-1102068		PIKESVILLE	MD		10/30/2013	5.170	3,993,452						5,650,000	10/24/2013
00-1102071		OWASSO	OK		11/27/2013	3.890	13,140,577						22,630,000	11/15/2013
00-1102073		NORMAN	OK		11/07/2013	4.930	10,000,000						13,521,739	10/25/2013
00-1102076		MISSION VIEJO	CA		11/19/2013	3.960	7,000,000						9,418,554	11/01/2013
00-1102077		YUKON	OK		12/19/2013	4.610	22,000,000						29,740,000	11/25/2013
00-1102078		CHANDLER	AZ		10/31/2013	3.510	25,793,380		(6,206)				38,050,000	10/23/2013
00-1102079		TEMPE	AZ		12/16/2013	4.250	26,773,707						35,450,000	11/25/2013
00-1102086		HANOVER	MD		11/07/2013	4.040	12,650,000						22,260,000	11/05/2013
00-1102095		COLUMBIA	MO		11/27/2013	4.560	10,000,000						16,475,555	11/06/2013
00-1102096		BALTIMORE	MD		11/12/2013	4.430	10,000,000						16,681,250	11/05/2013
00-1102099		BEAVERTON	OR		12/10/2013	4.530	33,570,000						68,280,317	11/20/2013
00-1102100		SAN DIEGO	CA		12/12/2013	5.050	8,200,000						17,600,000	11/18/2013
00-1102102		ONTARIO	CA		10/31/2013	3.790	7,486,677						10,010,000	10/22/2013
00-1102103		PHOENIX	AZ		11/26/2013	4.140	9,250,000						12,333,333	11/18/2013
00-1102106		CARROLLTON	TX		12/26/2013	5.030	11,000,000						14,720,000	12/06/2013
00-1102107		ADDISON	IL		12/19/2013	4.470	6,200,000						12,960,000	12/05/2013
00-1102108		WAUKEE	IA		12/20/2013	4.700	17,100,000						26,300,000	12/20/2013
00-1102109		BROOKLYN	NY		12/20/2013	4.340	12,500,000						19,100,000	12/05/2013
00-1102113		WILLIAMSVILLE	NY		12/23/2013	4.610	4,500,000						6,550,000	12/09/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102119		REDONDO BEACH	CA		12/19/2013	1.970	15,000,000						23,010,000	12/10/2013
00-1102125		FAIRFAX	VA		12/18/2013	4.460	37,400,000						55,670,000	12/10/2013
00-6000058		CLEARWATER	SC		01/31/2002	7.875	90,381						3,576,405	12/31/2000
00-6000073		WAYNESBORO	GA		01/31/2002	9.125	326,896						3,739,084	12/31/2000
00-6000083		NAPLES	FL		01/31/2002	8.875	138,074						1,377,980	12/31/2000
00-6000096		WEST COLUMBIA	SC		01/31/2002	8.125	511,649						4,157,378	12/31/2000
00-6000125		ARLINGTON	VA		01/31/2002	7.875	1,453,509						13,024,395	12/31/2000
00-6000180		ARLINGTON	VA		01/31/2002	7.000	1,053,004						7,755,785	12/31/2000
00-6000193		CINCINNATI	OH		01/31/2002	6.875	275,941						1,578,884	12/31/2000
00-6000203		GREENVILLE	SC		01/31/2002	7.250	20,872						2,179,998	10/31/2001
00-6000224		MANFIELD	MA		01/31/2002	8.400	252,845						2,678,328	12/31/2000
00-6000245		LUMBERTON	NJ		01/31/2002	8.270	1,901,158						11,460,000	12/31/2000
00-6000248		TREVOSE	PA		01/31/2002	7.340	602,150						3,300,000	05/03/2001
00-6000256		ARDEN HILLS	MN		01/31/2002	7.590	503,417						2,940,000	09/06/2001
00-9000089		SAN FRANCISCO	CA		06/01/2001	7.875	244,724						2,744,000	03/27/2001
00-9000100		LA CANADA	CA		07/01/2001	8.125	50,527						338,100	06/18/2001
00-9000123		CINCINNATI	OH		12/03/2001	8.000	530,741						950,600	11/24/2001
00-9000137		YORBA LINDA	CA		05/01/2002	7.750	132,449						779,100	04/30/2002
00-9000144		ROCK HILL	SC		08/01/2002	8.000	252,091						607,600	07/29/2002
03-0301632		SANTA CLARITA	CA		07/18/1990	8.125	429,862						5,100,000	02/19/1990
03-0305576		OAKWOOD	GA		03/31/1994	7.875	158,163						6,500,000	11/05/1993
03-0306146		DENVER	CO		07/08/1994	8.000	374,905						8,900,000	01/01/1994
03-0306302		WATERFORD	MI		10/04/1994	6.270	1,106,932						14,000,000	05/04/1994
03-0306926		SEATTLE	WA		02/01/1995	9.625	279,118						2,990,000	11/18/1994
03-0307129		AMHERST	NY		06/27/1995	8.880	1,214,602						3,060,000	03/28/1995
03-0307463		JACKSONVILLE	FL		11/21/1995	7.620	470,040						3,260,780	06/29/1995
03-0307610		RAYMOND	WA		09/26/1996	8.000	653,303						3,000,000	07/12/1995
03-0307885		LOUISVILLE	KY		02/29/1996	7.875	367,974						2,570,000	07/25/1995
03-0308244		LAVERGNE	TN		01/09/1997	8.070	659,041						8,000,000	03/13/2000
03-0308428		PLAINVILLE	OH		03/14/1996	7.500	1,482,245						4,800,000	10/27/1995
03-0308464		KENT	WA		03/28/1996	8.375	287,142						1,766,000	11/22/1995
03-0308648		DELAWARE	OH		03/05/1996	7.875	1,796,296						12,347,000	12/18/1995
03-0308675		OVERLAND PARK	KS		03/21/1996	7.400	1,107,098						6,780,000	12/27/1995
03-0308822		RALEIGH	NC		06/27/1996	7.500	9,961,165						124,450,000	01/09/2006
03-0308877		CHEROKEE COUNTY	GA		04/03/1997	7.290	2,133,914						10,440,000	02/23/1996
03-0309254		TAMPA	FL		08/29/1996	8.250	337,011						3,740,000	05/06/1996
03-0310231		OAKDALE	MN		08/27/1997	8.750	1,985,647						4,225,000	06/01/1997
03-0310337		HOUSTON	TX		09/30/1997	6.270	7,953,093						18,388,170	09/15/2004
03-0310373		MARYLAND HEIGHTS	MO		08/22/1997	8.375	1,009,887						4,260,000	06/12/1997
03-0310442		HOUSTON	TX		09/30/1997	6.270	465,917						18,388,170	09/15/2004
03-0310520		OAKDALE	MN		12/01/1997	8.080	819,220						2,770,000	10/02/1997
03-0311838		SEATTLE	WA		04/07/1999	7.320	629,988						1,917,000	03/12/1999
03-0312004		FARMERS BRANCH	TX		07/13/1999	7.530	2,439,716						4,700,000	06/21/1999
03-4000027		NAUGATUCK	CT		09/10/1996	8.500	3,392,247						8,360,000	03/29/1996
03-4000509		FAIRFIELD	OH		06/30/1997	8.700	2,805,104						12,380,000	04/11/1997
03-4000518		MARIETTA	GA		07/18/1997	8.550	2,394,288						9,325,000	06/12/1997
03-4000554		LANSING	MI		11/25/1997	8.500	2,577,095						7,156,000	06/26/1997
03-4000590		CINCINNATI	OH		09/30/1997	8.125	1,497,143						6,650,000	02/15/2002
03-4000669		ROBERTSDALE	AL		11/04/1997	7.970	743,404						3,850,000	07/11/1997
03-4001019		MONROEVILLE	PA		09/01/1998	7.190	3,656,741						12,065,000	05/22/1998
03-4001028		OKLAHOMA CITY	OK		07/27/1998	6.930	901,723						3,126,880	04/09/1998
03-4002170		SALT LAKE CITY	UT		12/28/1999	5.740	1,357,926						2,969,006	10/01/1999
03-4100095		JACKSONVILLE	FL		12/13/1995	7.580	848,057						6,849,240	06/20/1995
03-4100224		HOUSTON	TX		03/12/1997	7.940	1,203,616						6,470,000	09/09/1996
0599999. Mortgages in good standing - Commercial mortgages-all other							5,714,293,150		69,335				10,828,249,544	XXX
0899999. Total Mortgages in good standing							5,714,293,150		69,335				10,828,249,544	XXX
00-1101260		EUGENE	OR		11/09/2006	7.100	1,220,006						33,227,848	11/18/2013
00-1101507		NORCROSS	GA		08/18/2008	0.000								06/19/2007
1399999. Restructured mortgages - Commercial mortgages-all other							1,220,006						33,227,848	XXX
1699999. Total - Restructured Mortgages							1,220,006						33,227,848	XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							5,715,513,156		69,335				10,861,477,392	XXX

General Interrogatory:

1. Mortgages in good standing $ ----------183,979 unpaid taxes $ ---------- interest due and unpaid.
2. Restructured mortgages $ ---------- unpaid taxes $ ---------- interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.
4. Mortgages in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
00-1001319	RANCHO CUCAMONGA	CA		11/01/2006	3.950		747,658	
00-1101882	REDONDO BEACH	CA		04/03/2013	4.080	4,800,000		15,040,000
00-1101883	STUDIO CITY	CA		03/05/2013	4.080	4,700,000		11,110,000
00-1101901	NASHVILLE	TN		03/14/2013	4.300	5,800,000		9,540,000
00-1101906	CHICAGO	IL		04/01/2013	3.900	13,000,000		27,920,000
00-1101921	MAPLE VALLEY	WA		01/14/2013	4.160	13,500,000		19,540,000
00-1101922	JUANITA	WA		02/07/2013	3.850	8,000,000		13,910,000
00-1101924	TUSTIN	CA		12/05/2012	3.790		10,000,000	
00-1101929	IRVINE	CA		01/03/2013	4.000	4,000,000		7,030,000
00-1101930	KANSAS CITY	MO		02/05/2013	4.000	3,100,000		4,780,000
00-1101931	CHICAGO	IL		01/22/2013	4.000	5,900,000		8,570,000
00-1101934	SCOTTSDALE	AZ		05/01/2013	3.500	15,253,600		20,210,000
00-1101935	WASHINGTON	DC		03/14/2013	3.630	20,500,000		52,390,000
00-1101938	GRIMES	IA		03/27/2013	4.600	4,700,000		5,910,000
00-1101941	GRANDVIEW	OH	S	05/30/2013	3.800	16,400,000		23,010,000
00-1101944	OMAHA	NE		03/07/2013	4.050	5,500,000		8,070,000
00-1101946	MCLEAN	VA		08/02/2013	3.750	10,500,000		18,570,000
00-1101949	COLUMBIA	SC		03/19/2013	3.840	15,500,000		21,230,000
00-1101950	KANSAS CITY	MO		03/04/2013	4.000	8,000,000		11,470,000
00-1101951	WOODLAND HILLS	CA		09/03/2013	4.230	9,650,000		13,590,000
00-1101953	FREDERICKSBURG	VA		03/20/2013	4.290	7,100,000		10,450,000
00-1101954	WEST DES MOINES	IA		04/24/2013	4.320	6,900,000		8,870,000
00-1101955	WASHINGTON	DC		04/15/2013	2.750	16,085,275		40,220,000
00-1101956	CHINO	CA		04/11/2013	4.490	6,650,000		9,210,000
00-1101957	CINCINNATI	OH		05/31/2013	4.000	18,879,938		25,330,000
00-1101958	PITTSBURGH	PA		03/22/2013	3.980	12,500,000		17,540,000
00-1101959	SAN MATEO	CA		06/03/2013	4.340	7,500,000		11,280,000
00-1101960	OMAHA	NE		04/03/2013	4.160	3,900,000		5,380,000
00-1101963	PORT ORANGE	FL		04/11/2013	4.500	2,000,000	4,600,000	12,510,000
00-1101964	BELLMORE	NY		04/24/2013	4.250	6,600,000		14,800,000
00-1101965	SAN FRANCISCO	CA		06/04/2013	3.740	5,000,000		8,040,000
00-1101966	HUNTINGTON BEACH	CA		07/01/2013	4.270	5,000,000		9,140,000
00-1101967	SAN DIEGO	CA		04/30/2013	4.300	2,500,000		4,660,000
00-1101970	KNOXVILLE	TN		07/03/2013	4.660	11,100,000		14,920,000
00-1101971	FARMINGTON HILLS	MI		08/20/2013	4.310	8,200,000		13,170,000
00-1101972	CHAPEL HILL	NC		05/17/2013	4.640	7,000,000		10,000,000
00-1101973	CAMERON PARK	CA		08/28/2013	4.260	11,300,000		17,080,000
00-1101976	CITY OF INDUSTRY	CA		07/09/2013	3.850	26,750,000		38,100,000
00-1101977	ANN ARBOR	MI		07/01/2013	3.530	15,000,000		21,490,000
00-1101978	FREDERICK	MD		06/27/2013	3.680	30,000,000		45,700,000
00-1101979	SEATTLE	WA		08/01/2013	3.750	20,000,000		27,102,857
00-1101980	NASHVILLE	TN		07/02/2013	3.930	50,000,000		65,210,000
00-1101982	NEWPORT BEACH	CA		06/11/2013	3.950	3,400,000		4,730,000
00-1101984	WEST VALLEY CITY	UT		05/31/2013	3.650	7,100,000		11,200,000
00-1101986	SAN ANTONIO	TX		07/03/2013	3.550	25,000,000		34,050,000
00-1101988	SCOTTSDALE	AZ	S	06/03/2013	3.650	8,300,000		16,040,000
00-1101989	SALEM	OR		08/05/2013	3.700	14,000,000		19,420,000
00-1101990	LADY LAKE	FL		05/30/2013	3.900	21,500,000		15,286,977
00-1101991	MARGATE	FL		08/02/2013	4.330	8,900,000		11,490,000
00-1101993	ROCHESTER	MN		10/01/2013	4.120	28,000,000		39,770,000
00-1101994	TIGARD	OR		08/21/2013	3.750	8,459,303		13,380,000
00-1101995	MENLO PARK	CA		06/10/2013	3.200	30,000,000		41,685,000
00-1101996	MIDDLEBURG HEIGHTS	OH		07/17/2013	4.030	7,150,000		9,910,000
00-1101998	WINSTON SALEM	NC		07/02/2013	3.790	10,750,000		16,557,000
00-1102000	NEW BEDFORD	MA		08/12/2013	3.930	10,780,000		14,390,000
00-1102001	BROOKLINE (BOSTON)	MA		07/02/2013	3.530	9,100,000		12,520,000
00-1102003	JUPITER	FL		09/17/2013	4.470	16,600,000		23,150,000
00-1102005	MOON TOWNSHIP	PA		07/01/2013	3.910	11,000,000		16,280,000
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013	4.050	13,125,000		17,170,000
00-1102009	AVON	OH		08/22/2013	3.990	4,276,316	28,223,684	47,196,842
00-1102010	MANSFIELD	TX		11/25/2013	4.270	6,000,000		10,150,000
00-1102011	MANSFIELD	TX		11/25/2013	4.270	26,000,000		35,560,000
00-1102013	TULSA	OK		09/25/2013	4.600	20,500,000		28,100,000
00-1102015	BOSTON	MA		07/30/2013	3.630	15,000,000		47,100,000
00-1102016	ANN ARBOR	MI		08/01/2013	3.920	7,500,000		12,740,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
00-1102017	ORLANDO	FL		07/16/2013	3.180	17,749,879		25,336,115
00-1102021	EVANSTON	IL		09/09/2013	4.890	2,500,000		4,600,000
00-1102024	LAS VEGAS	NV		10/11/2013	4.380	3,115,447		2,461,789
00-1102027	OWASSO	OK		10/10/2013	4.420	23,485,000		29,450,000
00-1102028	MOORE	OK		10/10/2013	4.420	18,370,000		28,535,985
00-1102029	BROKEN ARROW	OK		10/10/2013	4.420	11,005,000		14,667,446
00-1102030	LOS ANGELES	CA		09/03/2013	4.830	5,250,000		7,760,000
00-1102031	PASADENA	CA		09/03/2013	4.830	2,500,000		5,750,000
00-1102033	EDWARDSVILLE	KS		10/31/2013	3.450	12,550,000		16,800,000
00-1102035	HIGHLAND PARK	TX		07/17/2013	4.530	14,000,000		19,390,000
00-1102037	INDEPENDENCE TWP	MI		09/05/2013	4.550	10,000,000		13,487,805
00-1102038	LONE TREE	CO		08/29/2013	4.550	22,500,000		15,333,333
00-1102040	CARSON	CA		08/29/2013	4.450	4,500,000		7,920,000
00-1102041	SPARTANBURG	SC		10/23/2013	4.630	8,250,000		12,700,000
00-1102043	GRAPEVINE	TX		12/05/2013	4.880	29,500,000		40,050,000
00-1102046	EAST ISLIP	NY		11/21/2013	4.550	13,750,000		24,680,000
00-1102050	CHINO	CA		12/30/2013	4.390	11,000,000		15,080,000
00-1102051	GAINESVILLE	FL		11/01/2013	4.500	13,500,000		18,032,727
00-1102057	HOMEWOOD	AL		10/02/2013	4.610	6,000,000		8,055,000
00-1102059	TALLAHASSEE	FL		10/25/2013	3.620	19,800,555		33,010,000
00-1102065	SEATTLE	WA		11/01/2013	4.570	4,300,000		6,720,000
00-1102066	TUKWILA	WA		11/01/2013	4.720	5,982,634		7,760,000
00-1102068	PIKESVILLE	MD		10/30/2013	5.170	4,000,000		5,650,000
00-1102071	OWASSO	OK		11/27/2013	3.890	13,140,577		22,630,000
00-1102073	NORMAN	OK		11/07/2013	4.930	10,000,000		13,521,739
00-1102076	MISSION VIEJO	CA		11/19/2013	3.960	7,000,000		9,418,554
00-1102077	YUKON	OK		12/19/2013	4.610	22,000,000		29,740,000
00-1102078	CHANDLER	AZ		10/31/2013	3.510	25,799,586		38,050,000
00-1102079	TEMPE	AZ		12/16/2013	4.250	26,773,707		35,450,000
00-1102086	HANOVER	MD		11/07/2013	4.040	12,650,000		22,260,000
00-1102095	COLUMBIA	MO		11/27/2013	4.560	10,000,000		8,237,778
00-1102096	BALTIMORE	MD		11/12/2013	4.430	10,000,000		16,681,250
00-1102099	BEAVERTON	OR		12/10/2013	4.530	33,570,000		47,940,634
00-1102100	SAN DIEGO	CA		12/12/2013	5.050	8,200,000		12,878,049
00-1102102	ONTARIO	CA		10/31/2013	3.790	7,500,000		10,010,000
00-1102103	PHOENIX	AZ		11/26/2013	4.140	9,250,000		12,333,333
00-1102106	CARROLLTON	TX		12/26/2013	5.030	11,000,000		14,720,000
00-1102107	ADDISON	IL		12/19/2013	4.470	6,200,000		12,960,000
00-1102108	WAUKEE	IA		12/20/2013	4.700	17,100,000		26,300,000
00-1102109	BROOKLYN	NY		12/20/2013	4.340	12,500,000		19,100,000
00-1102113	WILLIAMSVILLE	NY		12/23/2013	4.610	4,500,000		6,550,000
00-1102119	REDONDO BEACH	CA		12/19/2013	1.970	15,000,000		23,010,000
00-1102125	FAIRFAX	VA		12/18/2013	4.460	37,400,000		55,670,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,324,401,817	43,571,342	2,020,660,213
0899999. Total Mortgages in good standing						1,324,401,817	43,571,342	2,020,660,213
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,324,401,817	43,571,342	2,020,660,213

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1000095	FLORENCE	KY		02/16/2000	02/27/2013	1,061,125							1,061,125	1,061,125			
00-1000155	SOUTH GATE	CA		03/15/2000	08/28/2013	169,744							169,744	169,744			
00-1000238	EVANDALE	OH		06/26/2000	09/05/2013	2,250,000							2,250,000	2,250,000			
00-1000385	FLORENCE	KY		12/14/2000	02/27/2013	819,364							819,364	819,364			
00-1000517	JACKSONVILLE	FL		12/23/2002	03/28/2013	2,768,131							2,768,131	2,768,131			
00-1000556	INDIANAPOLIS	IN		04/12/2001	08/30/2013	384,922							384,922	384,922			
00-1000608	DALLAS	TX		01/14/2002	01/23/2013	3,340,190							3,340,190	3,340,190			
00-1000631	LOUISVILLE	KY		06/25/2001	07/08/2013	4,306,504							4,306,504	4,306,504			
00-1000864	TUALATIN	OR		03/22/2002	08/09/2013	1,606,747							1,606,747	1,606,747			
00-1000941	SPARTANBURG	SC		05/07/2002	10/23/2013	1,001,908							1,001,908	1,001,908			
00-1001123	HILLSBOROUGH	NC		10/09/2003	10/15/2013	4,366,090							4,366,090	4,366,090			
00-1001138	CHARLOTTE	NC		10/10/2002	06/18/2013	5,167,090							5,167,090	5,167,090			
00-1001175	VIERA	FL		02/27/2004	12/02/2013	14,807,285							14,807,285	14,807,285			
00-1001180	LOUISVILLE	KY		05/09/2003	08/13/2013	5,421,057							5,421,057	5,421,057			
00-1001200	FAIRFIELD	NJ		05/02/2003	02/04/2013	1,780,574							1,780,574	1,780,574			
00-1001208	JACKSONVILLE	FL		12/23/2002	03/28/2013	8,144,512							8,144,512	8,144,512			
00-1001209	AURORA	CO		12/16/2002	11/20/2013	4,166,777							4,166,777	4,166,777			
00-1001234	WALNUT CREEK	CA		11/20/2002	06/07/2013	227,260							227,260	227,260			
00-1001269	CITY OF COMMERCE	CA		02/27/2003	03/05/2013	2,117,841							2,117,841	2,117,841			
00-1001271	WHITE MARSH	MD		03/05/2003	01/02/2013	240,655		18,283			18,283		258,939	258,939			
00-1001291	MENLO PARK	CA		09/10/2003	06/10/2013	6,359,990							6,359,990	6,359,990			
00-1001293	ODESSA	TX		04/23/2003	02/27/2013	8,401,137							8,401,137	8,401,137			
00-1001295	DENVER	CO		05/05/2003	03/01/2013	637,371							637,371	637,371			
00-1001302	MENLO PARK	CA		03/31/2003	06/10/2013	3,372,681							3,372,681	3,372,681			
00-1001303	CORONA	CA		07/01/2003	05/10/2013	502,597							502,597	502,597			
00-1001305	AUBURN HILLS	MI		07/15/2003	08/09/2013	3,428,253							3,428,253	3,428,253			
00-1001312	ODESSA	TX		04/23/2003	02/27/2013	2,394,323							2,394,323	2,394,323			
00-1001314	SALT LAKE CITY	UT		11/04/2003	09/19/2013	5,158,955							5,158,955	5,158,955			
00-1001315	HEBRON	KY		04/16/2003	02/14/2013	9,197,168							9,197,168	9,197,168			
00-1001316	CHARLOTTE	NC		09/02/2003	08/29/2013	291,738							291,738	291,738			
00-1001320	RIVERSIDE	CA		05/22/2003	06/07/2013	13,283,811							13,283,811	13,283,811			
00-1001328	MILFORD	OH		08/29/2003	05/23/2013	5,412,459							5,412,459	5,412,459			
00-1001332	WALKER	MI		05/07/2003	05/28/2013	94,299							94,299	94,299			
00-1001336	MT. PLEASANT	WI		05/02/2003	03/15/2013	143,392		(5,286)			(5,286)		138,106	143,392		5,286	5,286
00-1002022	JUANITA	WA		04/17/2003	02/07/2013	5,313,145							5,313,145	5,313,145			
00-1100002	MAINEVILLE	OH		04/10/2004	12/12/2013	275,862							275,862	275,862			
00-1100005	BEAVER CREEK	OH		04/10/2004	12/12/2013	275,862							275,862	275,862			
00-1100008	KANSAS CITY	MO		05/12/2003	02/05/2013	1,716,635							1,716,635	1,716,635			
00-1100011	GAINESVILLE	FL		02/13/2004	12/12/2013	6,371,253							6,371,253	6,371,253			
00-1100018	CUMBERLAND	MD		09/29/2003	07/19/2013	2,618,873							2,618,873	2,618,873			
00-1100026	JACKSONVILLE	FL		08/28/2003	09/12/2013	97,109							97,109	97,109			
00-1100031	KALAMAZOO	MI		09/15/2003	11/07/2013	5,867,018							5,867,018	5,867,018			
00-1100032	BLOOMINGTON	IN		08/07/2003	08/09/2013	2,142,632							2,142,632	2,142,632			
00-1100045	RANCHO BERNARDO	CA		07/24/2003	05/15/2013	1,165,239							1,165,239	1,165,239			
00-1100053	OMAHA	NE		07/01/2003	06/26/2013	3,792,513							3,792,513	3,792,513			
00-1100056	NORTHBROOK	IL		08/14/2003	08/13/2013	1,941,494							1,941,494	1,941,494			
00-1100064	SAN MATEO	CA		08/06/2003	06/03/2013	3,860,263							3,860,263	3,860,263			
00-1100073	SAN FRANCISCO	CA		08/06/2003	06/04/2013	3,061,115							3,061,115	3,061,115			
00-1100074	SAN DIEGO	CA		08/07/2003	07/19/2013	1,580,807							1,580,807	1,580,807			
00-1100075	SAN DIEGO	CA		08/28/2003	07/19/2013	2,316,852							2,316,852	2,316,852			
00-1100083	LOUISVILLE	KY		07/29/2003	03/28/2013	1,675,043							1,675,043	1,675,043			
00-1100097	SALEM	OR		10/21/2003	08/05/2013	4,907,023							4,907,023	4,907,023			
00-1100112	JUPITER	FL		11/26/2003	09/17/2013	3,423,441							3,423,441	3,423,441			
00-1100116	BRIGHTON	MI		12/01/2003	02/20/2013	7,152,320							7,152,320	7,152,320			
00-1100118	MANASSAS	VA		09/24/2003	12/16/2013	88,287							88,287	88,287			
00-1100121	WAYNE	NJ		12/01/2003	03/22/2013	4,849,579							4,849,579	4,849,579			
00-1100126	ORANGE PARK	FL		12/17/2003	05/24/2013	95,713							95,713	95,713			
00-1100128	JACKSONVILLE	FL		12/29/2003	09/12/2013	154,052							154,052	154,052			
00-1100132	BRIGHTON	MI		10/09/2003	02/20/2013	2,353,323							2,353,323	2,353,323			
00-1100153	BUTLER	PA		12/11/2003	12/05/2013	2,575,213							2,575,213	2,575,213			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100157	LEXINGTON	KY		12/04/2003	09/30/2013	2,191,871							2,191,871	2,191,871			
00-1100168	MIAMI	FL		11/10/2003	11/01/2013	3,458,581							3,458,581	3,458,581			
00-1100185	MONTGOMERY	AL		11/03/2003	10/29/2013	291,808							291,808	291,808			
00-1100186	MONTGOMERY	AL		11/03/2003	10/29/2013	250,852							250,852	250,852			
00-1100188	MAINEVILLE	OH		10/21/2003	12/12/2013	86,868							86,868	86,868			
00-1100189	BEAVER CREEK	OH		10/21/2003	12/12/2013	125,990		(323)			(323)		125,667	125,563		(104)	(104)
00-1100205	FARMINGTON HILLS	MI		11/10/2003	08/20/2013	193,403							193,403	193,403			
00-1100217	LAS VEGAS	NV		12/30/2003	10/11/2013	3,185,076							3,185,076	3,185,076			
00-1100218	ALEXANDRIA	VA		11/10/2003	08/15/2013	17,000,000							17,000,000	17,000,000			
00-1100220	RENTON	WA		01/14/2004	10/08/2013	9,923,741							9,923,741	9,923,741			
00-1100225	EDGEWATER	NJ		12/17/2003	09/05/2013	43,483,477							43,483,477	43,483,477			
00-1100228	OMAHA	NE		01/08/2004	01/11/2013	1,032,678							1,032,678	1,032,678			
00-1100230	LAKE OSWEGO	OR		01/14/2004	10/08/2013	4,833,436							4,833,436	4,833,436			
00-1100239	LOGAN	UT		03/18/2004	08/30/2013	4,830,336							4,830,336	4,830,336			
00-1100243	ALBUQUERQUE	NM		01/29/2004	12/19/2013	632,199							632,199	632,199			
00-1100244	ALBUQUERQUE	NM		01/29/2004	12/19/2013	4,267,345							4,267,345	4,267,345			
00-1100245	INDIANAPOLIS	IN		12/23/2003	09/16/2013	7,848,270							7,848,270	7,848,270			
00-1100246	INDIANAPOLIS	IN		12/29/2003	09/16/2013	10,522,820							10,522,820	10,522,820			
00-1100253	LAKE FOREST	IL		12/04/2003	12/23/2013	1,064,865							1,064,865	1,064,865			
00-1100254	MIAMI	FL		11/10/2003	11/01/2013	1,383,432							1,383,432	1,383,432			
00-1100267	LEXINGTON	KY		12/15/2003	11/21/2013	1,200,516							1,200,516	1,200,516			
00-1100270	NEW BEDFORD	MA		12/03/2003	08/12/2013	5,135,162							5,135,162	5,135,162			
00-1100287	SPRING HILL	FL		12/19/2003	11/07/2013	6,000,000							6,000,000	6,000,000			
00-1100317	BUFFALO	NY		03/09/2004	12/12/2013	2,108,865							2,108,865	2,108,865			
00-1100332	ALBUQUERQUE	NM		01/29/2004	12/19/2013	1,488,366							1,488,366	1,488,366			
00-1100335	WALKER	MI		02/12/2004	09/27/2013	78,749							78,749	78,749			
00-1100397	BOYNTON BEACH	FL		08/30/2004	08/30/2013	3,433,564							3,433,564	3,433,564			
00-1100418	TORRANCE	CA		11/30/2004	12/03/2013	4,345,073		91,340			91,340		4,436,416	4,550,203		113,789	113,789
00-1100512	MESA	AZ		08/24/2004	04/08/2013	1,121,586							1,121,586	1,121,586			
00-1100534	MESA	AZ		08/24/2004	04/08/2013	1,308,518							1,308,518	1,308,518			
00-1100606	REDONDO BEACH	CA		12/22/2004	03/28/2013	2,811,053							2,811,053	2,811,053			
00-1100676	SALEM	OR		08/04/2005	08/05/2013	7,144,073							7,144,073	7,144,073			
00-1100712	COMPTON	CA		12/30/2004	06/26/2013	4,541,720							4,541,720	4,541,720			
00-1100731	FARMINGTON HILLS	MI		09/30/2005	06/28/2013	11,673,809							11,673,809	11,673,809			
00-1100739	BRIGHTON	MI		03/03/2005	02/20/2013	3,307,755							3,307,755	3,307,755			
00-1100755	SPARTANBURG	SC		03/01/2005	10/23/2013	1,246,486							1,246,486	1,246,486			
00-1100759	BOISE	ID		03/04/2005	11/08/2013	12,294,820							12,294,820	12,294,820			
00-1100762	BEAVERTON	OR		06/21/2005	12/10/2013	17,733,559		(80,107)			(80,107)		17,653,452	17,524,986		(128,466)	(128,466)
00-1100832	FREDERICK	MD		11/01/2005	06/27/2013	17,601,585		(19,675)			(19,675)		17,581,910	17,484,957		(96,953)	(96,953)
00-1100833	WHITE MARSH	MD		05/31/2005	01/02/2013	174,000							174,000	174,000			
00-1100866	SAN DIEGO	CA		10/30/2006	12/12/2013	6,747,084							6,747,084	6,747,084			
00-1100901	PORT RICHEY	FL		08/09/2005	01/25/2013	1,311,998							1,311,998	1,311,998			
00-1100907	EDGEWATER	NJ		07/08/2005	09/05/2013	7,553,377							7,553,377	7,553,377			
00-1100912	CANONSBURG	PA		08/05/2005	03/15/2013	4,447,978							4,447,978	4,447,978			
00-1100970	DENVER	CO		09/26/2005	03/28/2013	20,990,833							20,990,833	20,990,833			
00-1101006	GAINESVILLE	FL		10/12/2005	12/12/2013	1,315,440							1,315,440	1,315,440			
00-1101053	FARMINGTON HILLS	MI		09/30/2005	06/28/2013	4,858,899							4,858,899	4,858,899			
00-1101057	MILFORD	OH		11/30/2005	05/23/2013	2,001,849							2,001,849	2,001,849			
00-1101072	SEATTLE	WA		12/20/2005	09/11/2013	7,811,113							7,811,113	7,811,113			
00-1101162	JACKSONVILLE	FL		04/20/2006	03/28/2013	3,713,205							3,713,205	3,713,205			
00-1101164	CECIL TOWNSHIP	PA		05/05/2006	10/30/2013	850,000							850,000	850,000			
00-1101174	JACKSONVILLE	FL		06/15/2006	03/28/2013	6,364,846							6,364,846	6,364,846			
00-1101175	FERNANDINA BEACH	FL		04/28/2006	03/28/2013	3,306,835							3,306,835	3,306,835			
00-1101178	ST. LOUIS	MO		05/31/2006	12/02/2013	8,091,114							8,091,114	8,091,114			
00-1101204	DALLAS	TX		06/29/2006	03/29/2013	2,673,998							2,673,998	2,673,998			
00-1101207	JACKSONVILLE	FL		07/13/2006	05/20/2013	1,550,000							1,550,000	1,550,000			
00-1101208	JACKSONVILLE	FL		07/13/2006	07/17/2013	1,750,000							1,750,000	1,750,000			
00-1101212	FT. WORTH	TX		06/23/2006	12/20/2013	16,351,805							16,351,805	16,351,805			
00-1101225	PORTLAND	OR		06/29/2006	08/29/2013	8,845,780							8,845,780	8,845,780			
00-1101258	SPARTANBURG	SC		08/22/2006	10/23/2013	1,403,545							1,403,545	1,403,545			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101272	REDONDO BEACH	CA		09/22/2006	03/28/2013	2,489,033							2,489,033	2,489,033			
00-1101273	CECIL TOWNSHIP	PA		08/30/2006	12/31/2013	7,715,882							7,715,882	7,715,882			
00-1101291	OMAHA	NE		12/01/2006	04/03/2013	2,859,476							2,859,476	2,859,476			
00-1101321	JACKSONVILLE	FL		12/04/2006	03/28/2013	5,787,222							5,787,222	5,787,222			
00-1101336	WESTBOROUGH	MA		11/01/2006	09/27/2013	5,423,590							5,423,590	5,423,590			
00-1101349	SAN DIEGO	CA		11/30/2006	10/15/2013	22,090,043		(74,834)			(74,834)		22,015,209	22,000,000		(15,210)	(15,210)
00-1101353	JUPITER	FL		12/14/2006	09/17/2013	5,008,398							5,008,398	5,008,398			
00-1101366	HANOVER	MD		12/08/2006	11/07/2013	12,650,000							12,650,000	12,650,000			
00-1101462	WINSTON SALEM	NC		05/24/2007	07/02/2013	10,628,787							10,628,787	10,628,787			
00-1101483	DALLAS	TX		05/15/2007	03/29/2013	2,023,167							2,023,167	2,023,167			
00-1101527	COLORADO SPRINGS	CO		07/05/2007	08/29/2013	9,862,765							9,862,765	9,862,765			
00-1101575	LINCOLN	NE		08/23/2007	09/06/2013	14,017,184							14,017,184	14,017,184			
00-1101635	JACKSONVILLE	FL		04/23/2008	03/28/2013	8,970,829							8,970,829	8,970,829			
00-1101636	MILWAUKEE	WI		05/01/2008	07/25/2013	5,315,518							5,315,518	5,315,518			
00-1101639	MILFORD	OH		07/22/2008	05/23/2013	1,781,063							1,781,063	1,781,063			
00-1101645	INDEPENDENCE TWP	MI		09/05/2008	09/05/2013	18,435,938							18,435,938	18,435,938			
00-1101647	INDEPENDENCE TWP	MI		09/05/2008	09/05/2013	1,000,000							1,000,000	1,000,000			
00-1101651	DALLAS	TX		10/01/2008	08/07/2013	23,135,199							23,135,199	23,135,199			
00-1101666	GAITHERSBURG	MD		09/29/2009	07/26/2013	11,808,505							11,808,505	11,808,505			
00-1101745	AUSTIN	TX		06/08/2011	03/04/2013	23,024,645							23,024,645	23,024,645			
00-1101764	SAN FRANCISCO	CA		06/13/2011	04/04/2013	16,391,523							16,391,523	16,391,523			
00-1101797	COSTA MESA	CA		11/22/2011	12/05/2013	11,006,166							11,006,166	11,006,166			
00-1101926	ELGIN	IL		12/12/2012	10/09/2013	2,500,000							2,500,000	2,500,000			
00-6000047	BUFFALO	NY		01/31/2002	06/17/2013	342,348							342,348	342,348			
00-6000147	FAIRVIEW	CA		01/31/2002	02/28/2013	47,906							47,906	47,906			
00-6000166	AGOURA HILLS	CA		01/31/2002	07/31/2013	90,367							90,367	90,367			
00-6000167	SANTA CLARITA	CA		01/31/2002	09/25/2013	118,035							118,035	118,035			
00-6000190	NEWTON SQUARE	PA		01/31/2002	12/30/2013	100,918							100,918	100,918			
00-6000192	WEST CHESTER	PA		01/31/2002	12/30/2013	72,862							72,862	72,862			
00-6000233	HAUPPAUGE	NY		01/31/2002	04/01/2013	4,323,518							4,323,518	4,323,518			
03-0307803	HAYWARD	CA		10/18/1995	11/01/2013	312,094							312,094	312,094			
03-0308299	FRANKLIN	MA		05/21/1996	12/11/2013	702,750							702,750	702,750			
03-0309176	HAMILTON	OH		07/10/1996	06/07/2013	982,210							982,210	982,210			
03-0309823	CHEEKTOWAGA	NY		03/31/1997	10/15/2013	1,489,162							1,489,162	1,489,162			
03-0310828	LOVELAND	OH		04/30/1998	04/29/2013	37,299							37,299	37,299			
03-0310933	PANAMA CITY	FL		05/26/1998	05/15/2013	109,926							109,926	109,926			
03-0311109	INDIANAPOLIS	IN		08/17/1998	08/30/2013	543,718							543,718	543,718			
03-0311521	KENT	WA		01/05/1999	11/01/2013	442,644							442,644	442,644			
03-4000861	FLORENCE	KY		03/10/1998	02/27/2013	10,787,494							10,787,494	10,787,494			
03-4001046	RANCHO BERNARDO	CA		08/17/1998	07/11/2013	16,139							16,139	16,139			
03-4001055	EVANDALE	OH		11/12/1998	09/05/2013	2,175,132							2,175,132	2,175,132			
03-4001064	DAVISON	MI		09/30/1998	01/02/2013	628,984							628,984	628,984			
0199999. Mortgages closed by repayment						773,041,061		(70,601)			(70,601)		772,970,463	772,848,804		(121,658)	(121,658)
00-1000008	VANCOUVER	WA		04/24/2000		731,760							285,614	285,614			
00-1000030	PITTSBURGH	PA		11/16/1999		5,298,085							595,516	595,516			
00-1000031	PITTSBURGH	PA		11/16/1999		1,977,449							268,034	268,034			
00-1000032	PITTSBURGH	PA		09/20/1999		3,574,237							185,416	185,416			
00-1000038	VISTA	CA		08/31/2000		3,556,914							337,049	337,049			
00-1000171	CANTON	OH		08/15/2000		1,753,474							169,701	169,701			
00-1000178	PITTSBURGH	PA		04/25/2001		685,412							185,600	185,600			
00-1000188	KEASBY	NJ		04/17/2000		4,526,472							461,750	461,750			
00-1000194	KENT	WA		05/11/2000		685,461							257,307	257,307			
00-1000198	LENEXA	KS		06/29/2000		1,413,737							663,469	663,469			
00-1000232	BONITA SPRINGS	FL		06/23/2000		4,377,528							83,087	83,087			
00-1000267	RICHMOND	VA		11/14/2000		1,206,890							378,004	378,004			
00-1000467	ROCHESTER HILLS	MI		08/15/2001		6,604,704							230,308	230,308			
00-1000541	COLUMBUS	OH		04/30/2001		4,042,425							357,253	357,253			
00-1000593	KENILWORTH	NJ		08/08/2001		6,103,908							502,935	502,935			
00-1000642	ROMEOVILLE	IL		04/19/2002		2,584,422							198,563	198,563			
00-1000665	EDISON	NJ		07/06/2001		8,374,981							705,589	705,589			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1000696	FT. LAUDERDALE	FL		05/08/2002		10,939,487							435,734	435,734			
00-1000701	VILLANOVA	PA		12/17/2001		4,313,356							346,786	346,786			
00-1000714	CLOSTER	NJ		11/08/2001		2,148,825							171,930	171,930			
00-1000735	NEW CASTLE	IN		07/18/2002		2,128,815							153,406	153,406			
00-1000774	FLINT	MI		12/20/2001		6,898,400							782,385	782,385			
00-1000788	FT. PIERCE	FL		11/20/2001		1,248,605							142,714	142,714			
00-1000818	VANDERGRIFT	PA		02/22/2002		5,450,449							426,416	426,416			
00-1000819	BARBERTON	OH		12/21/2001		2,956,684							237,177	237,177			
00-1000820	PITTSBURGH	PA		12/21/2001		1,361,214							109,193	109,193			
00-1000821	LOWER BURRELL	PA		12/21/2001		1,532,158							122,905	122,905			
00-1000822	CANAL FULTON	OH		12/21/2001		842,054							67,547	67,547			
00-1000848	NEW ALBANY	OH		02/07/2002		3,194,905							251,108	251,108			
00-1000858	BROOK PARK	OH		04/09/2002		3,747,827							477,912	477,912			
00-1000867	SALT LAKE CITY	UT		03/01/2002		2,436,670							190,633	190,633			
00-1000875	SCOTTSDALE	AZ		09/18/2002		1,708,896							118,680	118,680			
00-1000903	UNION CITY	CA		03/28/2002		3,651,771							469,856	469,856			
00-1000914	CINCINNATI	OH		07/01/2002		1,874,390							160,072	160,072			
00-1000926	MARIETTA	GA		12/23/2002		2,725,748							109,616	109,616			
00-1000929	CRANBERRY	PA		06/11/2002		21,550,752							842,225	842,225			
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		6,524,605							239,799	239,799			
00-1000949	STOW	OH		05/30/2002		2,632,316							196,397	196,397			
00-1000958	HOUSTON	TX		06/18/2002		2,006,194							78,341	78,341			
00-1000964	COLUMBUS	OH		10/03/2002		2,239,435							157,328	157,328			
00-1000998	ATLANTA	GA		08/09/2002		16,454,321							649,823	649,823			
00-1000999	AURORA	CO		03/03/2004		8,160,668							152,911	152,911			
00-1001017	STARKVILLE	MS		07/03/2002		1,477,834							56,937	56,937			
00-1001038	ITHACA	NY		10/01/2002		5,575,093							126,205	126,205			
00-1001042	RAVENNA	OH		06/27/2002		5,992,117							445,039	445,039			
00-1001049	WAYNE	PA		10/24/2002		487,766							86,557	86,557			
00-1001063	OCEOLA TOWNSHIP	MI		03/14/2003		733,087							29,316	29,316			
00-1001090	MASON	OH		12/20/2002		8,377,704							223,095	223,095			
00-1001135	MADISON	WI		12/20/2002		2,875,201							73,464	73,464			
00-1001152	DALLAS	TX		12/20/2002		6,651,582							223,401	223,401			
00-1001165	CHESTERFIELD	VA		11/20/2002		8,557,559							236,645	236,645			
00-1001185	RALEIGH	NC		08/06/2004		23,614,179							523,237	523,237			
00-1001201	NORTH BRUNSWICK	NJ		05/29/2003		5,380,548							225,401	225,401			
00-1001203	NILES	IL		12/30/2002		4,808,185							129,068	129,068			
00-1001215	EDISON	NJ		12/17/2002		12,118,193							924,968	924,968			
00-1001227	HOUSTON	TX		11/20/2002		822,687							216,078	216,078			
00-1001229	HOUSTON	TX		11/20/2002		619,184							171,816	171,816			
00-1001231	HOUSTON	TX		11/20/2002		1,013,046							252,395	252,395			
00-1001232	HOUSTON	TX		11/20/2002		582,129							359,626	359,626			
00-1001233	HOUSTON	TX		11/20/2002		369,364							115,267	115,267			
00-1001237	DALLAS	TX		11/20/2002		8,581,221							720,451	720,451			
00-1001244	PITTSBURGH	PA		02/08/2005		17,854,966							565,125	565,125			
00-1001260	FINDLAY TOWNSHIP	PA		03/05/2003		1,183,593							191,082	191,082			
00-1001279	PITTSBURGH	PA		12/23/2003		6,103,382							397,368	397,368			
00-1001283	GARLAND	TX		03/03/2003		2,495,051							181,535	181,535			
00-1001308	CHICAGO	IL		07/22/2003		11,365,691							799,007	799,007			
00-1001310	SOLON	OH		04/28/2003		3,651,466							596,589	596,589			
00-1001311	ST. PETERSBURG	FL		06/24/2003		2,627,937							409,402	409,402			
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		1,832,924							101,292	101,292			
00-1001324	ST PETE/PINELLAS PK	FL		09/08/2003		1,724,979							256,270	256,270			
00-1001331	WALKER	MI		05/07/2003		3,668,239							591,938	591,938			
00-1001333	MYRTLE BEACH	SC		06/02/2003		4,103,365							293,498	293,498			
00-1002001	WESTMONT	NJ		12/05/2002		701,298							222,479	222,479			
00-1002014	KNOXVILLE	TN		07/28/2003		2,773,639							195,091	195,091			
00-1002028	MADISON	WI		11/25/2003		4,065,858							95,472	95,472			
00-1002030	LA PALMA	CA		04/28/2003		10,606,694							439,473	439,473			
00-1100009	DAVIE	FL		11/06/2003		1,045,585							330,302	330,302			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100012	PITTSBURGH	PA		05/13/2003		6,053,525							978,467	978,467			
00-1100016	CONYERS	GA		06/04/2003		2,957,131							472,686	472,686			
00-1100029	CHICAGO	IL		08/04/2003		1,654,931							257,211	257,211			
00-1100030	CHICAGO	IL		08/04/2003		1,607,647							249,862	249,862			
00-1100036	MOORESVILLE	NC		08/05/2003		3,319,338							235,701	235,701			
00-1100046	GLEN CARBON	IL		01/05/2004		2,723,965							100,412	100,412			
00-1100047	CRESTWOOD	MO		11/14/2003		5,977,705							213,531	213,531			
00-1100051	GAINESVILLE	FL		09/16/2004		12,232,617							281,471	281,471			
00-1100058	MARYSVILLE	WA		07/16/2003		1,851,663							494,888	494,888			
00-1100067	JOHNSON CITY	TN		10/31/2003		2,577,795							176,374	176,374			
00-1100068	BELLEVUE	TN		10/31/2003		3,154,408							215,826	215,826			
00-1100071	LEXINGTON	KY		02/19/2004		2,430,790							152,425	152,425			
00-1100080	GREENDALE	WI		09/02/2003		1,491,618							231,959	231,959			
00-1100100	FT. LAUDERDALE	FL		08/19/2003		3,576,665							100,295	100,295			
00-1100109	MILFORD	OH		09/23/2003		1,439,072							219,636	219,636			
00-1100122	ROCKVILLE	MD		10/01/2003		5,361,147							209,875	209,875			
00-1100123	ROCKVILLE	MD		10/01/2003		5,361,147							209,875	209,875			
00-1100124	JESSUP	MD		10/01/2003		4,336,222							169,752	169,752			
00-1100131	CONCORD	NH		09/30/2003		974,178							147,159	147,159			
00-1100141	GRAND RAPIDS	MI		10/30/2003		1,023,531							146,749	146,749			
00-1100154	MARS	PA		10/22/2003		5,044,854							221,365	221,365			
00-1100155	CLAY	NY		06/07/2004		7,712,354							288,803	288,803			
00-1100158	ANNAPOLIS	MD		02/27/2004		1,709,725							115,123	115,123			
00-1100159	WOODLAWN	MD		02/27/2004		1,544,157							60,200	60,200			
00-1100163	RESTON	VA		10/27/2003		4,822,156							321,336	321,336			
00-1100173	ALBUQUERQUE	NM		08/31/2004		2,646,643							151,208	151,208			
00-1100174	SIOUX FALLS	SD		11/12/2003		2,699,380							178,216	178,216			
00-1100195	HOUSTON	TX		11/21/2003		1,894,089							69,772	69,772			
00-1100196	HOUSTON	TX		11/21/2003		1,934,303							71,253	71,253			
00-1100197	HOUSTON	TX		11/21/2003		2,445,024							90,066	90,066			
00-1100202	LYSANDER	NY		12/10/2003		2,886,087							410,584	410,584			
00-1100215	ANAHEIM	CA		08/02/2004		2,948,285							64,404	64,404			
00-1100216	ANAHEIM	CA		08/02/2004		2,288,221							49,986	49,986			
00-1100223	PITTSBURGH	PA		10/30/2003		3,490,715							227,135	227,135			
00-1100233	ITHACA	NY		12/10/2003		589,796							13,598	13,598			
00-1100236	HARTFORD	CT		12/23/2003		28,422,846							1,895,065	1,895,065			
00-1100240	MARGATE	FL		03/03/2004		11,265,833							266,601	266,601			
00-1100247	CLEARFIELD	UT		12/04/2003		2,219,770							145,862	145,862			
00-1100248	OCEANSIDE	CA		02/05/2004		1,795,143							85,717	85,717			
00-1100252	PHILADELPHIA	PA		09/29/2004		5,518,683							140,519	140,519			
00-1100255	CARTERET	NJ		12/30/2003		1,165,706							74,050	74,050			
00-1100256	WEST SACRAMENTO	CA		01/12/2004		9,064,882							288,707	288,707			
00-1100258	ROMEOVILLE	IL		02/05/2004		829,972							65,280	65,280			
00-1100261	LAS VEGAS	NV		01/21/2004		444,528							379,194	379,194			
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		2,666,769							204,187	204,187			
00-1100272	WILSONVILLE	OR		05/21/2004		2,046,488							71,664	71,664			
00-1100296	CINCINNATI	OH		01/21/2004		3,487,855							226,726	226,726			
00-1100302	GARDEN GROVE	CA		05/02/2005		7,508,025							411,958	411,958			
00-1100306	BURBANK	CA		08/10/2004		3,836,321							81,866	81,866			
00-1100334	GUADALUPE	AZ		04/01/2004		1,217,962							24,470	24,470			
00-1100339	PORTLAND	OR		03/22/2004		2,676,627							101,093	101,093			
00-1100343	HILTON HEAD	SC		04/14/2004		2,046,325							71,519	71,519			
00-1100346	FARRAGUT	TN		05/04/2004		2,105,717							135,191	135,191			
00-1100347	VISALIA	CA		07/14/2004		1,085,813							139,417	139,417			
00-1100363	LAS VEGAS	NV		04/07/2004		7,597,178							246,266	246,266			
00-1100365	WENATCHEE	WA		08/09/2004		2,312,313							140,203	140,203			
00-1100369	HIGHWOOD	IL		05/17/2004		3,266,708							111,994	111,994			
00-1100371	ANDERSON	SC		12/21/2004		2,472,284							86,071	86,071			
00-1100373	RANCHO CUCAMONGA	CA		12/30/2004		4,070,200							234,843	234,843			
00-1100374	ST. JAMES CITY	FL		04/23/2004		2,407,883							90,228	90,228			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
00-1100375	ALGONQUIN	IL		09/15/2004		2,470,116							312,320	312,320			
00-1100377	SANTA CLARA	CA		12/15/2004		791,771							20,256	20,256			
00-1100378	GLENDALE	WI		04/28/2005		10,515,930							398,544	398,544			
00-1100384	OCALA	FL		11/12/2004		483,372							12,836	12,836			
00-1100389	WESTLAND	MI		05/24/2004		5,999,446							211,284	211,284			
00-1100394	FT. WAYNE	IN		05/14/2004		2,337,376							128,989	128,989			
00-1100399	OREGON CITY	OR		07/05/2005		356,769							7,248	7,248			
00-1100403	BAKERSFIELD	CA		05/20/2004		155,111							10,299	10,299			
00-1100404	SAN DIEGO	CA		05/26/2004		11,882,278							314,151	314,151			
00-1100406	EDISON	NJ		05/18/2004		4,530,379							294,780	294,780			
00-1100407	BURBANK	CA		08/10/2004		3,758,762							117,908	117,908			
00-1100408	LIBERTY	MO		06/01/2004		983,073							264,780	264,780			
00-1100409	PLEASANT PRAIRIE	WI		07/27/2004		5,078,416							313,955	313,955			
00-1100414	BOURNE	MA		05/05/2004		3,778,916							244,162	244,162			
00-1100420	ORMOND BEACH	FL		06/15/2004		2,452,290							158,036	158,036			
00-1100421	PORT ORANGE	FL		09/16/2004		1,148,778							102,793	102,793			
00-1100431	GUADALUPE	AZ		04/01/2004		2,351,158							47,236	47,236			
00-1100440	TEANECK	NJ		05/04/2005		5,249,499							123,865	123,865			
00-1100456	ATLANTA	GA		07/26/2005		7,275,274							233,242	233,242			
00-1100458	LINCOLNTON	NC		07/20/2004		5,569,878							293,412	293,412			
00-1100464	GAINESVILLE	FL		05/26/2004		2,278,902							84,649	84,649			
00-1100475	ITHACA	NY		06/25/2004		2,951,145							62,980	62,980			
00-1100479	OXNARD	CA		02/18/2005		3,126,880							110,281	110,281			
00-1100485	CAPE CORAL	FL		12/22/2004		291,917							11,294	11,294			
00-1100487	HILLIARD	OH		01/06/2005		1,204,608							471,187	471,187			
00-1100497	KENT	WA		08/23/2004		2,366,519							290,607	290,607			
00-1100499	CINCINNATI	OH		07/01/2005		197,681											
00-1100501	SAN DIEGO	CA		07/22/2004		9,499,163							291,471	291,471			
00-1100519	MILWAUKEE	WI		04/20/2006		2,948,623							49,781	49,781			
00-1100533	DAVENPORT	IA		10/01/2004		2,137,309							259,347	259,347			
00-1100565	MEMPHIS	TN		11/24/2004		3,975,838							109,121	109,121			
00-1100581	CHARLOTTE	NC		05/11/2005		8,455,847							341,177	341,177			
00-1100583	BOSTON	MA		09/27/2004		9,356,544							298,876	298,876			
00-1100597	MENTOR	OH		11/18/2004		3,479,954							210,003	210,003			
00-1100598	FARMERS BRANCH	TX		12/16/2004		1,309,647							43,819	43,819			
00-1100599	FARMERS BRANCH	TX		12/16/2004		2,669,026							89,302	89,302			
00-1100601	DALLAS	TX		12/16/2004		2,096,231							70,137	70,137			
00-1100602	HOUSTON	TX		12/16/2004		2,095,434							70,111	70,111			
00-1100603	HOUSTON	TX		12/16/2004		1,366,010							45,705	45,705			
00-1100640	MANHATTAN	KS		11/03/2004		1,667,461							97,757	97,757			
00-1100641	HUNT VALLEY	MD		10/14/2004		2,610,591							93,867	93,867			
00-1100647	CHICAGO	IL		11/30/2004		103,608											
00-1100648	PHOENIX	AZ		11/15/2004		2,436,886							89,322	89,322			
00-1100649	KNOXVILLE	TN		11/04/2004		3,648,242							128,764	128,764			
00-1100660	MIAMI	FL		04/13/2005		377,663											
00-1100677	LAS VEGAS	NV		02/18/2005		4,965,320							171,183	171,183			
00-1100678	MCKENA	IL		11/22/2004		5,116,169							187,702	187,702			
00-1100682	MENLO PARK	CA		07/10/2006		14,442,030							715,081	715,081			
00-1100685	TWINSBURG	OH		04/14/2005		5,896,721							330,086	330,086			
00-1100686	CHARLOTTE	NC		12/15/2004		1,556,967							41,116	41,116			
00-1100692	SALT LAKE CITY	UT		01/10/2005		7,316,433							433,786	433,786			
00-1100694	BOULDER	CO		12/29/2004		8,110,188							150,614	150,614			
00-1100696	KANSAS CITY	MO		11/22/2004		1,320,173							55,611	55,611			
00-1100697	CLEARFIELD	UT		01/28/2005		2,825,735							183,477	183,477			
00-1100698	ALGONQUIN	IL		03/02/2005		7,698,774							272,298	272,298			
00-1100700	DOWNES GROVE	IL		12/16/2004		5,213,955							195,091	195,091			
00-1100717	FARMERS BRANCH	TX		12/16/2004		770,877							25,793	25,793			
00-1100718	FARMERS BRANCH	TX		12/16/2004		763,839							25,557	25,557			
00-1100720	HOUSTON	TX		12/16/2004		858,910							28,738	28,738			
00-1100721	DALLAS	TX		12/16/2004		1,419,854							47,507	47,507			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100722	HOUSTON	TX		12/16/2004		1,076,524							36,019	36,019			
00-1100723	WAUSAU	WI		03/28/2006		1,913,235							35,761	35,761			
00-1100729	PHOENIX	AZ		03/30/2005		4,318,938							137,616	137,616			
00-1100738	CHULA VISTA	CA		01/28/2005		1,388,866							58,979	58,979			
00-1100756	LAKE OSWEGO	OR		11/08/2006		4,894,472							227,284	227,284			
00-1100765	CHICAGO	IL		05/19/2005		1,768,597							123,604	123,604			
00-1100768	FRISCO	TX		06/02/2005		6,102,081							174,271	174,271			
00-1100773	SIMI VALLEY	CA		08/31/2005		6,404,090							327,378	327,378			
00-1100775	CONYERS	GA		04/04/2005		3,775,603							281,410	281,410			
00-1100778	CLEAR LAKE	TX		03/16/2005		11,593,879							224,764	224,764			
00-1100781	BROOKLYN PARK	MN		04/18/2005		5,486,915							160,425	160,425			
00-1100787	SCHAUMBURG	IL		03/22/2006		4,505,374							146,353	146,353			
00-1100796	TAMPA	FL		02/14/2006		2,263,200							313,958	313,958			
00-1100806	RENO	NV		03/15/2005		8,617,072							308,280	308,280			
00-1100807	ELLENWOOD	GA		06/24/2005		5,273,540							175,991	175,991			
00-1100810	ST. CLAIR SHORES	MI		05/05/2005		2,018,455							39,086	39,086			
00-1100813	RANCHO CUCAMONGA	CA		05/09/2005		2,070,815							78,135	78,135			
00-1100816	TORRANCE	CA		04/03/2006		6,452,889							112,980	112,980			
00-1100820	LEXINGTON	KY		05/12/2005		16,064,013							328,252	328,252			
00-1100822	LAS VEGAS	NV		06/07/2005		13,302,330							455,172	455,172			
00-1100824	OMAHA	NE		05/12/2005		16,396,278							353,199	353,199			
00-1100826	DUQUESNE	PA		06/03/2005		2,440,044							137,296	137,296			
00-1100828	VARIOUS CITIES	TN		07/08/2005		6,877,926							388,774	388,774			
00-1100829	COLUMBUS	OH	S	09/30/2005		19,619,058							440,629	440,629			
00-1100844	ORLAND PARK	IL		07/22/2005		1,117,204							64,264	64,264			
00-1100847	COSTA MESA	CA		06/01/2005		1,754,235							40,758	40,758			
00-1100851	PINEVILLE	NC		06/08/2005		730,530							60,653	60,653			
00-1100853	PALO ALTO	CA		10/03/2005		4,430,184							99,688	99,688			
00-1100856	NAPLES	FL		06/30/2005		18,997,983							667,777	667,777			
00-1100857	COLORADO SPRINGS	CO		06/15/2005		2,032,866							164,328	164,328			
00-1100858	SANTA ROSA	CA		06/21/2005		9,635,972							163,858	163,858			
00-1100859	ROCKVILLE	MD		07/13/2005		5,893,799							204,732	204,732			
00-1100861	BRADENTON	FL		12/28/2005		5,182,695							184,385	184,385			
00-1100865	ANN ARBOR	MI		07/20/2005		12,565,686							437,314	437,314			
00-1100867	CARSON	CA		07/27/2005		3,724,246							131,003	131,003			
00-1100868	REDMOND	WA		09/08/2006		23,468,733							702,750	702,750			
00-1100877	FAIRFIELD	NJ		07/06/2005		9,961,351							346,026	346,026			
00-1100879	SALT LAKE CITY	UT		10/28/2005		2,088,504							71,608	71,608			
00-1100882	CANONSBURG	PA		07/07/2005		3,120,252							175,330	175,330			
00-1100884	HAUPPAUGE	NY		07/27/2005		30,102,549							436,284	436,284			
00-1100889	REDWOOD CITY	CA		06/21/2005		22,657,928							524,569	524,569			
00-1100894	GULF SHORES	AL		06/28/2005		4,966,158							226,190	226,190			
00-1100904	DENVER	CO		08/29/2005		2,481,814							87,852	87,852			
00-1100905	AUSTIN	TX		07/07/2005		9,645,789							164,974	164,974			
00-1100906	GURNEE	IL		07/28/2005		12,373,322							441,143	441,143			
00-1100915	NASHVILLE	TN		06/07/2006		9,872,269							213,505	213,505			
00-1100916	NASHVILLE	TN		06/20/2006		4,307,974							132,913	132,913			
00-1100917	W. BABYLON	NY		02/05/2008		4,565,749							109,116	109,116			
00-1100918	IONIA	MI		08/16/2005		2,500,178							85,797	85,797			
00-1100920	BEAVERTON	OR		08/09/2005		6,198,719							220,272	220,272			
00-1100921	ROCKY RIVER	OH		07/29/2005		2,903,246							309,646	309,646			
00-1100923	NAPLES	FL		07/29/2005		1,416,988							150,803	150,803			
00-1100924	AUSTIN	TX		07/19/2005		10,172,398							175,695	175,695			
00-1100925	PLANO	TX		09/15/2005		13,967,270							202,390	202,390			
00-1100926	ASHWAUBENON	WI		10/14/2005		3,196,628							112,535	112,535			
00-1100927	ANN ARBOR	MI		08/09/2005		3,495,789							84,919	84,919			
00-1100928	TAMPA	FL		09/01/2005		8,222,336							468,811	468,811			
00-1100929	LONG BEACH	CA		08/30/2005		2,090,060							70,751	70,751			
00-1100933	INDIANAPOLIS	IN		11/10/2005		2,667,795							146,240	146,240			
00-1100947	ELDERSBURG	MD		08/31/2005		2,489,902							86,952	86,952			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100952	KANSAS CITY	KS		08/18/2005		2,477,738							88,302	88,302			
00-1100955	SAVANNAH	GA		08/18/2005		224,915							15,000	15,000			
00-1100958	JANESVILLE	WI		11/01/2005		1,521,862							83,554	83,554			
00-1100959	SAN DIEGO	CA		09/13/2005		3,886,139							112,514	112,514			
00-1100962	SAN FRANCISCO	CA		09/15/2005		1,661,203							58,102	58,102			
00-1100963	SAN DIEGO	CA		09/13/2005		1,399,652							48,377	48,377			
00-1100975	VANCOUVER	WA		05/12/2006		17,990,616							379,419	379,419			
00-1100978	SANTA CLARA	CA		02/02/2006		321,575							7,007	7,007			
00-1100981	CAROL STREAM	IL		10/11/2005		1,108,145							37,809	37,809			
00-1100982	VISTA	CA		09/30/2005		3,701,280							93,183	93,183			
00-1100983	WAUKEGAN	IL		10/26/2005		1,676,141							91,718	91,718			
00-1100989	BRIDGETON	MO		10/13/2005		992,175							54,038	54,038			
00-1100990	ROCKVILLE	MD		05/10/2006		4,689,485							151,855	151,855			
00-1100991	ROCKVILLE	MD		05/31/2006		3,404,985							111,164	111,164			
00-1100992	SOUTHGATE	MI		10/14/2005		4,121,012							93,346	93,346			
00-1100997	CHEEKTOWAGA	NY		11/17/2005		5,969,801							319,409	319,409			
00-1100998	OXNARD	CA		10/11/2005		920,380							31,341	31,341			
00-1100999	SOUTH JORDAN	UT		11/07/2005		4,587,000							249,426	249,426			
00-1101000	BRIDGEVIEW	IL		09/22/2005		1,421,336							48,325	48,325			
00-1101001	PHOENIX	AZ		10/04/2005		4,406,222							106,628	106,628			
00-1101003	JACKSONVILLE	FL		10/12/2005		5,025,666							273,171	273,171			
00-1101004	REDLANDS	CA		10/18/2005		4,270,062							144,976	144,976			
00-1101007	TAMPA	FL		12/08/2005		2,607,096							265,421	265,421			
00-1101012	LEXINGTON	KY		11/30/2005		3,032,109							183,125	183,125			
00-1101018	PROVO	UT		08/23/2006		2,480,772							121,551	121,551			
00-1101021	AUSTIN	TX		10/07/2005		25,010,218							429,616	429,616			
00-1101023	MORRISVILLE	NC		12/08/2005		10,722,629							303,932	303,932			
00-1101025	MANHATTAN	KS		12/08/2005		4,248,841							225,130	225,130			
00-1101027	KING OF PRUSSIA	PA		11/18/2005		22,640,631							423,858	423,858			
00-1101028	ARLINGTON	VA		11/14/2005		25,579,475							739	739			
00-1101030	PHOENIX	AZ		04/20/2006		2,554,804							171,507	171,507			
00-1101031	PLANO	TX		12/01/2005		7,092,338							734,942	734,942			
00-1101033	RALEIGH	NC		01/13/2006		24,818,448							718,593	718,593			
00-1101035	FOOTHILL RANCH	CA		03/30/2006		8,063,666							172,952	172,952			
00-1101037	MIRAMAR	FL		03/22/2007		1,632,409							77,413	77,413			
00-1101040	RALEIGH	NC		05/25/2006		27,398,409							461,764	461,764			
00-1101041	GARDEN CITY	GA		04/28/2006		5,251,446							128,482	128,482			
00-1101042	BELLEVUE	WA		11/18/2005		4,256,071							223,743	223,743			
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		3,401,783							212,268	212,268			
00-1101051	SAN DIEGO	CA		11/15/2005		2,937,841							99,121	99,121			
00-1101074	RALEIGH	NC		01/13/2006		28,002,612							874,392	874,392			
00-1101076	HOLLY SPRINGS	NC		12/20/2005		2,736,271							54,120	54,120			
00-1101084	KENNESAW	GA		11/21/2005		9,057,188							132,417	132,417			
00-1101086	HARTFORD	CT		02/16/2006		17,532,999							1,452,925	1,452,925			
00-1101092	CINCINNATI	OH		12/29/2005		15,973,451							261,741	261,741			
00-1101096	MIDDLEBURG HEIGHTS	OH		01/19/2006		3,082,712							98,181	98,181			
00-1101100	RENO	NV		06/29/2006		811,234							16,953	16,953			
00-1101112	SOLON	OH		05/18/2006		2,901,395							270,723	270,723			
00-1101127	RANCHO CORDOVA	CA		12/05/2005		11,840,712							342,155	342,155			
00-1101128	CANONSBURG	PA		02/17/2006		3,199,578							165,708	165,708			
00-1101129	OAKLAND	CA		03/23/2006		4,938,234							152,287	152,287			
00-1101131	ST. PETERSBURG	FL		02/28/2006		827,753							127,084	127,084			
00-1101135	WALLKILL	NY		03/10/2006		7,215,542							234,665	234,665			
00-1101137	FRANKFORT	IL		04/23/2007		3,380,424							91,929	91,929			
00-1101138	INDIAN TRAIL	NC		04/26/2006		3,206,330							148,398	148,398			
00-1101145	TUSTIN	CA		04/11/2006		3,719,250							54,813	54,813			
00-1101148	FOND DU LAC	WI		03/16/2006		4,321,669							135,751	135,751			
00-1101152	CINCINNATI	OH		09/28/2006		2,945,961							260,694	260,694			
00-1101156	LAKESIDE	CA		01/03/2007		9,859,413							305,322	305,322			
00-1101157	MASPETH	NY		04/21/2006		1,571,660							80,290	80,290			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101161	BONITA SPRINGS	FL		04/17/2006		670,520							70,466	70,466			
00-1101163	WESTERVILLE	OH	S	05/04/2006		2,209,132							207,224	207,224			
00-1101166	MORGANTOWN	WV		05/09/2006		2,881,355							89,183	89,183			
00-1101173	VISTA	CA		05/31/2006		1,675,526							166,001	166,001			
00-1101179	MADISON	WI		05/18/2006		2,385,066							117,892	117,892			
00-1101181	LAKE ST. LOUIS	MO		06/29/2007		15,798,137							677,083	677,083			
00-1101185	CHULA VISTA	CA		05/31/2006		6,032,926							299,690	299,690			
00-1101197	COLUMBUS	OH		02/06/2007		7,453,511							159,446	159,446			
00-1101202	MYRTLE BEACH	SC		06/29/2006		10,887,963							337,640	337,640			
00-1101205	CLEMENTON	NJ		07/18/2006		324,491							4,427	4,427			
00-1101206	FARMINGTON HILLS	MI		06/28/2006		409,229							7,935	7,935			
00-1101211	LAS VEGAS	NV		06/29/2006		3,490,078							100,287	100,287			
00-1101214	MIAMI	FL		12/07/2006		11,928,249							325,964	325,964			
00-1101215	LUMBERTON	NC		08/25/2006		1,274,375							309,119	309,119			
00-1101217	COLORADO SPRINGS	CO		05/31/2006		13,390,049							200,628	200,628			
00-1101218	AMHERST	NY		07/05/2006		4,592,263							135,756	135,756			
00-1101224	DUQUESNE	PA		01/12/2007		2,801,727							126,475	126,475			
00-1101227	MURRIETA	CA		06/15/2007		13,983,312							229,282	229,282			
00-1101229	SAN FRANCISCO	CA		07/31/2006		430,252							6,736	6,736			
00-1101230	SAN JUAN CAPISTRANO	CA		08/02/2006		6,339,229							428,292	428,292			
00-1101231	CENTREVILLE	VA		11/29/2006		18,476,497							297,585	297,585			
00-1101233	CENTREVILLE	VA		02/29/2008		3,812,393							58,062	58,062			
00-1101238	BIRMINGHAM	AL		08/11/2006		12,030,290							230,419	230,419			
00-1101248	POWAY	CA		08/30/2006		1,395,843							40,005	40,005			
00-1101249	COLUMBUS	OH	S	08/30/2006		9,926,294							443,518	443,518			
00-1101250	EAST RUTHERFORD	NJ		08/31/2006		573,440							11,049	11,049			
00-1101254	EL SEGUNDO	CA		08/31/2006		5,296,833							84,038	84,038			
00-1101256	EUGENE	OR		11/09/2006		23,677,634							587,866	587,866			
00-1101260	EUGENE	OR		11/09/2006		2,246,659							1,026,653	1,026,653			
00-1101274	CHESAPEAKE	VA		11/01/2006		6,773,154							189,969	189,969			
00-1101278	KANSAS CITY	KS		10/05/2006		4,571,508							193,473	193,473			
00-1101279	LANCASTER	PA		12/01/2006		15,916,708							466,015	466,015			
00-1101280	COATESVILLE	PA		12/01/2006		3,410,723							99,860	99,860			
00-1101283	HAUPPAUGE	NY		09/27/2006		4,752,360							90,065	90,065			
00-1101287	PALATINE	IL		08/25/2006		20,713,992							352,454	352,454			
00-1101293	DAYTON	OH		09/26/2006		923,410							25,763	25,763			
00-1101296	ST AUGUSTINE	FL		09/19/2006		1,250,630							110,198	110,198			
00-1101302	DES PLAINES	IL		11/06/2006		2,059,488							59,529	59,529			
00-1101306	CERRITOS	CA		10/12/2006		6,101,198							309,336	309,336			
00-1101308	CARLSBAD	CA		01/11/2007		1,660,456							29,272	29,272			
00-1101309	BRANCHBURG	NJ		11/07/2006		3,903,772							52,828	52,828			
00-1101316	BIRMINGHAM	AL		10/18/2006		8,783,058							114,982	114,982			
00-1101317	LIVONIA	MI		12/18/2006		2,459,744							112,621	112,621			
00-1101325	LOS ANGELES	CA		10/18/2006		2,348,385							272,786	272,786			
00-1101329	CANONSBURG	PA		11/22/2006		4,224,932							159,503	159,503			
00-1101331	SAN ANTONIO	TX		10/27/2006		2,193,284							37,235	37,235			
00-1101332	CLEARFIELD	UT		10/31/2006		4,286,454							124,418	124,418			
00-1101334	LAS VEGAS	NV		02/08/2007		6,013,673							167,634	167,634			
00-1101340	RIVERTON	UT		11/17/2006		1,833,303							54,252	54,252			
00-1101341	SALT LAKE CITY	UT		12/04/2006		7,163,206							210,899	210,899			
00-1101348	BURR RIDGE	IL		11/28/2006		1,396,628							44,918	44,918			
00-1101351	BLOOMINGTON	IN		10/27/2006		9,410,847							176,861	176,861			
00-1101352	COLORADO SPRINGS	CO		12/01/2006		4,246,628							102,669	102,669			
00-1101361	ST. PETERSBURG	FL		12/21/2006		3,909,361							183,608	183,608			
00-1101375	HILLSBORO	OR		02/05/2007		5,449,105							113,001	113,001			
00-1101383	AURORA	OH		04/12/2007		5,841,396							164,558	164,558			
00-1101387	SANTA FE	NM		01/22/2007		2,382,721							534,277	534,277			
00-1101388	LAS VEGAS	NV		01/18/2007		5,604,393							70,617	70,617			
00-1101393	JACKSON HEIGHTS	NY		05/17/2007		121,614							1,932	1,932			
00-1101394	BROOKLYN	NY		05/17/2007		63,703							1,012	1,012			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101395	SAN DIEGO	CA		08/31/2007		5,350,033							188,536	188,536			
00-1101405	ANNAPOLIS	MD		03/23/2007		2,642,082							76,291	76,291			
00-1101414	LAKE ST. LOUIS	MO		12/21/2007		3,322,033							141,707	141,707			
00-1101419	AVON	MA		04/27/2007		977,259							80,402	80,402			
00-1101427	MILWAUKEE	WI		10/31/2007		3,028,379							63,594	63,594			
00-1101439	SANTA MARIA	CA		04/17/2007		888,186							24,422	24,422			
00-1101445	SALT LAKE CITY	UT		05/01/2007		3,239,812							64,287	64,287			
00-1101447	TAMPA	FL		06/29/2007		1,843,985							82,566	82,566			
00-1101448	CLEARFIELD	UT		08/09/2007		6,447,221							212,150	212,150			
00-1101449	MORENO VALLEY	CA		05/29/2007		7,370,617							163,633	163,633			
00-1101453	CHARLESTON	SC		06/05/2007		2,880,821							79,126	79,126			
00-1101456	BURLINGTON	WA		05/14/2007		4,382,325							354,625	354,625			
00-1101457	CONCORD	NC		09/12/2007		8,371,105							146,661	146,661			
00-1101458	CHICAGO	IL		05/22/2007		4,856,024							140,214	140,214			
00-1101460	RIVERSIDE	CA		05/08/2007		2,811,733							51,460	51,460			
00-1101471	PEABODY	MA		08/06/2007		4,914,384							138,472	138,472			
00-1101475	LONGWOOD	FL		12/27/2007		8,811,114							660,236	660,236			
00-1101479	ST. CLAIR SHORES	MI		09/13/2007		6,405,999							88,412	88,412			
00-1101481	ANN ARBOR	MI		07/24/2007		22,404,102							298,807	298,807			
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007		4,774,715							204,315	204,315			
00-1101493	SALT LAKE CITY	UT		07/30/2007		11,388,487							215,449	215,449			
00-1101507	NORCROSS	GA		08/18/2008										432,863		432,863	432,863
00-1101509	ITHACA	NY		07/31/2007		4,611,159							104,129	104,129			
00-1101510	NEW YORK	NY		08/24/2007		3,116,090							46,928	46,928			
00-1101512	BURR RIDGE	IL		12/03/2007		3,548,923							65,600	65,600			
00-1101518	BIRMINGHAM	AL		08/07/2007		6,315,642							271,964	271,964			
00-1101521	ATLANTA	GA		08/07/2007		11,129,469							199,603	199,603			
00-1101525	AUSTIN	TX		07/18/2007		4,476,333							119,193	119,193			
00-1101526	ALBUQUERQUE	NM		08/15/2007		2,796,338							47,256	47,256			
00-1101528	CUPERTINO	CA		08/20/2007		43,828,117							491,177	491,177			
00-1101534	TORRANCE	CA		08/30/2007		4,709,309							131,742	131,742			
00-1101540	ORANGE	CA		08/29/2007		10,684,802							187,695	187,695			
00-1101542	GURNEE	IL		09/11/2007		7,593,008							120,528	120,528			
00-1101544	RANCHO DOMINGUEZ	CA		10/02/2007		4,940,023							141,911	141,911			
00-1101545	CERRITOS	CA		09/10/2007		8,623,547							222,606	222,606			
00-1101546	CANOGA PARK	CA		08/30/2007		6,979,970							83,314	83,314			
00-1101548	TACOMA	WA		10/31/2007		14,080,445							263,191	263,191			
00-1101549	TACOMA	WA		10/31/2007		3,749,405							98,345	98,345			
00-1101553	WOBURN	MA		08/06/2007		4,113,851							115,915	115,915			
00-1101554	WOBURN	MA		08/06/2007		756,059							21,303	21,303			
00-1101558	ROCKLEDGE	FL		09/24/2007		6,501,324							114,715	114,715			
00-1101562	SALT LAKE CITY	UT		09/20/2007		8,633,230							131,319	131,319			
00-1101563	HICKORY	NC		10/19/2007		3,390,538							143,760	143,760			
00-1101566	ADDISON	IL		10/18/2007		2,836,404							40,937	40,937			
00-1101567	VARIOUS	PA		08/31/2007		18,110,267							1,378,017	1,378,017			
00-1101568	VARIOUS	OH		08/31/2007		10,391,698							790,708	790,708			
00-1101569	GARDNER	KS		09/26/2007		4,090,755							55,678	55,678			
00-1101573	ROCKVILLE	MD		01/07/2008		4,555,288							111,188	111,188			
00-1101625	TWINSBURG	OH		01/25/2008		1,092,988							26,741	26,741			
00-1101631	SAN DIEGO	CA		04/03/2008		4,300,135							124,588	124,588			
00-1101634	PITTSBURGH	PA		04/18/2008		3,225,979							124,068	124,068			
00-1101637	PENN HILLS	PA		04/22/2008		13,377,075							285,370	285,370			
00-1101640	MOON TOWNSHIP	PA		07/24/2008		18,554,360							400,144	400,144			
00-1101646	TACOMA	WA		10/30/2008		1,417,442							34,747	34,747			
00-1101650	BEDFORD	OH		09/26/2008		11,227,920							679,169	679,169			
00-1101672	HOUSTON	TX		02/19/2010		7,433,902							117,831	117,831			
00-1101673	ADDISON	IL		02/19/2010		2,703,237							42,848	42,848			
00-1101674	HANOVER	MD		02/19/2010		4,730,665							74,984	74,984			
00-1101675	ALGONA & KENT	WA		02/19/2010		14,288,539							226,481	226,481			
00-1101678	ADDISON	IL		02/19/2010		4,151,400							65,802	65,802			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101679	ATLANTA	GA		02/19/2010		11,778,390							186,694	186,694			
00-1101680	HOUSTON	TX		02/19/2010		1,448,163							22,954	22,954			
00-1101681	HOUSTON	TX		02/19/2010		2,413,605							38,257	38,257			
00-1101682	BUFORD	GA		02/19/2010		2,220,516							35,196	35,196			
00-1101685	SAN ANTONIO	TX		03/18/2010		12,386,512							258,350	258,350			
00-1101686	PITTSBURGH	PA		03/26/2010		1,547,857							109,260	109,260			
00-1101687	BURKE	VA		04/20/2010		35,327,635							506,534	506,534			
00-1101688	MADISON	WI		04/23/2010		7,187,471							178,582	178,582			
00-1101690	PITTSBURGH	PA		06/10/2010		5,572,827							105,714	105,714			
00-1101691	ALEXANDRIA	VA		06/18/2010		5,545,007							117,083	117,083			
00-1101693	FT WRIGHT	KY		10/05/2010		7,772,703							118,865	118,865			
00-1101695	KENT	WA		07/15/2010		5,157,351							280,449	280,449			
00-1101697	CHARLOTTE	NC		09/27/2010		6,788,948							106,201	106,201			
00-1101698	SAN ANTONIO	TX		08/13/2010		28,371,979							428,118	428,118			
00-1101699	BURLINGTON	KY		08/05/2010		9,257,610							214,331	214,331			
00-1101700	HOUSTON	TX		09/01/2010		4,333,184							241,278	241,278			
00-1101701	FAIRVIEW	OR		09/29/2010		12,575,720							212,004	212,004			
00-1101702	CLINTON	UT		10/08/2010		11,137,556							450,330	450,330			
00-1101703	GLENSHAW	PA		01/27/2011		13,269,848							431,237	431,237			
00-1101704	ST. PETERSBURG	FL		08/05/2010		505,735							106,967	106,967			
00-1101705	BUFFALO GROVE	IL		11/22/2010		9,710,406							156,580	156,580			
00-1101706	ST. PETERSBURG	FL		10/05/2010		3,918,467							89,708	89,708			
00-1101707	ST. PETERSBURG	FL		10/05/2010		4,333,060							102,379	102,379			
00-1101708	ST PETERSBURG	FL		10/05/2010		9,640,243							220,701	220,701			
00-1101709	ST. PETERSBURG	FL		10/05/2010		5,836,367							137,898	137,898			
00-1101711	AUSTIN	TX		11/01/2010		13,729,862							242,627	242,627			
00-1101712	ORANGE	CA		10/07/2010		6,317,766							354,207	354,207			
00-1101715	LYNDHURST	NJ		12/01/2010		8,745,302							137,978	137,978			
00-1101717	FULLERTON	CA		12/03/2010		3,329,467							88,300	88,300			
00-1101719	LOVELAND	OH		12/13/2010		2,266,799							240,326	240,326			
00-1101720	WEST BEND	WI		12/07/2010		9,134,961							215,993	215,993			
00-1101721	WEST COVINA	CA		02/28/2011		3,093,187							102,591	102,591			
00-1101722	SALT LAKE CITY	UT		12/27/2010		4,804,758							109,919	109,919			
00-1101723	SPRING VALLEY	CA		01/31/2011		3,947,202							89,741	89,741			
00-1101724	TORRANCE	CA		01/27/2011		5,473,069							333,443	333,443			
00-1101725	ALBUQUERQUE	NM		01/31/2011		2,506,487							55,114	55,114			
00-1101726	COLUMBUS	OH	S	12/29/2010		18,641,636							410,097	410,097			
00-1101727	WEST BABYLON	NY		02/15/2011		3,387,870							103,874	103,874			
00-1101728	COLUMBUS	OH	S	06/08/2011		2,888,818							276,459	276,459			
00-1101729	UPPER ARLINGTON	OH		07/15/2011		38,599,235							759,125	759,125			
00-1101733	BIRMINGHAM	AL		03/11/2011		22,824,174							441,093	441,093			
00-1101734	BIRMINGHAM	AL		07/08/2011		1,384,357							110,475	110,475			
00-1101735	PITTSBURGH	PA		03/21/2011		14,764,598							1,885,521	1,885,521			
00-1101736	SHAWNEE	KS		03/01/2011		3,846,216							125,593	125,593			
00-1101738	FLORHAM PARK	NJ		06/02/2011		20,565,830							309,757	309,757			
00-1101743	CHAPEL HILL	NC		11/15/2011		8,057,276							151,753	151,753			
00-1101746	MESA	AZ		05/20/2011		3,086,920							116,637	116,637			
00-1101747	IRVINE	CA		05/02/2011		8,862,043							455,430	455,430			
00-1101750	BUFFALO GROVE	IL		05/05/2011		1,939,554							43,018	43,018			
00-1101751	WOOD DALE	IL		05/05/2011		4,567,698							94,157	94,157			
00-1101752	AGOURA HILLS	CA		07/28/2011		7,821,945							144,013	144,013			
00-1101753	HOUSTON	TX		06/29/2011		15,458,379							785,850	785,850			
00-1101756	NASHVILLE	TN		07/20/2011		9,621,914							302,458	302,458			
00-1101757	WOODINVILLE	WA		07/13/2011		5,818,653							143,136	143,136			
00-1101758	TOLUCA LAKE	CA		06/14/2011		3,713,095							64,800	64,800			
00-1101760	WOOD DALE	IL		05/05/2011		2,733,768							82,720	82,720			
00-1101761	WOOD DALE	IL		05/05/2011		5,272,290							108,681	108,681			
00-1101762	WOOD DALE	IL		05/05/2011		4,008,884							82,638	82,638			
00-1101763	CINCINNATI	OH		08/30/2011		15,595,621							342,851	342,851			
00-1101765	CHICAGO	IL		08/31/2011		6,576,021							356,307	356,307			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101767	GREENFIELD	WI		09/12/2011		10,398,236							228,143	228,143			
00-1101771	CINCINNATI	OH		07/27/2011		5,658,955							112,063	112,063			
00-1101772	PARKER	CO		09/01/2011		15,696,938							259,367	259,367			
00-1101776	ORANGE	CA		09/29/2011		6,591,143							368,944	368,944			
00-1101778	OREGON CITY	OR		10/03/2011		7,500,000							87,465	87,465			
00-1101780	MINNEAPOLIS	MN		09/20/2011		19,641,715							323,449	323,449			
00-1101782	LAGUNA HILLS	CA		10/11/2011		10,349,084							242,983	242,983			
00-1101783	MISSION VIEJO	CA		12/15/2011		4,901,235							112,678	112,678			
00-1101784	SEATTLE	WA		09/30/2011		7,024,179							113,710	113,710			
00-1101786	PITTSBURGH	PA		09/23/2011		31,498,574							681,661	681,661			
00-1101788	WEST CHESTER	PA		10/31/2011		8,052,253							195,808	195,808			
00-1101789	LENEXA	KS		12/08/2011		8,540,019							273,555	273,555			
00-1101791	WAUSAU	WI		11/22/2011		4,896,905							108,370	108,370			
00-1101792	LEXINGTON	KY		02/07/2012		4,499,295							140,456	140,456			
00-1101793	SAN ANTONIO	TX		10/21/2011		661,217							13,611	13,611			
00-1101794	RALEIGH	NC		11/21/2011		4,820,952							82,680	82,680			
00-1101799	MIDDLE RIVER	MD		02/02/2012		4,826,334							102,744	102,744			
00-1101800	CHICAGO	IL		11/30/2011		17,722,247							291,238	291,238			
00-1101802	COLUMBUS	OH	S	12/01/2011		12,607,326							412,353	412,353			
00-1101804	WILTON	CT		01/18/2012		13,988,302							328,746	328,746			
00-1101806	CITY OF INDUSTRY	CA		12/12/2011		5,786,931							129,255	129,255			
00-1101807	LAGRANGE	KY		12/14/2011		3,734,657							188,833	188,833			
00-1101809	CUPERTINO	CA		12/15/2011		19,898,750							286,831	286,831			
00-1101812	PLATTEVILLE	WI		01/25/2012		5,260,158							81,477	81,477			
00-1101816	ATLANTA	GA		03/01/2012		49,111,719							1,226,418	1,226,418			
00-1101821	MALVERN	PA		03/01/2012		12,278,243							306,199	306,199			
00-1101825	REISTERSTOWN	MD		06/01/2012		6,700,943							205,853	205,853			
00-1101826	BEDMINSTER	NJ		04/19/2012		8,653,841							171,010	171,010			
00-1101827	CLARKSVILLE	TN		03/08/2012		25,000,000							303,696	303,696			
00-1101828	DYER	IN		04/05/2012		2,317,625							143,854	143,854			
00-1101830	PITTSBURGH	PA		05/03/2012		4,717,226							147,626	147,626			
00-1101831	COMMACK	NY		04/25/2012		4,905,193							167,953	167,953			
00-1101832	CENTEREACH	NY		06/29/2012		16,000,000							138,489	138,489			
00-1101833	COLUMBIA	SC		05/03/2012		3,143,242							101,027	101,027			
00-1101835	BRENTWOOD	TN		05/08/2012		6,136,225							132,354	132,354			
00-1101838	ANN ARBOR	MI		04/27/2012		15,800,447							354,999	354,999			
00-1101839	WASHINGTON	DC		09/17/2012		23,936,097							393,515	393,515			
00-1101846	CHARLOTTESVILLE	VA		05/01/2012		4,359,129							72,617	72,617			
00-1101847	BRENTWOOD	TN		11/08/2012		8,750,000							187,304	187,304			
00-1101848	CINCINNATI	OH		07/20/2012		21,500,000							190,404	190,404			
00-1101850	BELLEVUE	WA		06/04/2012		3,121,531							164,100	164,100			
00-1101852	OCEANSIDE	CA		06/28/2012		5,350,808							121,887	121,887			
00-1101859	PHOENIX	AZ		05/17/2012		15,368,881							270,568	270,568			
00-1101860	MILWAUKEE	WI		06/15/2012		11,149,172							373,053	373,053			
00-1101861	REDMOND	WA		06/08/2012		24,000,000							226,686	226,686			
00-1101863	MULLICA HILL	NJ		06/20/2012		5,085,379							160,457	160,457			
00-1101865	COLUMBUS	OH		08/09/2012		7,214,666							146,057	146,057			
00-1101869	IRVINE	CA		08/09/2012		29,121,108							528,333	528,333			
00-1101870	PORTLAND	OR		09/25/2012		4,083,909							98,801	98,801			
00-1101872	SAN DIEGO	CA		10/10/2012		5,289,913							123,800	123,800			
00-1101873	CINCINNATI	OH		08/23/2012		12,233,510							273,638	273,638			
00-1101874	FT. THOMAS	KY		08/23/2012		8,652,971							193,549	193,549			
00-1101875	GRANDVIEW	MO		07/25/2012		12,169,624							402,509	402,509			
00-1101879	BOULDER	CO		08/01/2012		4,217,477							100,307	100,307			
00-1101881	NASHVILLE	TN		09/10/2012		4,982,147							110,036	110,036			
00-1101882	REDONDO BEACH	CA		04/03/2013									55,196	55,196			
00-1101883	STUDIO CITY	CA		03/05/2013									60,906	60,906			
00-1101884	BUFFALO GROVE	IL		08/21/2012		3,581,789							75,160	75,160			
00-1101888	RALEIGH	NC		09/28/2012		5,982,681							106,368	106,368			
00-1101890	NEWPORT BEACH	CA		10/12/2012		24,463,874							442,702	442,702			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101894	COLUMBUS	OH	S	11/13/2012		25,000,000							767,742	767,742			
00-1101898	NEW YORK	NY		11/15/2012		30,000,000							502,223	502,223			
00-1101899	NEW YORK	NY		11/15/2012		5,000,000							172,460	172,460			
00-1101901	NASHVILLE	TN		03/14/2013									87,492	87,492			
00-1101904	WOODLAND	CA		10/24/2012		6,986,187							183,710	183,710			
00-1101906	CHICAGO	IL		04/01/2013									290,036	290,036			
00-1101909	IRVINE	CA		11/30/2012		45,000,000							799,370	799,370			
00-1101912	COLUMBUS	OH	S	12/19/2012		30,000,000							1,053,109	1,053,109			
00-1101913	MURRAY	UT		11/13/2012		2,365,000							42,377	42,377			
00-1101914	LOGAN	UT		11/13/2012		5,380,000							94,744	94,744			
00-1101920	CHANDLER	AZ		12/20/2012		7,000,000							142,490	142,490			
00-1101921	MAPLE VALLEY	WA		01/14/2013									367,192	367,192			
00-1101922	JUANITA	WA		02/07/2013									128,345	128,345			
00-1101924	TUSTIN	CA		12/05/2012		11,700,000							347,951	347,951			
00-1101927	BRICK	NJ		12/12/2012		23,000,000							379,782	379,782			
00-1101928	ANAHEIM	CA		12/14/2012		32,000,000							530,225	530,225			
00-1101929	IRVINE	CA		01/03/2013									110,709	110,709			
00-1101930	KANSAS CITY	MO		02/05/2013									85,800	85,800			
00-1101931	CHICAGO	IL		01/22/2013									163,296	163,296			
00-1101933	PITTSBURGH	PA		12/21/2012		6,600,000							134,731	134,731			
00-1101935	WASHINGTON	DC		03/14/2013									339,984	339,984			
00-1101938	GRIMES	IA		03/27/2013									67,905	67,905			
00-1101941	GRANDVIEW	OH	S	05/30/2013									148,070	148,070			
00-1101944	OMAHA	NE		03/07/2013									63,580	63,580			
00-1101946	MCLEAN	VA		08/02/2013									47,592	47,592			
00-1101950	KANSAS CITY	MO		03/04/2013									141,924	141,924			
00-1101951	WOODLAND HILLS	CA		09/03/2013									54,653	54,653			
00-1101953	FREDERICKSBURG	VA		03/20/2013									218,259	218,259			
00-1101954	WEST DES MOINES	IA		04/24/2013									90,651	90,651			
00-1101955	WASHINGTON	DC		04/15/2013									261,796	261,796			
00-1101956	CHINO	CA		04/11/2013									121,429	121,429			
00-1101958	PITTSBURGH	PA		03/22/2013									146,286	146,286			
00-1101959	SAN MATEO	CA		06/03/2013									51,203	51,203			
00-1101960	OMAHA	NE		04/03/2013									60,018	60,018			
00-1101963	PORT ORANGE	FL		04/11/2013									14,513	14,513			
00-1101964	BELLMORE	NY		04/24/2013									64,332	64,332			
00-1101965	SAN FRANCISCO	CA		06/04/2013									37,956	37,956			
00-1101966	HUNTINGTON BEACH	CA		07/01/2013									66,589	66,589			
00-1101967	SAN DIEGO	CA		04/30/2013									24,153	24,153			
00-1101970	KNOXVILLE	TN		07/03/2013									78,877	78,877			
00-1101971	FARMINGTON HILLS	MI		08/20/2013									45,905	45,905			
00-1101972	CHAPEL HILL	NC		05/17/2013									107,532	107,532			
00-1101973	CAMERON PARK	CA		08/28/2013									46,787	46,787			
00-1101976	CITY OF INDUSTRY	CA		07/09/2013									374,062	374,062			
00-1101977	ANN ARBOR	MI		07/01/2013									118,109	118,109			
00-1101979	SEATTLE	WA		08/01/2013									225,364	225,364			
00-1101980	NASHVILLE	TN		07/02/2013									367,118	367,118			
00-1101982	NEWPORT BEACH	CA		06/11/2013									24,876	24,876			
00-1101984	WEST VALLEY CITY	UT		05/31/2013									65,801	65,801			
00-1101988	SCOTTSDALE	AZ	S	06/03/2013									64,005	64,005			
00-1101989	SALEM	OR		08/05/2013									64,016	64,016			
00-1101993	ROCHESTER	MN		10/01/2013									79,110	79,110			
00-1101994	TIGARD	OR		08/21/2013									52,790	52,790			
00-1101995	MENLO PARK	CA		06/10/2013									250,030	250,030			
00-1101996	MIDDLEBURG HEIGHTS	OH		07/17/2013									55,667	55,667			
00-1101998	WINSTON SALEM	NC		07/02/2013									80,895	80,895			
00-1102001	BROOKLINE (BOSTON)	MA		07/02/2013									57,238	57,238			
00-1102003	JUPITER	FL		09/17/2013									44,040	44,040			
00-1102005	MOON TOWNSHIP	PA		07/01/2013									109,084	109,084			
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013									179,126	179,126			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1102013	TULSA	OK		09/25/2013									53,119	53,119			
00-1102015	BOSTON	MA		07/30/2013									123,633	123,633			
00-1102016	ANN ARBOR	MI		08/01/2013									82,937	82,937			
00-1102021	EVANSTON	IL		09/09/2013									12,855	12,855			
00-1102024	LAS VEGAS	NV		10/11/2013									12,271	12,271			
00-1102027	OWASSO	OK		10/10/2013									71,341	71,341			
00-1102028	MOORE	OK		10/10/2013									55,803	55,803			
00-1102029	BROKEN ARROW	OK		10/10/2013									33,430	33,430			
00-1102030	LOS ANGELES	CA		09/03/2013									27,235	27,235			
00-1102031	PASADENA	CA		09/03/2013									12,969	12,969			
00-1102033	EDWARDSVILLE	KS		10/31/2013									53,329	53,329			
00-1102035	HIGHLAND PARK	TX		07/17/2013									73,759	73,759			
00-1102037	INDEPENDENCE TWP	MI		09/05/2013									47,414	47,414			
00-1102038	LONE TREE	CO		08/29/2013									121,628	121,628			
00-1102040	CARSON	CA		08/29/2013									24,684	24,684			
00-1102041	SPARTANBURG	SC		10/23/2013									31,830	31,830			
00-1102059	TALLAHASSEE	FL		10/25/2013									30,050	30,050			
00-1102065	SEATTLE	WA		11/01/2013									5,591	5,591			
00-1102066	TUKWILA	WA		11/01/2013									7,337	7,337			
00-1102068	PIKESVILLE	MD		10/30/2013									6,548	6,548			
00-1102102	ONTARIO	CA		10/31/2013									13,323	13,323			
00-6000058	CLEARWATER	SC		01/31/2002		348,091							257,710	257,710			
00-6000073	WAYNESBORO	GA		01/31/2002		547,458							220,562	220,562			
00-6000083	NAPLES	FL		01/31/2002		208,020							69,946	69,946			
00-6000096	WEST COLUMBIA	SC		01/31/2002		748,692							237,043	237,043			
00-6000125	ARLINGTON	VA		01/31/2002		1,820,413							366,904	366,904			
00-6000180	ARLINGTON	VA		01/31/2002		1,223,940							170,936	170,936			
00-6000193	CINCINNATI	OH		01/31/2002		319,819							43,878	43,878			
00-6000203	GREENVILLE	SC		01/31/2002		94,610							73,738	73,738			
00-6000224	MANFIELD	MA		01/31/2002		436,913							184,068	184,068			
00-6000245	LUMBERTON	NJ		01/31/2002		2,704,071							802,912	802,912			
00-6000248	TREVOSE	PA		01/31/2002		813,811							211,661	211,661			
00-6000256	ARDEN HILLS	MN		01/31/2002		651,981							148,564	148,564			
00-9000089	SAN FRANCISCO	CA		06/01/2001		333,172							88,448	88,448			
00-9000100	LA CANADA	CA		07/01/2001		67,469							16,943	16,943			
00-9000123	CINCINNATI	OH		12/03/2001		553,109							22,369	22,369			
00-9000137	YORBA LINDA	CA		05/01/2002		165,080							32,631	32,631			
00-9000144	ROCK HILL	SC		08/01/2002		271,503							19,412	19,412			
03-0301632	SANTA CLARITA	CA		07/18/1990		661,270							231,408	231,408			
03-0305576	OAKWOOD	GA		03/31/1994		608,556							450,392	450,392			
03-0306146	DENVER	CO		07/08/1994		978,394							603,489	603,489			
03-0306302	WATERFORD	MI		10/04/1994		1,304,873							197,942	197,942			
03-0306926	SEATTLE	WA		02/01/1995		494,730							215,613	215,613			
03-0307129	AMHERST	NY		06/27/1995		1,344,714							130,113	130,113			
03-0307463	JACKSONVILLE	FL		11/21/1995		679,600							209,560	209,560			
03-0307610	RAYMOND	WA		09/26/1996		850,834							197,532	197,532			
03-0307885	LOUISVILLE	KY		02/29/1996		511,782							143,808	143,808			
03-0308244	LAVERGNE	TN		01/09/1997		840,000							180,959	180,959			
03-0308428	PLAINVILLE	OH		03/14/1996		1,700,179							217,934	217,934			
03-0308464	KENT	WA		03/28/1996		394,083							106,942	106,942			
03-0308648	DELAWARE	OH		03/05/1996		2,470,964							674,669	674,669			
03-0308675	OVERLAND PARK	KS		03/21/1996		1,526,251							419,154	419,154			
03-0308822	RALEIGH	NC		06/27/1996		13,329,219							3,368,055	3,368,055			
03-0308877	CHEROKEE COUNTY	GA		04/03/1997		2,679,599							545,685	545,685			
03-0309254	TAMPA	FL		08/29/1996		523,598							186,587	186,587			
03-0310231	OAKDALE	MN		08/27/1997		2,130,514							144,867	144,867			
03-0310337	HOUSTON	TX		09/30/1997		8,857,368							904,275	904,275			
03-0310373	MARYLAND HEIGHTS	MO		08/22/1997		1,229,933							220,046	220,046			
03-0310442	HOUSTON	TX		09/30/1997		518,893							52,975	52,975			
03-0310520	OAKDALE	MN		12/01/1997		878,779							59,559	59,559			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
03-0311838	SEATTLE	WA		04/07/1999		723,169							93,181	93,181			
03-0312004	FARMERS BRANCH	TX		07/13/1999		2,583,499							143,782	143,782			
03-4000027	NAUGATUCK	CT		09/10/1996		3,689,148							296,901	296,901			
03-4000509	FAIRFIELD	OH		06/30/1997		3,444,512							639,408	639,408			
03-4000518	MARIETTA	GA		07/18/1997		2,927,546							533,258	533,258			
03-4000554	LANSING	MI		11/25/1997		2,760,170							183,075	183,075			
03-4000590	CINCINNATI	OH		09/30/1997		1,817,135							319,992	319,992			
03-4000669	ROBERTSDALE	AL		11/04/1997		961,135							217,731	217,731			
03-4001019	MONROEVILLE	PA		09/01/1998		4,280,319							623,579	623,579			
03-4001028	OKLAHOMA CITY	OK		07/27/1998		1,059,936							158,213	158,213			
03-4002170	SALT LAKE CITY	UT		12/28/1999		1,446,761							88,835	88,835			
03-4100095	JACKSONVILLE	FL		12/13/1995		1,226,395							378,338	378,338			
03-4100224	HOUSTON	TX		03/12/1997		1,507,036							303,420	303,420			
0299999. Mortgages with partial repayments						3,815,287,772							151,468,492	151,901,355		432,863	432,863
0599999 - Totals						4,588,328,833		(70,601)			(70,601)		924,438,955	924,750,159		311,205	311,205

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	ZAIS MATRIX V-B LP		Red Bank	NJ	ZAIS Group, LLC		11/17/2006	1	5,965,028	372	372	(36)							7.110
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									5,965,028	372	372	(36)							XXX
	Boston Capital Intermediate Term Income Fund LLC		Boston	MA			11/01/2011		257,259	252,719	252,719								33.330
	ZAIS Matrix III		New York	NY	ZAIS Group, LLC		07/16/2002	1									5,379		24.900
1599999. Joint Venture Interests - Common Stock - Unaffiliated									257,259	252,719	252,719						5,379		XXX
	Ames Shovel		North Easton	MA	Shovel Works Master Lessee		09/12/2013		5,417,522		980,334		(4,437,188)					532,478	100.000
	Bay Area Historic 2011 Fund		San Francisco	CA			11/06/2012		3,442,358		824,747		(169,315)						32.000
	Cville Master Tenant, LLC		Charlottesville	VA			05/21/2013		6,503,105		1,023,858		(5,479,247)					906,895	100.000
	Everyman Enterprises Business Trust		Baltimore	MD			10/11/2012		5,492,777		586,621		(4,906,156)					707,223	99.900
	Fairmont Creamery LLC		Cleveland	OH	Sustainable Community Associates II #8		12/30/2013		66,454	1,561,054	66,454								50.000
	FC Boilermaker Master Tenant LLC		Washington	Washington, D.C.			04/05/2012		4,187,166		623,918		(3,546,542)					662,834	99.990
	Genessee Gateway MT, LLC		Buffalo	NY			10/15/2010		2,136,486		412,251		(1,724,235)				52,000	843,514	100.000
	Legg Mason Real Estate Fund		Los Angeles	CA	Legg Mason Real Estate Investors Inc./Legg Mason Real Estate Capital Inc.		12/04/2002		3,072,073	48,171									4.340
	Legg Mason Real Estate Fund II		Los Angeles	CA	Legg Mason Real Estate Investors Inc./Legg Mason Real Estate Capital Inc.		07/12/2005		25,000,000	19,623,889	20,344,760	(276,220)					720,685		5.490
	Mount Vernon Mill		Baltimore	MD			04/18/2013		7,815,723		1,071,858		(6,743,865)					804,277	99.990
	STCE NC Nationwide Fund LLC		Atlanta	GA	FLS Energy		12/30/2013		82,487		82,487								12.500
	Stuyvestant Hall Master Tenant LLC		Delaware	OH			03/08/2012		3,296,863		235,790		(3,061,073)				643		99.000
	Wallis Annenberg Performing Arts Center		Los Angeles	CA			09/30/2013		7,501,127		2,159,307		(5,341,820)					473,873	100.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated									74,014,141	21,233,114	28,412,385	(276,220)	(35,409,441)				773,328	4,931,094	XXX
	Nationwide Life Tax Credit Partners 2002 - B		Columbus	OH	Nationwide Life Insurance Co.		12/31/2002		1,000		133								0.010
	Nationwide Life Tax Credit Partners 2002 - C		Columbus	OH	Nationwide Life Insurance Co.		05/01/2003		1,000		508								0.010
	Nationwide Life Tax Credit Partners 2003 - B		Columbus	OH	Nationwide Life Insurance Co.		12/15/2003		1,000										0.010
	Nationwide Life Tax Credit Partners 2004 - A, LLC		Columbus	OH	Nationwide Life Insurance Co.		02/28/2004		1,000		449								0.010
	Nationwide Life Tax Credit Partners 2004 - B,LLC		Columbus	OH	Nationwide Life Insurance Co.		03/31/2004		1,000										0.010
	Nationwide Life Tax Credit Partners 2004 - D		Columbus	OH	Nationwide Life Insurance Co.		07/31/2004		1,000										0.010
	Nationwide Life Tax Credit Partners 2004 - E, LLC		Columbus	OH	Nationwide Life Insurance Co.		12/06/2004		1,000		405								0.010
	Nationwide Life Tax Credit Partners 2004 - F, LLC		Columbus	OH	Nationwide Life Insurance Co.		12/06/2004		1,000		672								0.010
	Nationwide Life Tax Credit Partners 2005 A, LLC		Columbus	OH	Nationwide Life Insurance Co.		03/14/2005		1,000		765								0.010
	Nationwide Life Tax Credit Partners 2005 B, LLC		Columbus	OH	Nationwide Life Insurance Co.		03/14/2005		1,000		561								0.010
	Nationwide Life Tax Credit Partners 2005 C, LLC		Columbus	OH	Nationwide Life Insurance Co.		05/31/2005		1,000		691								0.010
	Nationwide Life Tax Credit Partners 2005 D, LLC		Columbus	OH	Nationwide Life Insurance Co.		05/31/2005		1,000		628								0.010
	Nationwide Life Tax Credit Partners 2005 E, LLC		Columbus	OH	Nationwide Life Insurance Co.		12/28/2005		1,000										0.010
	Nationwide Life Tax Credit Partners 2007 A, LLC		Columbus	OH	Nationwide Life Insurance Co.		11/27/2007		1,000		889								0.010
	Nationwide Life Tax Credit Partners 2009 - B		Columbus	OH			11/27/2013		1,000		1,000								0.000
	Nationwide Life Tax Credit Partners 2009 C, LLC		Columbus	OH	Nationwide Life Insurance Company		03/23/2009		1,000		1,000								0.010
	Nationwide Life Tax Credit Partners 2009 D, LLC		Columbus	OH	Nationwide Life Insurance Company		03/31/2009		1,000		1,000								0.010
	Nationwide Life Tax Credit Partners 2009-I		Columbus	OH	Nationwide Life Insurance Co.		01/15/2010		1,000		1,000								0.010
	Nationwide Tax Credit Partners 2011-A		Columbus	OH			11/30/2011		1,000		1,000								0.010

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Nationwide Tax Credit Partners 2013-A, LLC		Columbus	OH			09/30/2013		1,000		1,000								0.000
	NTCP 2012-A LLC		Columbus	OH			11/27/2013		1,000		1,000								0.000
	NTCP 2013-C LLC		Columbus	OH			11/30/2013		1,000		1,000								0.000
	Nationwide Tax Credit Partnerse 2013 - B, LLC		Columbus	OH			12/03/2013		1,000		1,000								100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									23,000		14,701								XXX
	Centerline High Yield CMBS Fund II (fka ARCap High Yield CMBS Fund II, LLC)		Irving	TX	ARCap Fund Management, LLC		06/28/2004		2,577,021										2.120
	ZAIS ZEPHYR A4, A5		Red Bank	NJ	ZAIS Group, LLC		10/19/2007	1	4,970,180	725,842	725,842	(6,433,430)					6,989,362		60.000
2199999. Joint Venture Interests - Other - Unaffiliated									7,547,201	725,842	725,842	(6,433,430)					6,989,362		XXX
	Boston Capital Tax Credit Fund XV		Boston	MA	Boston Capital Corporation		10/01/2002						(172,206)						17.560
	Hudson Housing Tax Credit Fund XLVI LLC		New York	NY			12/22/2010		15,383,946	15,752,070	11,615,824		(1,747,614)					1,578,091	100.000
	Nationwide Affordable Housing Fund 31		Columbus	OH	The Great Laurels, Inc.		12/29/2006		622,035	1,243,911	1,708,827		(249,784)					540,368	99.990
	Nationwide Affordable Housing Fund 48		Cleveland	OH			03/31/2012		35,393,587	46,112,634	32,316,342		(3,077,245)					1,302,605	99.990
	Nationwide Affordable Housing Fund 51		Wilmington	DE	TCB Mecklenberg Mill, Inc. #8		12/20/2013		9,742	3,654,552	9,742								100.000
	Nationwide Affordable Housing Fund VII		Columbus	OH	Apollo Housing Capital		10/04/2002		3,709,232				(571,050)						99.990
	Nationwide Affordable Housing Fund XXIV		Columbus	OH	Apollo Housing Capital		06/30/2005		8,540,006		108,870		(570,000)						99.990
	Nationwide Affordable Housing Fund XXV		Columbus	OH	Apollo Housing Capital		08/03/2005		28,223,919			(25,500)						318,462	99.990
	Ohio Equity Fund IX		Columbus	OH	Ohio Capital Corporation for Housing		04/08/2002		4,632,353	11,061	229,299		(103,935)					367,647	7.350
	Ohio Equity Fund VIII		Columbus	OH	Ohio Equity Fund, Inc.		04/07/2000		5,000,000				(166,110)						8.260
	Ohio Equity Fund X		Columbus	OH	Ohio Equity Fund, Inc.		04/11/2003		5,000,000		225,829		(260,048)					50,000	7.140
	Ohio Equity Fund XV		Columbus	OH	Ohio Equity Fund, Inc.		12/22/2005		6,485,749										6.130
	ORC Tax Credit Fund 4 LLC		Columbus	OH	Red Capital Group		12/30/1998		3,000,000				(65,169)						6.520
	Raymond James Housing Opportunities Fund 19 LLC		St. Petersburg	FL			12/17/2010		20,432,627	21,566,271	15,966,991		(4,067,966)					4,174,425	95.150
	Rose Hill Solar, LLC		Asheville	NC			12/13/2012		4,027,914	181,107	642,599		(1,820,104)					27,085	12.500
	Russell Emerging Fund		Columbus	OH	Daedalus, LLC		10/16/2001		2,264,084	75,855	286,065		(13,820)						49.000
	USA Institutional Tax Credit Fund XXII		Greenwich	CT	Richman USA Tax Credit XXII L.P.		10/01/2002						(457,699)						28.280
	SunE DGS Master Tenant, LLC		Wilmington	DE			12/30/2013		14,022,318	6,882,533	5,093,827		(8,928,491)						100.000
	WNC Institutional Tax Credit Fund 33		Irvine	CA			09/23/2010		22,536,975	19,438,373	9,914,989		(10,922,717)				4,159,261	8,406,380	99.990
	WNC Institutional Tax Credit Fund XXII		Newport Beach	CA	WNC Advisors, LLC		01/01/2010						(4,159,261)						99.990
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									179,284,487	114,918,368	78,119,204	(25,500)	(37,353,219)				3,932,038	16,765,063	XXX
	Commons at Grant LLC		Columbus	OH	Apollo Housing		10/23/2002		2,715,262								(156,523)		66.670
	Ohio Equity Fund XI		Columbus	OH	Apollo Housing		04/12/2004		2,979,369								(236,699)		3.700
	Ohio Equity Fund XII		Columbus	OH	Ohio Equity Fund, Inc.		04/13/2005		2,900,407								(203,196)		3.030
	Ohio Equity Fund XIII		Columbus	OH	Apollo Housing		04/10/2006		2,562,230								(79,342)		3.030
	ORC Tax Credit Fund 29 LLC		Columbus	OH	Red Capital Group		12/20/1999		6,141,700				(515,752)						50.000
	Nationwide Affordable Housing Fund II		Columbus	OH	Apollo Housing		11/03/2000		7,588,300				(413,746)						66.670
3499999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									24,887,268				(929,498)				(675,760)		XXX
	Nationwide Affordable Housing Fund XXIII		Columbus	OH	Apollo Housing Capital		02/03/2005		1,175,924	584,280	463,054		(72,392)						0.010
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									1,175,924	584,280	463,054		(72,392)						XXX
	Alliant State Tax Credit Fund 61 Ltd		Palm Beach	FL			11/14/2013		534,091	698,374	534,091								100.000
	Dunn Solar LLC		Asheville	NC			12/03/2012		4,016,787	179,313	614,852		(1,673,056)						0.000
	NHT XII NW Tax Credit Fund LLC		Columbus	OH	NHT XII, Inc.		12/01/2003		1,198,531	31,053	187,891		(590,601)					1,636,888	25.000
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									5,749,409	908,740	1,336,834		(2,263,657)					1,636,888	XXX
4499999. Total - Unaffiliated									273,993,449	138,623,434	109,310,410	(6,735,186)	(75,098,709)				11,700,107	23,333,045	XXX
4599999. Total - Affiliated									24,910,268		14,701		(929,498)				(675,760)		XXX
4699999 - Totals									298,903,717	138,623,434	109,325,111	(6,735,186)	(76,028,207)				11,024,347	23,333,045	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA		11/01/2011			73,046		33.330
1599999. Joint Venture Interests - Common Stock - Unaffiliated								73,046		XXX
	Ames Shovel	North Easton	MA	Shovel Works Master Lessee	09/12/2013		159,884	5,257,638		100.000
	Bay Area Historic 2011 Fund	San Francisco	CA		11/06/2012			299,112		32.000
	Cville Master Tenant, LLC	Charlottesville	VA		05/21/2013		1,123,353	5,379,752		100.000
	Everyman Enterprises Business Trust	Baltimore	MD		10/11/2012			5,381,548		99.900
	Fairmont Creamery LLC	Cleveland	OH	Sustainable Community Associates II #8	12/30/2013		66,454			50.000
	FC Boilermaker Master Tenant LLC	Washington	Washington, D.C		04/05/2012			3,461,103		99.990
	Genessee Gateway MT, LLC	Buffalo	NY		10/15/2010		1,852,923	283,563		100.000
	Mount Vernon Mill	Baltimore	MD		04/18/2013		115,000	7,700,723		99.990
	STCE NC Nationwide Fund LLC	Atlanta	GA	FLS Energy	12/30/2013		82,487			12.500
	Stuyvestant Hall Master Tenant LLC	Delaware	OH		03/08/2012			3,116,113		99.000
	Wallis Annenberg Performing Arts Center	Los Angeles	CA		09/30/2013		1,860,844	5,640,283		100.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated							5,260,945	36,519,835		XXX
	Nationwide Life Tax Credit Partners 2009 - B	Columbus	OH		11/27/2013		1,000			0.000
	Nationwide Tax Credit Partners 2013-A, LLC	Columbus	OH		09/30/2013		1,000			0.000
	NTCP 2012-A LLC	Columbus	OH		11/27/2013		1,000			0.000
	NTCP 2013-C LLC	Columbus	OH		11/30/2013		1,000			0.000
	Nationwide Tax Credit Partnerse 2013 - B, LLC	Columbus	OH		12/03/2013		1,000			100.000
1899999. Joint Venture Interests - Real Estate - Affiliated							5,000			XXX
	Hudson Housing Tax Credit Fund XLVI LLC	New York	NY		12/22/2010			1,630,886		100.000
	Nationwide Affordable Housing Fund 31	Columbus	OH	The Great Laurels, Inc.	12/29/2006			9,150		99.990
	Nationwide Affordable Housing Fund 42	Cleveland	OH	RBC Capital Markets	05/28/2010			16,394,253		99.990
	Nationwide Affordable Housing Fund 43	Charlotte	NC	Red Stone Equity Partners	10/19/2010			5,043,272		99.990
	Nationwide Affordable Housing Fund 45	Cleveland	OH		03/29/2012			10,306,470		99.990
	Nationwide Affordable Housing Fund 48	Cleveland	OH		03/31/2012			27,508,699		99.990
	Nationwide Affordable Housing Fund 51	Wilmington	DE	TCB Mecklenberg Mill, Inc. #8	12/20/2013		9,742			100.000
	Nationwide Affordable Housing Fund XXIV	Columbus	OH	Apollo Housing Capital	06/30/2005			570,000		99.990
	Nationwide Affordable Housing Fund XXV	Columbus	OH	Apollo Housing Capital	08/03/2005		25,500			99.990
	Ohio Equity Fund IX	Columbus	OH	Ohio Capital Corporation for Housing	04/08/2002			75,260		7.350
	Ohio Equity Fund X	Columbus	OH	Ohio Equity Fund, Inc.	04/11/2003			217,205		7.140
	Raymond James Housing Opportunities Fund 19 LLC	St. Petersburg	FL		12/17/2010			16,427,085		95.150
	Rose Hill Solar, LLC	Asheville	NC		12/13/2012			1,891,453		12.500
	SunE DGS Master Tenant, LLC	Wilmington	DE		12/30/2013		14,022,318			100.000
	WNC Institutional Tax Credit Fund 33	Irvine	CA		09/23/2010			13,629,315		99.990
	WNC Institutional Tax Credit Fund XXII	Newport Beach	CA	WNC Advisors, LLC	01/01/2010			640,044		99.990
	Alliant Tax Credit Fund 61 Ltd	Palm Beach	FL		11/14/2013		67,273,433			100.000
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							81,330,993	94,343,092		XXX
	Nationwide Affordable Housing Fund XXIII	Columbus	OH	Apollo Housing Capital	02/03/2005			571		0.010
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated								571		XXX
	Alliant State Tax Credit Fund 61 Ltd	Palm Beach	FL		11/14/2013		534,091			100.000
	Dunn Solar LLC	Asheville	NC		12/03/2012			1,865,267		0.000
	NHT XII NW Tax Credit Fund LLC	Columbus	OH	NHT XII, Inc.	12/01/2003			5,375		25.000
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							534,091	1,870,642		XXX
4499999. Total - Unaffiliated							87,126,029	132,807,186		XXX
4599999. Total - Affiliated							5,000			XXX
4699999 - Totals							87,131,029	132,807,186		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	ZAIS MATRIX V-B LP	Red Bank	NJ		11/17/2006		3,569								3,161				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							3,569								3,161				
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA		11/01/2011		182,624								2,951				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							182,624								2,951				
	FC Boilermaker Master Tenant LLC	Washington	Washington, D.C		04/05/2012		726,063								16,706				
	Legg Mason Real Estate Fund	Los Angeles	CA		12/04/2002		1,783,739								327,924				
	Legg Mason Real Estate Fund II	Los Angeles	CA		07/12/2005		23,374,092								3,029,329				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							25,883,894								3,373,959				
	ZAIS ZEPHYR A4, A5	Red Bank	NJ		10/19/2007		7,164,647								5,375				
2199999. Joint Venture Interests - Other - Unaffiliated							7,164,647								5,375				
	Nationwide Affordable Housing Fund 42	Cleveland	OH		05/28/2010	12/04/2013	81,406,717		(9,039,923)			(9,039,923)			95,496,192		6,735,145	6,735,145	
	Nationwide Affordable Housing Fund 43	Charlotte	NC		10/19/2010	12/04/2014	22,741,412		(2,562,365)			(2,562,365)			26,299,733		1,077,414	1,077,414	
	Nationwide Affordable Housing Fund 45	Cleveland	OH		03/29/2012	09/27/2013	5,817,937			2,925,001		(2,925,001)			6,039,823		(7,159,583)	(7,159,583)	
	Rose Hill Solar, LLC	Asheville	NC		12/13/2012		615,382								44,132				
	WNC Institutional Tax Credit Fund 33	Irvine	CA		09/23/2010	09/27/2013	22,362,494								17,099,936		1,945,833	1,945,833	
	Alliant Tax Credit Fund 61 Ltd	Palm Beach	FL		11/14/2013	12/04/2013			(679,139)			(679,139)			66,594,294				
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							132,943,942		(12,281,427)	2,925,001		(15,206,428)			211,574,110		2,598,809	2,598,809	
	Dunn Solar LLC	Asheville	NC		12/03/2012		488,174								65,533				
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							488,174								65,533				
4499999. Total - Unaffiliated							166,666,850		(12,281,427)	2,925,001		(15,206,428)			215,025,089		2,598,809	2,598,809	
4599999. Total - Affiliated																			
4699999 - Totals							166,666,850		(12,281,427)	2,925,001		(15,206,428)			215,025,089		2,598,809	2,598,809	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
455780-A#-3	Indonesia (Republic of) AID Nt			2	1	967,136	116.9950	1,160,509	991,935	984,893		1,082			9.020	9.294	FA	37,280	89,473	07/27/1990	08/01/2019
455780-AG-1	Indonesia (Republic of) AID Sr Nt			2	1	1,635,000	119.2060	1,788,088	1,500,000	1,568,939		(7,118)			8.900	7.467	JD	11,125	133,500	10/18/2001	06/01/2021
491798-AA-2	Kenya (Republic of) AID Sr Nt			2	1	1,285,294	120.1870	1,413,960	1,176,471	1,218,333		(7,039)			10.000	8.355	AO	24,837	117,647	10/18/2001	10/15/2018
742651-DJ-8	Private Export Funding Corp Nt				1FE	4,965,950	108.6360	5,431,815	5,000,000	4,975,714		2,503			4.300	4.373	JD	9,556	215,000	11/17/2009	12/15/2021
912810-EM-6	U S Treasury Bd	SD			1	587,969	135.1250	675,625	500,000	546,538		(4,047)			7.250	5.859	FA	13,692	36,250	03/11/1999	08/15/2022
912828-EN-6	U S Treasury Nt	SD			1	2,501,563	107.7310	2,693,263	2,500,000	2,500,388		(194)			4.500	4.491	MN	14,606	112,500	01/27/2006	11/15/2015
912828-FF-2	U S Treasury Nt				1	19,942,969	110.8200	22,164,060	20,000,000	19,983,949		6,209			5.125	5.161	MN	133,080	1,025,000	07/19/2006	05/15/2016
912828-FY-1	U S Treasury Nt	SD			1	995,156	111.0000	1,110,000	1,000,000	998,373		518			4.625	4.686	MN	6,005	46,250	01/10/2007	11/15/2016
912833-DF-4	U S Treasury Principal Strips	@LS			1	530,985	99.9900	4,999,505	5,000,000	4,946,372		410,424			0.000	8.871	N/A			04/14/1988	02/15/2014
912833-KF-6	U S Treasury Principal Strips	@LS			1	349,050	99.3310	4,966,530	5,000,000	4,187,465		378,443			0.000	9.700	N/A			10/08/1987	11/15/2015
912833-KG-4	U S Treasury Principal Strips	@LS			1	956,900	99.0460	9,904,550	10,000,000	8,322,703		689,749			0.000	8.841	N/A			12/30/1988	02/15/2016
912833-KL-3	U S Treasury Principal Strips	@			1	2,099,850	97.1670	14,574,990	15,000,000	11,741,406		885,876			0.000	8.001	N/A			01/22/1992	02/15/2017
912833-KQ-2	U S Treasury Principal Strips	@LS			1	5,877,600	94.3070	23,576,675	25,000,000	18,857,490		1,241,318			0.000	6.936	N/A			03/25/1999	02/15/2018
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						42,695,422	XXX	94,459,570	92,668,406	80,832,563		3,597,724			XXX	XXX	XXX	250,181	1,775,620	XXX	XXX
36200M-TT-0	GNMA Pool #604562			2	1	541,532	104.2210	601,211	576,865	560,959		2,190			3.500	4.892	MON	1,683	20,190	10/30/2003	08/15/2018
36210U-WX-7	GNMA PTC #502962			2	1	4,734	100.2320	4,823	4,812	4,797		9			6.000	6.571	MON	24	289	05/25/1999	04/15/2014
36210Y-R2-3	GNMA PTC #506405			2	1	3,636	100.2850	3,707	3,696	3,685		8			6.000	6.580	MON	18	222	05/25/1999	04/15/2014
36215W-2S-2	GNMA GNSF Pool #147585			2	1	3,686	100.4870	3,806	3,787	3,750		9			9.500	10.375	MON	30	360	02/08/1989	03/15/2016
362197-3A-1	GNMA GNSF Pool #269993			2	1	1,194	100.5120	1,157	1,151	1,178		(3)			9.500	8.198	MON	9	110	02/15/1991	06/15/2020
36220T-2Q-6	GNMA GNSF Pool #287983			2	1	1,533	100.4780	1,485	1,478	1,510		(4)			9.500	8.409	MON	12	140	02/14/1991	08/15/2020
36223A-5D-0	GNMA GNSF Pool #302444			2	1	3,293	103.2330	3,277	3,174	3,247		(7)			9.500	8.358	MON	25	302	02/15/1991	12/15/2020
36225B-EW-4	GNMA PTC #781049			2	1	5,249	100.4790	5,360	5,334	5,314		10			6.500	7.147	MON	29	347	06/11/1999	06/15/2014
36225B-GC-6	GNMA PTC #781095			2	1	42,976	100.7750	44,277	43,937	43,728		112			6.500	7.323	MON	238	2,856	10/13/1999	08/15/2014
36225B-HC-5	GNMA I Pool #781127			2	1	22,252	101.5010	22,796	22,459	22,371		18			7.000	7.356	MON	131	1,572	12/21/1999	01/15/2015
38373Y-UR-3	GNMA Ser 2003-2 CI PB			2	1	42,654	100.1690	42,620	42,548	42,429		(22)			5.500	5.446	MON	195	2,340	10/08/2003	03/20/2032
38374B-PY-3	GNMA Ser 2003-58 CI VB			2	1	2,443,505	103.0610	2,453,895	2,381,003	2,380,505		(8,388)			5.500	5.199	MON	10,913	130,955	02/24/2004	10/17/2022
38374B-VY-6	GNMA Ser 2003-66 CI MV	C		2	1	6,045,073	104.0450	6,349,107	6,102,282	6,073,026		4,346			5.500	5.817	MON	27,969	335,625	08/19/2003	09/20/2023
38374C-YT-2	GNMA Ser 2003-84 CI PB			2	1	1,230,404	103.9960	1,284,391	1,235,035	1,231,319		52			5.500	5.577	MON	5,661	67,927	04/28/2004	11/20/2032
38377J-3M-3	GNMA Ser 2010-113 CI PE	C		2	1	11,706,102	98.4480	11,221,080	11,398,000	11,653,403		2,994			4.000	3.785	MON	37,993	455,920	10/06/2010	09/20/2040
911760-GT-7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z			2	1	3,464,257	114.2830	3,819,557	3,342,186	3,403,838		(7,073)			7.250	6.656	MON	20,192	242,308	01/30/2002	09/15/2025
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1			2	1	2,485,859	113.8580	2,751,175	2,416,315	2,456,243		(3,886)			6.750	6.269	MON	13,592	163,101	06/10/2002	06/15/2028
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						28,047,939	XXX	28,613,724	27,584,062	27,891,302		(9,635)			XXX	XXX	XXX	118,714	1,424,564	XXX	XXX
0599999. Total - U.S. Government Bonds						70,743,361	XXX	123,073,294	120,252,468	108,723,865		3,588,089			XXX	XXX	XXX	368,895	3,200,184	XXX	XXX
459056-JS-7	International Bk Recon & Dev Nt				1FE	3,840,000	118.8320	4,753,260	4,000,000	3,965,080		11,225			8.250	8.624	MS	110,000	330,000	09/17/1986	09/01/2016
448814-DM-2	Hydro-Quebec Deb Ser HS (FSA-TAGSS)		I		1FE	7,933,840	133.8290	10,706,296	8,000,000	7,966,306		3,215			9.400	9.483	FA	313,333	752,000	01/30/1991	02/01/2021
448814-EJ-8	Hydro-Quebec Gtd Nt Ser IO		I		1FE	1,299,360	133.1950	1,331,948	1,000,000	1,192,478		(13,131)			8.050	5.603	JJ	38,908	80,500	07/24/2003	07/07/2024
44881H-EU-4	Hydro-Quebec MT Nt Ser B		I		1FE	727,565	134.0290	670,147	500,000	646,705		(9,554)			8.400	4.962	MS	10,850	42,000	05/22/2003	03/28/2025
44881H-EW-0	Hydro-Quebec MT Nt Ser B		I		1FE	9,274,590	117.4360	9,775,364	8,324,000	8,965,232		(37,196)			6.270	5.390	JJ	258,058	521,915	06/09/2003	01/03/2026
748148-PB-3	Quebec Prov CDA Deb Ser NJ		I		1FE	17,434,300	127.6090	19,141,350	15,000,000	16,520,410		(114,700)			7.500	6.084	JJ	518,750	1,125,000	08/04/2003	07/15/2023
748148-PD-9	Quebec Prov CDA Deb Ser NN		I		1FE	9,194,130	124.8460	9,693,036	7,764,000	8,658,683		(65,001)			7.125	5.607	FA	218,201	553,185	07/31/2003	02/09/2024
74815H-CA-8	Quebec Prov CDA MT Nt Ser A		I		1FE	534,398	129.6660	531,632	410,000	493,856		(4,840)			7.485	5.196	MS	10,144	30,689	05/22/2003	03/02/2026
008281-AG-2	African Development Bank Sub Nt		R		1FE	6,124,950	129.1070	6,455,325	5,000,000	5,511,701		(72,403)			8.800	6.604	MS	146,667	440,000	04/05/2002	09/01/2019
085209-A#-1	Bermuda (Government of) Sr Nt		F		1	20,000,000	108.5580	21,711,599	20,000,000	20,000,000					5.730	5.730	JD	85,950	1,146,000	12/04/2007	12/04/2022
085209-B*-4	Bermuda (Government of) Nt		F		1	15,000,000	101.8230	15,273,436	15,000,000	15,000,000					6.550	6.550	MN	109,167	982,500	05/21/2009	05/21/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						91,363,133	XXX	100,043,393	84,998,000	88,920,451		(302,385)			XXX	XXX	XXX	1,820,028	6,003,789	XXX	XXX
1099999. Total - All Other Government Bonds						91,363,133	XXX	100,043,393	84,998,000	88,920,451		(302,385)			XXX	XXX	XXX	1,820,028	6,003,789	XXX	XXX
13063A-7D-0	California St GO Bld Amer Bd			2	1FE	3,564,960	125.7100	3,771,300	3,000,000	3,539,565		(10,932)			7.300	5.864	AO	54,750	219,000	07/28/2011	10/01/2039
13063B-FR-8	California St GO Bld Amer Bd			2	1FE	16,146,150	130.7870	19,618,050	15,000,000	16,086,175		(16,945)			7.625	6.998	MS	381,250	1,143,750	04/21/2010	03/01/2040
13063B-FS-6	California St GO Bld Amer Bd Sch Improve			2	1FE	5,088,150	117.1590	5,857,950	5,000,000	5,064,994		(6,448)			6.650	6.430	MS	110,833	332,500	03/25/2010	03/01/2022
13063B-JC-7	California St GO Bld Amer Bd				1FE	5,299,823	131.7430	6,916,508	5,250,000	5,297,766		(544)			7.600	7.521	MN	66,500	399,000	11/19/2010	11/01/2040
13063B-N8-1	California St GO Bld Amer Bd			1	1FE	30,000,000	94.3810	28,314,300	30,000,000	30,000,000					4.988	4.988	AO	374,100	744,043	03/14/2013	04/01/2039
452152-FA-4	Illinois St GO Bld Amer Bd Ser 3			2	1FE	11,707,920	105.1170	12,088,455	11,500,000	11,681,778		(7,167)			6.725	6.555	AO	193,344	773,375	04/29/2010	04/01/2035
605580-5N-5	Mississippi St GO Txbl Ser D				1FE	10,000,000	110.6780	11,067,800	10,000,000	10,000,000					4.484	4.484	AO	112,100	448,400	10/15/2009	10/01/2019
605580-5X-3	Mississippi St GO Bld Amer Bd			2	1FE	7,358,890	104.8780	7,341,460	7,000,000	7,330,091		(12,480)			5.245	4.832	MN	61,192	367,150	08/08/2011	11/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
686053-CP-2	Oregon St Sch Brds Assn GO Txbl Pension				1FE	31,816,292	108.4830	33,401,916	30,790,000	31,567,935		(54,456)			5.630	5.312	JD	4,815	1,733,477	04/23/2010	06/30/2024
70914P-MJ-8	Pennsylvania St GO Bld Amer Bd Ser B			2	1FE	8,613,228	107.2230	8,363,394	7,800,000	8,605,335		(7,893)			5.450	4.540	FA	160,593		10/01/2013	02/15/2030
745144-6R-1	Puerto Rico Comwlth GO				2FE	438,897	100.8490	352,972	350,000	355,032		(9,801)			6.500	3.573	JJ	11,375	22,750	01/05/2004	07/01/2014
745277-SA-2	Puerto Rico Mun Fin Agcy GO Ser C				1FE	202,052	101.3940	202,788	200,000	200,971		(241)			5.250	5.100	FA	4,375	10,500	01/08/2009	08/01/2017
93974C-PF-1	Washington St GO Bld Amer Bd Ser D				1FE	12,970,000	109.1930	14,162,332	12,970,000	12,970,000					4.536	4.536	FA	245,133	588,319	10/15/2009	08/01/2020
97705L-ZH-3	Wisconsin St GO Bld Amer Bd			1	1FE	13,255,000	106.7370	14,147,989	13,255,000	13,255,000					4.850	4.850	MN	107,145	642,868	03/17/2010	05/01/2023
97705L-ZJ-9	Wisconsin St GO Bld Amer Bd			1	1FE	14,440,000	106.6460	15,399,682	14,440,000	14,440,000					5.000	5.000	MN	120,333	722,000	03/17/2010	05/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						170,901,362	XXX	181,006,896	166,555,000	170,394,642		(126,907)			XXX	XXX	XXX	2,007,838	8,147,132	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						170,901,362	XXX	181,006,896	166,555,000	170,394,642		(126,907)			XXX	XXX	XXX	2,007,838	8,147,132	XXX	XXX
167486-HL-6	Chicago IL GO Ser B			2	1FE	10,000,000	94.6830	9,468,300	10,000,000	10,000,000					6.207	6.207	JJ	310,350	620,700	01/14/2010	01/01/2032
167505-JY-3	Chicago Ill Brd Ed Sch Ref GO Bld Amer B				1FE	1,000,000	105.6200	1,056,200	1,000,000	1,000,000					4.682	4.682	JD	3,902	46,820	09/10/2009	12/01/2017
167505-JZ-0	Chicago Ill Brd Ed Sch Ref GO Bld Amer B				1FE	2,500,000	104.1220	2,603,050	2,500,000	2,500,000					4.782	4.782	JD	9,963	119,550	09/10/2009	12/01/2018
180848-FS-7	Clark Cnty Nev GO Bld Amer Bd Ser A			2	1FE	19,594,534	116.6740	21,473,850	18,405,000	19,506,199		(25,975)			6.754	6.234	JJ	621,537	1,243,074	05/03/2010	07/01/2038
213185-DV-0	Cook Cnty IL GO Bld Amer Bd Ser D			2	1FE	10,035,500	100.2910	10,029,100	10,000,000	10,031,818		(831)			6.229	6.200	MN	79,593	622,900	07/20/2010	11/15/2034
217039-DC-7	Coos County Oregon GO Txbl Ser B			2	1FE	3,435,000	99.1520	3,405,871	3,435,000	3,435,000					4.880	4.880	JD	13,969	167,628	06/26/2003	06/01/2023
235308-RA-3	Dallas TX ISD GO Bld Amer Bd			1	1FE	10,170,000	111.2380	11,123,800	10,000,000	10,160,079		(4,064)			6.450	6.306	FA	243,667	645,000	11/16/2010	02/15/2035
251129-5D-0	Detroit Mich City Sch GO Bld Amer Bd Det			2	1FE	23,248,225	106.3710	23,933,475	22,500,000	23,213,943		(21,021)			7.747	7.408	MN	290,513	1,743,075	05/03/2012	05/01/2039
392643-SC-7	Green Bay WI AreaPubSchDist GO Preref Se				1	816,205	100.9860	823,036	815,000	815,190		(751)			4.800	4.703	AO	9,780	39,120	07/26/2012	04/01/2014
392643-SL-7	Green Bay WI AreaPubSchDist GO Unref Ser				1	183,795	100.9980	186,846	185,000	184,819		712			4.800	5.205	AO	2,220	8,880	07/26/2012	04/01/2014
442403-FU-0	Houston TX ISD GO Bld Amer Bd Indpt Sch			1	1FE	6,000,000	110.4120	6,624,720	6,000,000	6,000,000					5.211	5.211	FA	118,116	312,660	11/12/2009	02/15/2021
442403-FV-8	Houston TX ISD GO Bld Amer Bd Indpt Sch			1	1FE	10,000,000	110.5180	11,051,800	10,000,000	10,000,000					5.361	5.361	FA	202,527	536,100	11/12/2009	02/15/2022
517840-S5-4	Las Vegas VY NV Wtr Dist GO Bld Amer Bd			2	1FE	14,987,652	107.8210	14,793,041	13,720,000	14,907,204		(22,152)			7.013	6.298	JD	80,182	962,184	01/25/2010	06/01/2039
517840-W2-6	Las Vegas VY NV Wtr Dist GO Bld Amer Bd			2	1FE	10,000,000	103.5650	10,356,500	10,000,000	10,000,000					5.700	5.701	MS	190,000	570,000	05/25/2010	03/01/2040
544646-XZ-0	Los Angeles CA Uni Sch Dist GO Bld Amer			2	1FE	8,238,668	110.7070	9,880,600	8,925,000	8,298,172		16,758			5.750	6.396	JJ	256,594	513,188	03/05/2010	07/01/2034
544646-ZR-6	Los Angeles CA Uni Sch Dist GO Bld Amer			2	1FE	15,140,750	122.9140	18,437,100	15,000,000	15,127,913		(3,493)			6.758	6.677	JJ	506,850	1,013,700	02/23/2010	07/01/2034
567830-BT-0	Marin Cnty CA GO Taxable Pension			2	1FE	2,142,660	108.9670	2,179,340	2,000,000	2,079,719		(7,361)			5.340	4.769	FA	44,500	106,800	05/22/2003	08/01/2022
592112-DR-4	Met Govt Nashville & D Cnty GO Bld Amer			2	1FE	7,500,000	106.0200	7,951,500	7,500,000	7,500,000					5.707	5.707	JJ	214,013	428,025	06/04/2010	07/01/2034
68583R-AX-0	Oregon Cmnty College Dist GO Taxable Ser				1FE	6,875,549	110.3080	7,335,482	6,650,000	6,799,825		(9,198)			5.670	5.404	JD	1,047	377,055	04/10/2003	06/30/2025
717883-KL-5	Philadelphia PA Sch Dist GO Bld Amer Bd			2	1FE	20,229,951	96.8160	18,830,712	19,450,000	20,184,177		(14,906)			6.765	6.441	JD	109,649	1,315,793	10/22/2010	06/01/2040
736688-FN-7	Portland OR Comm College GO Dist			2	1FE	7,670,000	101.8960	7,815,423	7,670,000	7,670,000					4.810	4.810	JD	30,744	368,927	06/12/2003	06/01/2027
797646-NA-0	San Francisco CA GO Bld Amer Bd				1FE	10,000,000	106.9070	10,690,700	10,000,000	10,000,000					5.200	5.200	JD	23,111	520,000	03/10/2010	06/15/2023
797646-NB-8	San Francisco CA GO Bld Amer Bd				1FE	15,037,438	106.5950	16,106,505	15,110,000	15,051,287		4,076			5.300	5.349	JD	35,592	800,830	03/30/2010	06/15/2024
815626-LE-4	Sedgwick Cnty KS GO Uni Sch Dist Bld Am			1	1FE	10,185,600	110.8590	11,085,900	10,000,000	10,129,958		(15,765)			5.350	5.120	AO	133,750	535,000	02/18/2010	10/01/2023
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						224,991,527	XXX	237,242,851	220,865,000	224,595,303		(103,971)			XXX	XXX	XXX	3,532,169	13,617,009	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						224,991,527	XXX	237,242,851	220,865,000	224,595,303		(103,971)			XXX	XXX	XXX	3,532,169	13,617,009	XXX	XXX
02765U-CP-7	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	10,000,000	103.3360	10,333,600	10,000,000	10,000,000					5.953	5.953	FA	224,891	595,300	10/01/2009	02/15/2034
02765U-CY-8	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	19,382,044	108.1400	19,162,408	17,720,000	19,328,372		(31,866)			6.449	5.741	FA	431,710	1,142,763	06/11/2012	02/15/2044
02765U-DN-1	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	12,773,189	101.7070	12,148,901	11,945,000	12,755,705		(10,777)			5.939	5.474	FA	268,001	709,414	05/01/2012	02/15/2047
02765U-EJ-9	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	10,000,000	126.7860	12,678,600	10,000,000	10,000,000					7.834	7.835	FA	295,951	783,400	12/16/2010	02/15/2041
02765U-EQ-3	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	4,196,013	105.1970	3,760,793	3,575,000	4,174,844		(13,903)			6.270	5.023	FA	84,680	224,153	06/11/2012	02/15/2050
04048R-DT-0	Arizona Brd Regents AZ St Rev Bld Amer B			2	1FE	6,660,000	114.6010	7,632,427	6,660,000	6,660,000					6.304	6.302	JJ	209,923	419,846	03/31/2010	07/01/2039
040507-NB-7	Arizona Health Facs Auth Rev Banner Hlth				1FE	7,000,000	90.3370	6,323,590	7,000,000	7,000,000					4.162	4.162	JJ	145,670	165,902	10/18/2012	01/01/2030
052414-MG-1	Austin TX Elec Util Sys Rev Bld Amer Bd			2	1FE	9,992,000	101.5500	10,155,000	10,000,000	9,992,071		154			5.720	5.726	MN	73,089	572,000	06/11/2010	11/15/2040
13077C-TL-8	California St Univ Rev Bld Amer Bd			2	1FE	15,000,000	112.4780	16,871,700	15,000,000	15,000,000					6.484	6.483	MN	162,100	972,600	03/18/2010	11/01/2041
167593-AN-2	Chicago IL O'Hare Int Arpt Rev Bld Amer			2	1FE	7,500,000	110.3920	8,279,400	7,500,000	7,500,000					6.395	6.395	JJ	239,813	479,625	04/15/2010	01/01/2040
16772P-AP-1	Chicago IL Transit Auth Rev Bld Amer Bd				1FE	14,338,261	104.4610	14,765,562	14,135,000	14,303,266		(11,018)			5.620	5.474	JD	66,199	794,387	04/27/2010	12/01/2024
186103-CE-5	Cleveland OH Port Auth Rev Txbl Dev Luig			1	2FE	2,450,000	100.4010	2,459,825	2,450,000	2,450,000					5.860	5.861	MN	18,345	143,570	03/17/2004	05/15/2019
186103-CU-9	Cleveland OH Port Auth Rev Txbl Dev Tru			1	2FE	720,000	100.3110	722,239	720,000	720,000					6.770	6.769	MN	6,228	48,744	04/27/2004	11/15/2023
18610R-AA-2	Cleveland OH Port Auth Rev Txbl Dev Aver				2FE	8,100,000	103.9650	8,421,165	8,100,000	8,100,000					5.200	5.200	JAJO	88,920	421,200	09/09/2005	10/15/2015
196632-GU-1	Colorado Springs CO Util Rev Bld Amer Bd			2	1FE	10,933,650	106.8570	10,418,558	9,750,000	10,807,724		(54,262)			5.445	4.393	MN	67,836	530,888	08/04/2011	11/15/2029
196707-HZ-9	Colorado St Brd Governors Rev Bld Amer B			2	1FE	5,000,000	103.1620	5,158,100	5,000,000	5,000,000					6.057	6.057	MS	100,950	302,850	07/29/2010	03/01/2040
20281P-CT-7	Commonwealth PA Fin Auth Rev Bld Amer Bd			2	1FE	2,482,200	103.6260	2,072,520	2,000,000	2,456,992		(15,414)			6.218	4.413	JD	10,363	124,360	05/01/2012	06/01/2039
20281P-ER-9	Commonwealth PA Fin Auth Rev Bld Amer Bd			2	1FE	17,045,000	98.3790	16,768,701	17,045,000	17,045,000					5.787	5.785	JD	82,200	986,394	09/17/2010	06/01/2040
249218-BC-1	Denver CO Pub Schs Rev Txbl Ser B			2	1FE	15,000,000	89.1260	13,368,900	15,000,000	15,000,000					4.242	4.241	JD	28,280	410,060	04/18/2013	12/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25477G-CY-9	District Columbia Inc Tax Rev Bld Amer B			2	1FE	4,000,000	108.8200	4,352,800	4,000,000	4,000,000					5.591	5.591	JD	18,637	223,640	12/10/2009	12/01/2034
3133XD-TL-5	Federal Home Loan Bk Bd Ser VB15	C			1	99,148,000	108.9670	108,966,900	100,000,000	99,796,366		95,906			5.000	5.110	JD	138,889	5,219,625	03/22/2006	12/21/2015
3133XU-MR-1	Federal Home Loan Bk Bd				1	10,277,500	102.1410	10,214,100	10,000,000	10,041,248		(58,247)			3.250	2.645	MS	98,403	325,000	10/06/2009	09/12/2014
313586-RC-5	FNMA Deb Zero Cpn	C			1	30,122,080	85.0290	85,029,100	100,000,000	66,298,936		4,530,163			0.000	7.214	N/A			10/21/2009	10/09/2019
31358D-DR-2	FNMA Strips				1	9,921,280	47.9010	15,328,224	32,000,000	13,656,890		692,118			0.000	5.269	N/A			11/08/2007	05/15/2030
31359M-WJ-8	FNMA Benchmark Nt				1	6,463,454	103.4940	6,727,130	6,500,000	6,495,400		5,600			4.625	4.718	AO	63,465	300,625	09/13/2007	10/15/2014
31359M-WJ-8	FNMA Benchmark Nt	C			1	6,931,834	103.4940	7,244,601	7,000,000	6,991,279		10,660			4.625	4.789	AO	68,347	323,750	09/13/2007	10/15/2014
31359M-WJ-8	FNMA Benchmark Nt	LS			1	3,465,917	103.4940	3,622,301	3,500,000	3,495,622		5,329			4.625	4.789	AO	34,174	161,875	09/13/2007	10/15/2014
387883-PP-0	Grant Cnty WA PUD #2 Rev Bld Amer Bd Ref			2	1FE	9,555,552	108.3240	9,640,836	8,900,000	9,518,103		(15,477)			5.830	5.283	JJ	259,435	518,870	10/05/2011	01/01/2040
452252-FH-7	Illinois St Toll Hwy Auth Rev Bld Amer B			2	1FE	2,500,000	112.9850	2,824,625	2,500,000	2,500,000					6.184	6.183	JJ	77,300	154,600	05/12/2009	01/01/2034
452252-FK-0	Illinois St Toll Hwy Auth Rev Bld Amer B				1FE	12,500,000	107.6010	13,450,125	12,500,000	12,500,000					5.851	5.851	JD	60,948	731,375	11/24/2009	12/01/2034
45505M-BJ-4	Indiana Fin Auth IN Wstwtr Rev Second Li			1	1FE	9,816,300	101.4660	10,146,600	10,000,000	9,825,176		3,943			5.000	5.130	AO	125,000	500,000	08/18/2011	10/01/2041
45505M-BK-1	Indiana Fin Auth IN Wstwtr Rev Second Li				1FE	10,507,000	105.7180	10,571,800	10,000,000	10,279,511		(98,122)			3.000	1.950	AO	75,000	300,000	08/18/2011	10/01/2016
47770V-AZ-3	Jobs OH Bev Sys STWD Liq Prof Rev Txbl			2	1FE	16,267,400	91.9280	14,708,480	16,000,000	16,259,731		(7,669)			4.532	4.401	JJ	362,560	302,133	02/27/2013	01/01/2035
491313-3V-2	Kentucky Infrastructure Rev Auth Govt Ta				1FE	2,000,000	102.3760	2,047,520	2,000,000	2,000,000					5.290	5.290	FA	44,083	105,800	07/16/2004	08/01/2014
491552-UZ-6	Kentucky St Tpk Econ Dv Rd Rev Bld Amer			2	1FE	11,164,650	106.3420	11,697,620	11,000,000	11,144,337		(6,396)			5.722	5.588	JJ	314,710	629,420	07/20/2010	07/01/2030
542690-WI6-5	Long Island Pwr Auth NY El Rev Bld Amer				1FE	6,899,407	103.4880	7,145,846	6,905,000	6,900,311		330			5.450	5.459	MN	62,720	376,323	05/05/2010	05/01/2024
542690-WI9-9	Long Island Pwr Auth NY El Rev Bld Amer				1FE	4,998,350	96.8430	4,842,150	5,000,000	4,998,350					5.850	5.853	MN	48,750	292,500	05/05/2010	05/01/2041
546589-QW-5	LouisvilleJeffersn Cnty KY Rev Bld Amer			2	1FE	10,199,305	110.3350	8,859,901	8,030,000	10,132,494		(43,672)			5.980	4.294	MN	61,358	480,194	06/12/2012	05/15/2040
574300-JQ-3	Maryland St Trans Auth Tr Rev Bld Amer B			2	1FE	11,237,950	106.7320	11,740,520	11,000,000	11,222,192		(4,828)			5.754	5.596	JJ	316,470	632,940	07/20/2010	07/01/2041
57586E-TP-6	Massachusetts St Hlth & Ed Rev Auth Nort			2	1FE	10,000,000	105.8350	10,583,500	10,000,000	10,000,000					5.061	5.061	AO	126,525	506,100	03/19/2010	10/01/2020
57586E-TQ-4	Massachusetts St Hlth & Ed Rev Auth Nort			2	1FE	10,000,000	109.5640	10,956,400	10,000,000	10,000,000					6.432	6.432	AO	160,800	643,200	03/19/2010	10/01/2035
576000-KV-4	Massachusetts St Sch Bldg Rev Bld Amer B			2	1FE	5,000,000	109.7580	5,487,900	5,000,000	5,000,000					5.715	5.716	FA	107,950	285,750	12/10/2009	08/15/2039
59209B-G5-0	Nashville & D Cnty TN Rev Bld Amer Bd Se			2	1FE	5,000,000	117.1620	5,858,100	5,000,000	5,000,000					6.568	6.568	JJ	164,200	328,400	12/09/2010	07/01/2037
592125-AA-6	Met Govt Nashville & D Cty Rev Bld Amer			2	1FE	10,000,000	114.1550	11,415,500	10,000,000	10,000,000					7.431	7.432	JJ	371,550	743,100	04/14/2010	07/01/2043
592125-AH-1	Met Govt Nashville & D Cty Rev Bld Amer				1FE	7,625,000	109.7910	8,371,564	7,625,000	7,625,000					5.967	5.967	JJ	227,492	454,984	04/14/2010	07/01/2022
592125-AJ-7	Met Govt Nashville & D Cty Rev Bld Amer				1FE	10,800,000	109.3910	11,814,228	10,800,000	10,800,000					6.067	6.067	JJ	327,618	655,236	04/14/2010	07/01/2023
592125-AK-4	Met Govt Nashville & D Cty Rev Bld Amer				1FE	9,100,000	109.5960	9,973,236	9,100,000	9,100,000					6.167	6.167	JJ	280,599	561,197	04/14/2010	07/01/2024
592125-AL-2	Met Govt Nashville & D Cty Rev Bld Amer				1FE	9,000,000	109.2790	9,835,110	9,000,000	9,000,000					6.217	6.217	JJ	279,765	559,530	04/14/2010	07/01/2025
592125-AM-0	Met Govt Nashville & D Cty Rev Bld Amer			2	1FE	5,284,350	110.1390	5,506,950	5,000,000	5,264,151		(5,791)			6.731	6.278	JJ	168,275	336,550	04/21/2010	07/01/2043
59259Y-BD-0	Metropolitan Trans Auth NY Rev Bld Amer				1FE	10,000,000	107.6680	10,766,800	10,000,000	10,000,000					5.013	5.013	MN	64,055	501,300	10/07/2009	11/15/2020
59259Y-DC-0	Metropolitan Trans Auth NY Rev Bld Amer			2	1FE	15,000,000	117.1280	17,569,200	15,000,000	15,000,000					6.687	6.688	MN	128,168	1,003,050	07/01/2010	11/15/2040
592643-BN-9	Metropolitan Washington DC Rev Bld Amer			2	2FE	11,923,975	107.9250	12,411,375	11,500,000	11,916,786		(3,939)			8.000	7.686	AO	230,000	920,000	03/02/2012	10/01/2047
60534R-TM-1	Mississippi Dev Bk Rev Bld Amer Bd			2	1FE	23,500,650	110.2280	25,809,886	23,415,000	23,495,824		(1,648)			6.413	6.385	JJ	750,802	1,501,604	10/21/2010	01/01/2040
60636W-NT-8	Missouri St Hwys & Trans Rev Bld Amer Bd				1FE	10,000,000	106.4620	10,646,200	10,000,000	10,000,000					5.252	5.252	MN	87,533	525,200	09/16/2009	05/01/2026
626207-YF-5	Municipal Elec Auth GA Rev Bld Amer Bd U			2	1FE	5,212,500	105.1140	5,255,700	5,000,000	5,202,723		(2,957)			6.637	6.318	AO	82,963	331,850	04/29/2010	04/01/2057
626207-YM-0	Municipal Elec Auth GA Rev Bld Amer Bd			2	1FE	17,000,000	104.4900	17,763,300	17,000,000	17,000,000					6.655	6.655	AO	282,838	1,131,350	03/05/2010	04/01/2057
63968A-QR-9	Nebraska Pub Pwr Dist Rev Bld Amer Bd			2	1FE	12,031,940	101.4050	11,154,550	11,000,000	12,010,943		(20,997)			5.423	4.751	JJ	298,265	433,840	02/21/2013	01/01/2043
644693-KW-2	New Hampshire St Tpk Sys Rev Bld Amer Bd			2	1FE	7,608,082	109.2600	7,801,164	7,140,000	7,588,278		(12,092)			6.009	5.490	MN	71,507	429,043	05/02/2012	11/01/2039
645916-TT-4	New Jersey Econ Dev Auth Rev Txbl Muni R				1FE	6,272,119	107.7700	6,557,805	6,085,000	6,126,170		(16,960)			5.150	4.828	AO	78,344	313,378	04/03/2003	04/01/2016
646136-K8-3	New Jersey St Trans Fd Rev Trans Sys Ser				1FE	15,000,000	96.8470	14,527,050	15,000,000	15,000,000					1.758	1.758	JD	11,720	168,475	04/17/2013	12/15/2018
646139-W3-5	New Jersey St Tpk Auth Rev Bld Amer Bd S			2	1FE	36,667,702	131.6650	42,239,449	32,081,000	36,415,765		(78,911)			7.414	6.306	JJ	1,189,243	2,378,485	07/21/2010	01/01/2040
646139-X8-3	New Jersey St Tpk Auth Rev Bld Amer Bd S			2	1FE	11,295,295	127.3440	11,823,890	9,285,000	11,211,089		(36,467)			7.102	5.543	JJ	329,710	659,421	07/27/2011	01/01/2041
649085-AA-5	New Valley Generation II Ser 2001			2	1FE	2,265,944	113.0000	2,445,248	2,163,936	2,204,014		(5,774)			5.572	4.970	MN	20,096	120,575	10/23/2003	05/01/2020
64908Q-AA-9	New Valley Generation V Tenn PTC			2	1FE	4,773,885	110.9820	5,283,689	4,760,852	4,767,191		(943)			4.929	4.892	JJ	108,205	234,662	12/18/2003	01/15/2021
64971M-S7-8	New York NYC Tran Fin Auth Rev Bld Amer			2	1FE	6,000,000	107.3930	6,443,580	6,000,000	6,000,000					5.467	5.467	MN	54,670	328,020	05/19/2010	05/01/2036
64971M-ZF-2	New York NYC Tran Fin Auth Rev Bld Amer				1FE	20,035,000	108.1910	21,676,067	20,035,000	20,035,000					4.766	4.766	FA	397,862	954,868	10/16/2009	08/01/2021
64972F-K8-8	New York City NY Rev Bld Amer Bd Wtr & S			2	1FE	19,766,394	114.7990	21,381,314	18,625,000	19,724,414		(18,275)			5.952	5.525	JD	49,269	1,108,560	08/08/2011	06/15/2042
64972F-T6-3	New York City NY Rev Wtr & Swr				1FE	10,000,000	107.7770	10,777,700	10,000,000	10,000,000					5.440	5.440	JD	24,178	544,000	09/17/2010	06/15/2043
649902-H3-0	New York St Dorm Auth Rev Bld Amer Bd			2	1FE	32,000,000	104.2810	33,369,920	32,000,000	32,000,000					4.723	4.723	MS	445,012	1,511,360	10/08/2009	03/15/2024
649902-ZM-8	New York St Dorm Auth Rev Bld Amer Bd St				1FE	10,000,000	109.1970	10,919,700	10,000,000	10,000,000					5.092	5.092	MS	149,931	509,200	08/18/2009	03/15/2023
649902-ZQ-9	New York St Dorm Auth Rev Bld Amer Bd St			2	1FE	10,000,000	109.6880	10,968,800	10,000,000	10,000,000					5.628	5.628	MS	165,713	562,800	08/18/2009	03/15/2039
65830T-AE-5	North Carolina St Tpk Auth Rev Bld Amer				1FE	9,977,400	111.9460	11,194,600	10,000,000	9,984,321		1,813			5.200	5.227	JJ	260,000	520,000	07/15/2009	01/01/2021
66285W-FB-7	North Texas Tollway Auth Rev Bld Amer Bd			2	1FE	31,886,078	119.2030	30,092,797	25,245,000	31,735,908		(90,171)			6.718	5.049	JJ	847,980	1,695,959	05/04/2012	01/01/2049
662903-LC-5	North TX Muni Wtr Dist Sys Rev Bld Amer			1	1FE	10,000,000	107.6140	10,761,400	10,000,000	10,000,000					6.123	6.121	MS	204,100	612,300	11/12/2009	09/01/2039
663903-DM-1	Northeast Ohio Regl Swr Dist Bld Amer Bd			1	1FE	21,542,080	104.7980	20,959,600	20,000,000	21,473,841		(29,852)			6.038	5.478	MN	154,304	1,207,600	08/08/2011	11/15/2040
664845-DQ-4	Northern CA Pwr Agcy Rev Bld Amer Bd Ser			2	1FE	21,224,310	110.3920	18,766,640	17,000,000	21,144,458		(68,132)			7.311	5.542	JD	103,573	1,242,870	12/06/2012	06/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
677555-WU-4	Ohio St Econ Development Rev Txbl Ohio E			2	1FE	3,305,000	100.1150	3,308,801	3,305,000	3,305,000					5.010	5.010	MJSD	13,798	165,580	03/17/2004	06/01/2019
677555-XD-1	Ohio St Econ Development Rev Txbl Ohio E			2	1FE	900,000	101.4310	912,879	900,000	900,000					5.540	5.578	MJSD	4,155	49,860	11/17/2005	12/01/2021
67910H-MT-4	Oklahoma St Mun Pwr Auth Rev Bld Amer Bd			2	1FE	10,000,000	104.3560	10,435,600	10,000,000	10,000,000					6.440	6.441	JJ	322,000	644,000	07/29/2010	01/01/2045
68607D-ND-3	Oregon St Dept Trans Hwy Rev Bld Amer Bd				1FE	6,000,000	107.6750	6,460,500	6,000,000	6,000,000					4.983	4.983	MN	38,203	298,980	04/01/2010	11/15/2023
709221-TF-2	Pennsylvania St Tpk Commn Rev Bld Amer B			2	1FE	8,758,215	105.0330	7,751,435	7,380,000	8,712,395		(36,269)			5.848	4.523	JD	35,965	431,582	09/18/2012	12/01/2037
709223-A2-7	Pennsylvania St Tpk Commn Rev Bld Amer B			2	1FE	15,000,000	104.8760	15,731,400	15,000,000	15,000,000					5.511	5.512	JD	68,888	826,650	08/31/2010	12/01/2045
709223-ZZ-7	Pennsylvania St Tpk Commn Rev Bld Amer B			2	1FE	38,548,397	104.9760	35,287,682	33,615,000	38,455,298		(58,615)			5.561	4.703	JD	155,778	1,869,330	06/12/2012	12/01/2049
71883M-HG-2	Phoenix AZ Rev Bld Amer Bd Airport				1FE	15,000,000	108.0910	16,213,650	15,000,000	15,000,000					6.600	6.600	JJ	495,000	990,000	08/11/2010	07/01/2040
73358W-EK-6	Port Auth NY & NJ Rev Cons 168th			2	1FE	17,351,315	93.5660	16,074,639	17,180,000	17,346,930		(1,752)			4.926	4.868	AO	211,572	846,287	09/29/2011	10/01/2051
759911-R8-5	Regional Trans Auth IL Ref Rev Bld Amer				1FE	1,883,134	106.1560	2,001,041	1,885,000	1,883,499		118			5.400	5.411	JJ	50,895	101,790	01/07/2010	07/01/2023
759911-R9-3	Regional Trans Auth IL Ref Rev Bld Amer				1FE	7,165,186	105.2810	7,517,063	7,140,000	7,159,938		(1,375)			5.500	5.465	JJ	196,350	392,700	01/07/2010	07/01/2024
76116E-CE-8	Resolution Funding Corp Strips	@			1	577,600	98.3880	4,919,405	5,000,000	4,095,102		342,057			0.000	8.915	N/A			07/17/1991	04/15/2016
76116E-CF-5	Resolution Funding Corp Strips	@			1	1,588,200	97.4960	9,749,620	10,000,000	8,041,239		603,560			0.000	7.963	N/A			02/09/1994	10/15/2016
76116E-CJ-7	Resolution Funding Corp Strips	@			1	2,316,531	93.1490	13,040,902	14,000,000	10,014,956		752,438			0.000	7.965	N/A			04/03/1995	04/15/2018
76116E-FH-8	Resolution Funding Corp Strips	@			1	4,104,200	99.9890	19,997,800	20,000,000	19,935,117		1,568,134			0.000	8.369	N/A			09/30/1994	01/15/2014
76116E-FL-9	Resolution Funding Corp Strips	@			1	2,258,760	99.2350	11,908,164	12,000,000	10,611,130		815,136			0.000	8.155	N/A			08/23/1994	07/15/2015
76116E-FN-5	Resolution Funding Corp Strips	@			1	1,134,200	97.9850	9,798,460	10,000,000	8,016,556		668,521			0.000	8.900	N/A			07/16/1991	07/15/2016
76116E-FS-4	Resolution Funding Corp Strips	@			1	5,284,000	91.8320	22,957,925	25,000,000	18,242,536		1,223,553			0.000	7.065	N/A			02/23/1996	07/15/2018
76116E-GL-8	Resolution Funding Corp Strips	@			1	4,870,899	58.6770	14,669,300	25,000,000	10,152,182		653,759			0.000	6.768	N/A			12/18/2002	07/15/2027
76116E-GM-6	Resolution Funding Corp Strips	@			1	1,888,474	56.3090	5,630,920	10,000,000	3,932,485		252,933			0.000	6.760	N/A			12/18/2002	01/15/2028
76116E-GX-2	Resolution Funding Corp Strips	@LS			1	7,207,422	77.3730	20,890,764	27,000,000	15,321,684		1,012,288			0.000	6.953	N/A			12/18/2002	04/15/2022
76116E-HC-7	Resolution Funding Corp Strips	@			1	7,106,624	68.5910	21,263,272	31,000,000	14,965,642		976,816			0.000	6.865	N/A			12/18/2002	10/15/2024
79765R-TK-5	San Francisco Cty&Cnty CA Rev Bld Amer B			2	1FE	19,023,592	113.9690	17,368,876	15,240,000	18,894,354		(105,313)			6.000	4.264	MN	152,400	914,400	10/03/2012	11/01/2040
812643-DB-7	Seattle WA Mun Lt & Pwr Rev Bld Amer Bd			2	1FE	9,994,700	106.5000	10,650,000	10,000,000	9,996,255		78			5.570	5.573	FA	232,083	557,000	05/14/2010	02/01/2040
833102-XE-1	Snohomish Cnty WA PUD#1 El Rev Bld Amer			2	1FE	9,989,100	103.2650	10,326,500	10,000,000	9,989,607		274			5.630	5.638	JD	46,917	563,000	05/12/2010	12/01/2035
837151-FV-6	South Carolina Pub Svc Auth Rev Ser E			2	1FE	22,009,976	94.3840	20,245,368	21,450,000	21,974,193		(22,476)			4.551	4.337	JD	81,349	976,190	05/03/2012	12/01/2030
837151-JB-6	South Carolina Pub Svc Auth Rev Ser C			2	1FE	15,000,000	101.5070	15,226,050	15,000,000	15,000,000					5.784	5.784	JD	72,300	241,000	08/08/2013	12/01/2041
841215-AA-4	Southaven Cmbd Cycle Gen Sec Nt			2	1FE	36,336,000	96.7890	34,844,076	36,000,000	36,323,528		(12,472)			3.846	3.727	FA	546,132		08/08/2013	08/15/2033
842475-F7-5	Southern CA Pub Pwr Aut Rev Bld Amer Bd			2	1FE	13,311,870	106.6400	11,730,400	11,000,000	13,266,222		(43,167)			5.943	4.591	JJ	326,865	653,730	12/03/2012	07/01/2040
873519-ML-3	Tacoma WA Elec Sys Rev Bld Amer Bd			2	1FE	6,221,820	109.0430	6,542,580	6,000,000	6,204,005		(5,460)			5.966	5.678	JJ	178,980	357,960	07/20/2010	01/01/2035
87638T-EG-4	Tarrant Cnty TX Rev Txbl Hlth Res Ser A			2	1FE	12,000,000	83.6260	10,035,120	12,000,000	12,000,000					4.366	4.366	MN	66,945	583,589	09/27/2012	11/15/2047
889251-EY-6	Toledo LucasCtyOH PortAuth Rev Txbl Luig			2	2FE	2,150,000	100.6500	2,163,975	2,150,000	2,150,000					5.860	5.860	MN	16,099	125,990	03/17/2004	05/15/2019
898365-AL-5	Trustees Boston College Rev Educ Txbl			2	1FE	5,000,000	96.8640	4,843,200	5,000,000	5,000,000					4.935	4.935	JJ	89,790		08/14/2013	07/01/2033
91412F-7Y-7	University CA Rev Bld Amer Bd			2	1FE	3,322,822	110.2010	2,975,427	2,700,000	3,304,333		(15,110)			5.770	4.243	MN	19,907	155,790	10/03/2012	05/15/2043
917565-LB-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			2	1FE	5,000,000	113.0080	5,650,400	5,000,000	5,000,000					5.937	5.937	JD	13,193	296,850	05/13/2009	06/15/2039
917565-LK-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			2	1FE	5,000,000	99.1570	4,957,850	5,000,000	5,000,000					5.705	5.704	JD	12,678	285,250	10/08/2010	06/15/2040
959623-AK-5	Western St College Rev Bld Amer Bd			2	1FE	18,715,983	115.3080	19,296,794	16,735,000	18,621,137		(37,594)			7.000	6.080	MN	149,685	1,171,450	08/04/2011	05/15/2045
977100-AB-2	Wisconsin St Gen Rev Ser A			2	1FE	3,981,720	106.1760	4,247,040	4,000,000	3,994,919		1,713			5.200	5.251	MN	34,667	208,000	12/10/2003	05/01/2018
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,278,646,780	XXX	1,487,457,958	1,473,975,788	1,401,986,038		13,113,231			XXX	XXX	XXX	17,272,807	61,636,901	XXX	XXX
3128H6-DC-5	FHLMC Pool #E98199			2	1	648,878	104.9490	743,110	708,068	680,937		3,570			3.500	5.496	MON	2,065	24,782	09/03/2003	08/15/2018
3128H7-B7-6	FHLMC Pool #E99062			2	1	231,966	104.2540	256,673	246,200	239,125		386			3.500	5.025	MON	718	8,617	09/19/2003	09/15/2018
3128H7-G3-0	FHLMC Pool #E99218			2	1	536,167	104.2380	594,366	570,201	553,630		1,229			3.500	5.026	MON	1,663	19,957	09/12/2003	09/15/2018
3128H7-K4-3	FHLMC Pool #E99315			2	1	236,173	104.2530	261,845	251,164	243,939		1,222			3.500	4.965	MON	733	8,791	09/12/2003	10/15/2018
3128H7-K7-6	FHLMC Pool #E99318			2	1	406,345	104.2510	450,510	432,139	419,190		2,232			3.500	5.110	MON	1,260	15,125	09/12/2003	09/15/2018
3128H7-MX-7	FHLMC Pool #E99374			2	1	554,334	104.9450	618,672	589,521	572,656		2,060			3.500	4.950	MON	1,719	20,633	09/12/2003	10/15/2018
3128H7-NH-1	FHLMC Pool #E99392			2	1	580,718	104.9550	650,124	619,432	600,934		2,625			3.500	5.048	MON	1,807	21,680	09/16/2003	09/15/2018
3128HJ-AD-8	FHLMC Gold PC Pool #W30004			2	1	5,596,602	100.0000	5,886,168	5,886,168	5,749,275		16,281			7.450	8.236	MON	36,543	438,520	06/25/1997	05/15/2021
3128MJ-G3-7	FHLMC Giant Pool #G08473			2	1	6,786,138	99.3350	6,569,058	6,613,061	6,781,881		(1,250)			3.500	2.819	MON	19,288	231,457	01/05/2012	01/15/2042
312903-HR-1	FHLMC REMIC Ser 113-C			2	1	3,569	112.7730	3,922	3,478	3,486		(2)			8.500	8.049	MON	13	296	03/04/1992	05/15/2021
312904-AU-9	FHLMC REMIC Ser 181-E			2	1	108,024	105.8120	112,660	106,472	106,553		(157)			7.000	6.476	MON	331	7,453	07/15/1998	08/15/2021
312904-F7-5	FHLMC REMIC Ser 1022-J			2	1	101,102	107.5360	110,115	102,398	101,472		60			6.000	6.507	MON	512	6,144	04/16/1998	12/15/2020
312904-N2-7	FHLMC REMIC Ser 1030 F			2	1	34,898	113.9560	37,606	33,001	34,422		(73)			9.000	6.161	MON	248	2,970	06/05/2002	12/15/2020
312905-RA-2	FHLMC REMIC Ser 1070-H			2	1	149,884	106.5470	155,517	145,961	146,942		(269)			7.500	6.688	MON	912	10,947	10/28/1998	04/15/2021
312905-YJ-5	FHLMC REMIC Ser 1077-E			2	1	108,988	115.3090	124,026	107,560	107,741		(33)			9.000	8.868	MON	807	9,680	04/02/1991	05/15/2021
312906-E5-5	FHLMC REMIC Ser 1116-XA			2	1	87,254	112.7780	102,251	90,666	89,346		61			8.400	9.272	MON	635	7,616	06/24/1991	08/15/2021
312906-LL-2	FHLMC REMIC Ser 1110-Z			2	1	245,510	114.5550	270,495	236,126	240,212		(231)			8.500	7.486	MON	1,673	20,071	10/17/1995	07/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
312913-ZE-9	FHLMC REMIC Ser 1437-HD			2	1	243,173	112.6660	267,097	237,070	240,470		(172)			7.000	6.303	MON	1,383	16,595	09/05/2001	12/15/2022
312915-UF-6	FHLMC REMIC Ser 1504 Z			2	1	260,941	113.6970	288,422	253,675	257,686		(199)			7.000	6.297	MON	1,480	17,757	02/26/2002	05/15/2023
31294K-UC-7	FHLMC Gold PC Pool #E01479			2	1	649,924	104.9490	724,659	690,490	670,913		2,077			3.500	4.972	MON	2,014	24,167	09/19/2003	09/15/2018
31339D-SE-9	FHLMC REMIC Ser 2416 PV			2	1	1,215,462	110.0820	1,325,161	1,203,800	1,206,938		(19)			6.000	5.852	MON	6,019	72,228	11/02/2005	02/15/2032
31339G-JU-6	FHLMC REMIC Ser 2367 ZK			2	1	725,621	111.2770	809,475	727,440	725,660		1			6.000	6.081	MON	3,637	43,646	05/22/2006	10/15/2031
3133T2-YE-4	FHLMC REMIC Ser 1643-E			2	1	164,457	111.8790	180,246	161,109	162,901		(102)			6.500	6.021	MON	873	10,472	05/11/2001	05/15/2023
3133T3-KF-4	FHLMC REMIC Ser 1628-KZ			2	1	1,970,697	111.0400	2,082,889	1,875,806	1,917,911		(2,088)			6.250	5.351	MON	9,770	117,238	09/23/2002	12/15/2023
3133T6-M4-0	FHLMC REMIC Ser 1837-Z			2	1	1,222,007	110.9200	1,314,775	1,185,333	1,205,647		(475)			6.500	5.826	MON	6,421	77,047	07/23/2002	04/15/2026
3133TC-6P-8	FHLMC Structured Ser 2008 M			2	1	251,581	115.5160	280,028	242,414	247,906		(128)			7.000	5.996	MON	1,414	16,969	10/24/2001	11/20/2027
3133TC-AU-2	FHLMC Structured Ser FSPC T-9 A6			2	1	13,134	100.0000	13,650	13,583	13,583					6.564	7.214	MON	75	747	01/28/2000	03/25/2029
3133TD-6W-1	FHLMC Structured Ser T-10 A5 PT			2	1	834	100.0000	834	834	834					6.410	6.437	MON	4	53	03/18/1998	05/25/2029
3133TE-LG-7	FHLMC REMIC Ser 2064 M			2	1	63,163	108.0250	66,527	61,585	62,614		(10)			6.000	5.220	MON	308	3,695	06/24/2002	06/15/2028
3133TH-VM-6	FHLMC REMIC Ser 2113-TE			2	1	2,993	99.9790	3,207	3,207	3,198		16			6.000	7.273	MON	16	192	07/23/1999	01/15/2014
3133TK-5S-5	FHLMC REMIC Ser 2136-A			2	1	102,969	105.1970	115,523	109,816	106,602		291			6.000	7.998	MON	549	6,589	08/13/1999	03/15/2029
313401-TB-7	Federal Home Loan Mtg Corp Ser 17-0155			2	1	1,600	105.6410	1,681	1,591	1,581		(3)			10.000	9.595	MON	13	159	06/13/1988	02/15/2016
313401-TJ-0	Federal Home Loan Mtg Corp Ser 17-0158			2	1	491	105.8810	516	488	485		(1)			10.000	9.528	MON	4	49	05/04/1988	03/15/2016
313401-VR-9	Federal Home Loan Mtg Corp Ser 17-0189			2	1	1,917	106.9180	2,087	1,952	1,924		1			9.500	9.897	MON	15	185	04/20/1988	09/15/2016
31340Y-BH-1	FHLMC REMIC Ser 6-C			2	1	25,354	108.8380	26,155	24,031	24,483		(85)			9.050	7.195	MON	97	2,175	06/09/1992	06/15/2019
31340Y-DB-2	FHLMC REMIC Ser 12-A			2	1	46,619	110.8030	51,878	46,820	46,527		(9)			9.250	9.323	MON	192	4,331	10/24/1990	11/15/2019
31340Y-JX-8	FHLMC REMIC Ser 30-D			2	1	7,143	110.8410	7,917	7,143	7,143					9.500	9.567	MON	30	679	01/11/1990	02/15/2020
31340Y-KF-5	FHLMC REMIC Ser 31-E			2	1	105,284	105.6080	110,037	104,193	103,944		(88)			7.550	7.270	MON	350	7,867	11/19/1992	05/15/2020
31340Y-QS-1	FHLMC REMIC Ser 46-B			2	1	40,079	108.2300	43,370	40,072	39,993		(18)			7.800	7.631	MON	139	3,126	09/10/1992	09/15/2020
31340Y-X6-1	FHLMC REMIC Ser 85-C			2	1	98,191	112.3340	115,955	103,223	101,356		96			8.600	9.446	MON	395	8,877	08/23/1990	01/15/2021
31344M-H4-6	Federal Home Loan Mtg Ser 28-2951			2	1	363	100.2840	362	361	358		(1)			10.000	9.633	MON	3	36	05/02/1988	08/01/2014
31358E-RK-0	FNMA REMIC Ser 1990-72B			2	1	86,881	113.9260	101,372	88,980	87,954		28			9.000	9.509	MON	667	8,008	05/23/1990	07/25/2020
31358G-X4-4	FNMA REMIC Ser 1991-56G			2	1	102,252	112.9650	117,613	104,115	103,089		27			8.600	9.014	MON	746	8,954	04/22/1991	06/25/2021
31358H-GT-6	FNMA REMIC Ser 1991-73A			2	1	46,615	111.5480	54,129	48,525	47,791		24			8.000	8.769	MON	324	3,882	05/23/1991	07/25/2021
31358H-H4-0	FNMA REMIC Ser 1991-98J			2	1	116,386	112.8150	127,379	112,910	113,970		(79)			8.000	7.279	MON	753	9,033	08/25/1992	08/25/2021
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE			2	1	23,077	113.3260	25,414	22,426	22,734		(18)			7.500	6.507	MON	140	1,682	12/03/1998	09/25/2021
31358M-Q4-9	FNMA REMIC Ser G1992-42 Z			2	1	321,369	111.9280	362,193	323,594	321,541		28			7.000	7.182	MON	1,888	22,651	11/19/1999	07/25/2022
31358N-5B-4	FNMA REMIC Ser 1992-124 PZ			2	1	1,438,295	112.6290	1,574,528	1,397,977	1,415,604		(1,041)			7.000	6.257	MON	8,155	97,858	08/30/2001	07/25/2022
31359B-DN-4	FNMA REMIC Ser 1993-115G			2	1	845,520	108.8070	1,009,755	928,021	900,086		890			5.500	6.755	MON	4,253	51,041	06/09/1993	07/25/2023
31359B-ZK-6	FNMA REMIC Ser 1993-119GA			2	1	206,140	110.0310	229,835	208,882	207,411		21			6.500	6.711	MON	1,131	13,577	06/17/1993	07/25/2023
31359E-LJ-8	FNMA REMIC Ser 1993-204ZA			2	1	1,640,114	111.6490	2,009,477	1,799,818	1,723,206		1,884			6.500	8.301	MON	9,749	116,988	11/29/1999	10/25/2023
31359E-YL-9	FNMA REMIC Ser 1993-199PF			2	1	368,710	105.0350	380,750	362,499	361,927		(228)			6.500	6.293	MON	1,964	23,562	01/02/1996	10/25/2023
31359F-DE-5	FNMA REMIC Ser 1993-202M			2	1	1,108,809	103.0600	1,112,755	1,079,713	1,077,673		(1,296)			6.500	6.162	MON	5,848	70,181	09/08/1993	11/25/2023
31359G-DE-3	FNMA REMIC Ser 1993-225 CI UB			2	1	485,188	113.1440	540,265	477,503	482,556		(298)			6.500	5.997	MON	2,586	31,038	05/19/2006	12/25/2023
31359G-P3-4	FNMA REMIC Ser 1994-37L			2	1	887,655	110.8730	969,216	874,167	876,229		(253)			6.500	6.323	MON	4,735	56,821	12/07/1998	03/25/2024
31359K-ZR-1	FNMA REMIC Ser 1996-45 CI K			2	1	268,096	112.0800	294,589	262,839	266,248		(299)			7.000	6.263	MON	1,533	18,399	03/30/2001	09/25/2021
31359Q-UN-2	FNMA REMIC Ser 1997-56 Z			2	1	362,513	114.6850	408,578	356,260	359,652		(68)			7.000	6.502	MON	2,078	24,938	02/07/2002	09/18/2027
31359T-6P-8	FNMA REMIC Ser 1998-37 CI VZ			2	1	2,285,480	110.4430	2,451,408	2,219,606	2,246,044		(1,920)			6.000	5.505	MON	11,098	133,176	01/09/2003	06/17/2028
31359U-TL-9	FNMA REMIC Ser 1998-54C			2	1	158,832	111.1450	175,874	158,238	158,366		(8)			6.000	5.904	MON	791	9,494	09/19/2001	09/18/2028
31359V-BH-5	FNMA REMIC Ser 1998-73 CI MZ			2	1	1,467,939	101.9850	1,459,399	1,430,991	1,452,985		(219)			6.300	5.921	MON	7,513	90,152	09/25/2002	10/17/2038
313602-3E-2	FNMA REMIC Ser 1989-67D			2	1	55,400	109.6820	60,965	55,583	55,286		(3)			9.000	9.128	MON	417	5,002	09/14/1989	10/25/2019
313602-DV-3	FNMA REMIC Ser 1988-15A			2	1	47,234	110.9710	51,782	46,662	46,749		(41)			9.000	8.576	MON	350	4,200	05/22/1991	06/25/2018
313602-GQ-1	FNMA REMIC Ser 1988-25B			2	1	44,989	111.1530	47,266	42,524	43,214		(180)			9.250	7.356	MON	328	3,934	04/09/1992	10/25/2018
313602-W4-2	FNMA REMIC Ser 1989-62G			2	1	98,544	111.8890	110,066	98,371	98,304		(40)			8.600	8.432	MON	705	8,460	12/30/1993	10/25/2019
313603-2H-4	FNMA REMIC Ser 1990-35E			2	1	1,848	114.5630	2,001	1,747	1,767		(2)			9.500	8.431	MON	14	166	03/04/1992	04/25/2020
313603-GW-6	FNMA REMIC Ser 1989-86E			2	1	16,772	112.1520	18,986	16,929	16,823					8.750	8.940	MON	123	1,481	03/04/1992	11/25/2019
313603-JJ-2	FNMA REMIC Ser 1989-90E			2	1	30,214	113.1820	32,428	28,651	29,244		(58)			8.700	7.186	MON	208	2,492	01/02/1996	12/25/2019
313603-YL-0	FNMA REMIC Ser 1990-16E			2	1	66,678	113.9750	74,942	65,753	65,725		(23)			9.000	8.827	MON	493	5,918	02/06/1991	03/25/2020
31377M-AP-6	FNMA DUS Pool #380814			2	1	536,681	108.9460	544,769	500,037	513,573		(2,451)			6.030	5.013	MON	2,513	30,152	11/14/2003	12/25/2019
31377M-Y7-0	FNMA DUS Pool #381534			2	1	2,393,824	101.3900	2,193,978	2,163,909	2,292,606		(12,269)			6.585	5.336	MON	11,874	142,493	01/27/2005	04/25/2024
31377Q-ML-3	FNMA DUS Pool #383863			2	1	986,332	110.0030	976,506	887,713	922,097		(8,070)			6.850	4.990	MON	5,067	60,808	08/24/2005	07/25/2018
31377R-JL-5	FNMA DUS Pool #384667			2	1	5,831,439	109.7600	5,826,159	5,308,094	5,655,513		(24,613)			7.090	5.973	MON	31,362	376,344	03/23/2006	01/25/2027
31377T-KU-9	FNMA DUS Pool #386507			2	1	1,999,869	109.2380	2,110,111	1,931,657	1,951,166		(5,162)			5.690	5.163	MON	9,159	109,911	10/31/2003	11/25/2018
31377T-XE-1	FNMA DUS Pool #386877			2	1	4,615,281	107.8220	5,192,945	4,816,207	4,726,593		12,641			4.990	5.639	MON	20,695	243,667	04/22/2004	04/25/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31377U-FK-4	FNMA DUS Pool #387270			2	1	3,351,810	103.2540	3,440,998	3,332,543	3,344,714		(890)			5.450	5.428	MON	15,135	181,624	03/04/2005	03/25/2035
3137A7-2J-8	FHLMC REMIC Ser 3803 CI CP	C		2	1	31,633,570	100.2220	33,208,626	33,135,000	32,000,813		60,200			4.000	4.631	MON	58,907	1,325,400	04/14/2011	01/15/2040
3137AB-3L-0	FHLMC REMIC Ser 3820 CI DB	C		2	1	28,696,875	102.9070	30,872,040	30,000,000	28,931,650		(5,617)			4.000	4.502	MON	100,000	1,200,000	04/14/2011	11/15/2038
31381H-TQ-9	FNMA DUS Pool #461459			2	1	6,584,462	108.7300	6,956,026	6,397,534	6,489,431		(10,462)			5.450	5.111	MON	29,055	348,666	01/27/2004	11/25/2023
31381H-TR-7	FNMA DUS Pool #461460			2	1	1,915,826	106.9420	1,993,994	1,864,551	1,889,477		(2,907)			5.350	5.036	MON	8,590	101,139	01/27/2004	09/25/2023
31381L-KH-9	FNMA Pool #463896			2	1	2,683,882	110.2670	2,534,519	2,298,521	2,676,536		(7,347)			6.340	3.887	MON	12,549	36,836	09/10/2013	10/25/2027
31381L-NY-9	FNMA Pool #464007			2	1	1,708,445	107.8020	1,549,919	1,437,745	1,702,772		(5,673)			6.650	3.917	MON	7,968	23,902	09/12/2013	01/25/2028
31381M-PR-0	FNMA DUS Pool #464932			2	1	12,329,508	108.5200	12,396,035	11,422,822	12,023,812		(97,772)			4.340	2.656	MON	42,690	502,585	11/04/2010	04/25/2020
31381M-X2-6	FNMA DUS Pool #465197			2	1	8,282,293	108.0280	8,339,966	7,720,168	8,094,277		(60,203)			4.270	2.732	MON	28,387	334,230	11/04/2010	05/25/2020
31381N-K9-3	FNMA Pool #465720			2	1	8,780,705	106.6350	8,870,580	8,318,631	8,632,658		(47,573)			4.030	2.887	MON	28,868	339,897	11/05/2010	10/25/2020
31381N-V3-4	FNMA Pool #466034			2	1	8,996,954	109.3960	8,628,881	7,887,741	8,976,034		(20,920)			6.210	4.351	MON	40,819	122,457	09/10/2013	12/25/2029
31381N-WH-2	FNMA Pool #466048			2	1	6,866,209	105.2460	7,003,164	6,654,109	6,796,345		(22,573)			3.680	3.003	MON	21,086	248,272	11/08/2010	09/25/2020
31381N-XT-5	FNMA Pool #466090			2	1	13,741,732	102.9500	14,147,141	13,741,732	13,741,732					3.280	3.257	MON	38,813	456,989	11/08/2010	10/25/2020
31381P-KS-6	FNMA Pool #466605			2	1	4,712,739	112.9230	4,586,510	4,061,612	4,700,026		(12,713)			6.340	4.124	MON	21,459	64,377	09/11/2013	01/25/2029
31381T-KS-8	FNMA Pool #470205			2	1	5,028,816	112.8690	4,718,298	4,180,338	5,015,403		(13,413)			6.740	4.090	MON	24,262	71,221	09/12/2013	07/25/2029
31384V-QL-9	FNMA Pool #535159			2	1	351,571	114.6640	416,498	363,234	352,284		105			7.000	8.336	MON	2,119	25,426	12/28/1999	02/25/2030
3138A9-CV-4	FNMA Pool #AH7283			2	1	7,505,940	103.0180	7,657,406	7,433,061	7,503,477		(526)			4.000	3.721	MON	24,777	297,323	07/14/2011	03/25/2041
3138AB-YQ-6	FNMA Pool #AH9718			2	1	8,891,805	102.9860	9,068,366	8,805,470	8,888,815		(490)			4.000	3.749	MON	29,352	352,219	08/10/2011	04/25/2041
3138AC-AR-8	FNMA Pool #AH9915			2	1	3,112,457	99.4440	3,059,301	3,076,406	3,111,390		(219)			3.500	3.210	MON	8,973	107,674	10/25/2011	04/25/2041
3138AP-JX-7	FNMA Pool #AI9277			2	1	4,947,117	103.0000	5,046,045	4,899,083	4,945,419		(307)			4.000	3.524	MON	16,330	195,963	08/10/2011	08/25/2041
3138EG-N4-2	FNMA Pool #AL0410			2	1	38,230,645	108.4350	38,743,328	35,729,575	37,622,421		(260,115)			4.404	2.948	MON	135,498	1,595,415	08/03/2011	06/25/2021
3138EK-TC-9	FNMA Pool #AL3246			2	1	48,253,503	99.4400	47,640,077	47,908,412	48,248,565		(4,938)			3.500	3.373	MON	139,733	558,931	08/07/2013	10/25/2042
3138EL-GL-1	FNMA Pool #AL3802			2	1	5,139,205	102.1630	5,127,007	5,018,448	5,138,673		(532)			3.000	2.631	MON	12,546		12/16/2013	02/25/2028
3138LU-XW-0	FNMA Pool #AO4292			2	1	9,824,076	95.0380	8,972,066	9,440,553	9,814,341		(4,937)			3.000	2.427	MON	23,601	283,217	08/02/2012	07/25/2042
3138M0-JU-5	FNMA Pool #AO8374			2	1	9,156,243	95.0350	8,361,968	8,798,793	9,145,151		(6,608)			3.000	2.554	MON	21,997	263,964	08/02/2012	07/25/2042
3138M3-SM-7	FNMA Pool #AP0523			2	1	8,452,217	95.0370	7,719,176	8,122,251	8,443,112		(4,962)			3.000	2.489	MON	20,306	243,668	08/02/2012	08/25/2042
3138M6-QU-4	FNMA Pool #AP3166			2	1	3,626,041	95.0350	3,311,490	3,484,484	3,620,923		(3,329)			3.000	2.628	MON	8,711	104,535	08/02/2012	08/25/2042
3138MJ-HZ-5	FNMA Pool #AQ2947			2	1	4,607,303	99.3100	4,592,001	4,623,920	4,607,341		38			2.500	2.542	MON	9,633		12/09/2013	11/25/2027
3138MR-ML-2	FNMA Pool #AQ9362			2	1	129,048,584	99.0840	128,751,667	129,941,935	129,057,832		9,247			2.500	2.591	MON	270,712		12/27/2013	01/25/2028
3138W9-GS-3	FNMA Pool #AS0208			2	1	68,221,891	99.5660	68,541,680	68,840,379	68,225,381		3,490			3.500	3.590	MON	200,784	602,353	09/11/2013	08/25/2043
3138W9-GU-8	FNMA Pool # AS0210			2	1	39,501,796	99.5040	39,146,793	39,341,969	39,499,868		(1,928)			3.500	3.465	MON	114,747	458,990	08/14/2013	08/25/2043
3138W9-LM-0	FNMA Pool #AS0331			2	1	19,285,044	95.0500	18,814,748	19,794,601	19,290,187		5,143			3.000	3.226	MON	49,487	197,946	07/18/2013	08/25/2043
3138WQ-AY-8	FNMA Pool #AT2722			2	1	4,825,756	95.0390	4,718,290	4,964,609	4,826,694		938			3.000	3.271	MON	12,412	24,823	09/24/2013	05/25/2043
3138WQ-B8-4	FNMA Pool #AT2762			2	1	7,810,656	99.0840	7,802,505	7,874,637	7,810,884		228			2.500	2.608	MON	16,405		12/05/2013	05/25/2028
3138WW-BK-4	FNMA Pool #AT8141			2	1	14,835,868	95.0530	14,565,634	15,323,713	14,841,094		5,225			3.000	3.256	MON	38,309	153,237	08/05/2013	08/25/2043
3138X0-Z3-5	FNMA Pool #AU1661			2	1	15,994,344	99.0840	15,977,654	16,125,363	15,994,806		462			2.500	2.607	MON	33,595		12/05/2013	07/25/2028
3138X2-LF-9	FNMA Pool #AU3025			2	1	16,971,807	95.0510	16,662,404	17,529,888	16,977,793		5,986			3.000	3.255	MON	43,825	175,299	08/05/2013	08/25/2043
3138X3-AQ-5	FNMA Pool #AU3614			2	1	6,609,962	95.0480	6,489,228	6,827,316	6,612,078		2,116			3.000	3.316	MON	17,068	68,273	08/05/2013	07/25/2043
3138X9-SH-3	FNMA Pool #AU9519			2	1	24,460,873	99.4420	23,812,090	23,945,827	24,458,228		(2,645)			3.500	3.338	MON	69,842	69,842	10/18/2013	10/25/2043
31392C-PT-5	FNMA REMIC Ser 2002-21 CI PE			2	1	373,699	108.7590	394,953	363,146	371,334		(64)			6.500	5.284	MON	1,967	23,605	10/28/2005	04/25/2032
31392E-4S-6	FNMA REMIC Ser 2002-72 CI DA			2	1	603,777	106.4730	624,892	586,903	589,353		(766)			5.500	4.998	MON	2,690	32,280	10/03/2002	11/25/2017
31392E-5J-5	FNMA REMIC Ser 2002-79 CI CB			2	1	3,240,980	109.0840	3,589,805	3,290,857	3,268,307		584			5.500	5.717	MON	15,083	180,997	10/24/2003	11/25/2022
31392E-F5-4	FNMA REMIC Ser 2002-65 CI HC			2	1	146,850	104.9060	152,836	145,689	145,665		(108)			5.000	4.785	MON	607	7,284	10/22/2003	10/25/2017
31392E-SX-9	FNMA REMIC Ser 2002-59 CI B			2	1	69,675	105.6070	70,773	67,015	67,959		(222)			5.500	4.192	MON	307	3,686	12/17/2003	09/25/2017
31392G-DK-8	FNMA REMIC Ser 2002-90 CI PD			2	1	27,963	100.6540	27,527	27,348	27,327		(217)			4.000	2.693	MON	91	1,094	03/05/2003	10/25/2032
31392J-YQ-6	FNMA REMIC Tr Ser 2003 W3 CI 2A5			2	1	1,183,244	108.5870	1,263,531	1,163,608	1,175,587		(1,687)			5.356	5.019	MON	5,194	62,323	01/27/2005	06/25/2042
31392R-SJ-1	FHLMC SPC Ser T-45 CI A5	C		2	1	35,227,486	112.3360	38,467,251	34,243,000	34,656,006		160,882			6.280	6.048	MON	179,205	2,150,460	01/21/2003	10/27/2031
31392T-WT-0	FHLMC REMIC Ser 2478 JF			2	1	239,255	111.3170	255,703	229,707	232,856		(151)			6.000	5.197	MON	1,149	13,782	09/24/2002	08/15/2022
31392U-KL-7	FHLMC REMIC Ser 2504 N			2	1	1,244,478	106.5350	1,297,618	1,218,024	1,223,134		(1,244)			5.500	5.061	MON	5,583	66,991	09/25/2002	09/15/2017
31392U-MQ-4	FHLMC REMIC Ser 2503 BH			2	1	565,994	106.4570	584,014	548,593	551,395		(664)			5.500	5.003	MON	2,514	30,173	09/24/2002	09/15/2017
31392V-7G-1	FHLMC REMIC Ser 2498 BM			2	1	113,768	106.4360	117,795	110,672	111,257		(149)			5.500	4.938	MON	507	6,087	09/23/2002	09/15/2017
31392V-SN-3	FHLMC REMIC Ser 2496 BK			2	1	480,208	106.1490	494,292	465,657	468,501		(567)			5.500	4.910	MON	2,134	25,611	09/24/2002	09/15/2017
31392V-XT-4	FHLMC Struc PTC Ser T50 CI A7	C		2	1	24,717,188	106.2710	26,567,775	25,000,000	24,855,312		(2,190)			5.048	5.178	MON	105,167	1,262,000	10/29/2002	10/27/2031
31392W-G9-5	FHLMC REMIC Ser 2516 CI EH			2	1	3,337,972	110.3580	3,647,256	3,304,922	3,308,448		(596)			5.500	5.398	MON	15,148	181,771	04/02/2004	10/15/2022
31392W-MB-3	FHLMC REMIC Ser 2515 CI KB			2	1	306,325	105.8660	318,228	300,595	301,651		(260)			5.000	4.636	MON	1,252	15,030	09/28/2004	10/15/2017
31392X-6X-1	FHLMC REMIC Ser 2517 CI BH			2	1	816,167	106.8720	848,262	793,720	797,554		(861)			5.500	5.031	MON	3,638	43,655	10/02/2002	10/15/2017
31393A-FD-4	FNMA REMIC Ser 2003-28 CI TC			2	1	4,229,464	110.2450	4,398,858	3,990,060	4,037,845		(16,889)			5.500	4.869	MON	18,288	219,453	06/11/2003	04/25/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31393A-ZB-6	FNMA REMIC Ser 2003-30 CI BC			2	1	3,176,250	110.3210	3,309,627	3,000,000	3,053,242		(20,028)			5.500	4.947	MON	13,750	165,000	06/11/2003	04/25/2023
31393B-3W-3	FNMA REMIC Ser 2003-51 CI QH	C		2	1	12,610,577	109.0890	13,356,107	12,243,278	12,390,658		(7,080)			5.500	4.961	MON	56,115	673,380	02/03/2009	06/25/2033
31393B-RF-4	FNMA REMIC Ser 2003-37 CI PD			2	1	857,846	101.4120	918,461	905,677	899,160		5,230			5.250	6.321	MON	3,962	47,548	05/17/2006	05/25/2032
31393C-PD-9	FNMA REMIC Ser 2003-55 CI CD			2	1	529,444	109.5640	586,214	535,045	531,898		98			5.000	5.159	MON	2,229	26,752	07/13/2005	06/25/2023
31393C-QH-9	FNMA REMIC Ser 2003-55 CI HY			2	1	2,282,581	107.1590	2,389,613	2,229,968	2,239,581		(1,524)			5.000	4.740	MON	9,292	111,498	06/18/2003	06/25/2023
31393D-KD-2	FNMA REMIC Ser 2003-64 CI VD			2	1	939,521	100.2510	919,471	917,165	914,565		(1,759)			5.000	4.707	MON	3,822	45,858	06/20/2003	08/25/2020
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4			2	1	3,718,150	104.4700	3,884,512	3,718,297	3,712,035		(956)			4.505	4.512	MON	13,959	167,509	06/06/2003	06/25/2043
31393E-2B-4	FNMA REMIC Ser 2003-85 CI VY			2	1	2,363,279	103.3990	2,604,785	2,519,151	2,495,212		9,473			5.000	5.860	MON	10,496	125,958	08/04/2003	10/25/2024
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8	C		2	1	8,680,368	107.1840	9,601,848	8,958,318	8,798,027		33,215			4.550	5.023	MON	33,967	407,605	01/12/2005	06/25/2043
31393E-MH-9	FNMA REMIC Ser 2003-84 CI PV	C		2	1	5,360,676	105.5190	6,055,861	5,739,097	5,667,503		18,649			5.000	5.942	MON	23,913	286,955	07/31/2003	08/25/2023
31393E-N7-0	FNMA REMIC Ser 2003-86 CI VH			2	1	4,291,875	102.6230	4,618,013	4,500,000	4,468,204		18,276			5.500	6.109	MON	20,625	247,500	08/14/2003	04/25/2022
31393F-4B-9	FHLMC REMIC Ser 2528 CI KM			2	1	1,051,251	108.1660	1,117,443	1,033,085	1,038,353		(414)			5.500	5.190	MON	4,735	56,820	08/24/2005	11/15/2022
31393F-LU-8	FHLMC REMIC Ser 2527 CI BP			2	1	325,233	106.0080	340,201	320,920	321,476		(205)			5.000	4.789	MON	1,337	16,046	02/02/2005	11/15/2017
31393F-PA-8	FHLMC REMIC Ser 2532 CI PH	C		2	1	9,885,193	109.3620	10,518,148	9,617,700	9,742,198		(4,634)			5.500	4.919	MON	44,081	528,973	02/03/2009	12/15/2032
31393H-6S-6	FHLMC REMIC Ser 2543 CI AN			2	1	769,995	106.1070	824,233	776,792	774,191		173			5.500	5.162	MON	3,237	38,840	09/18/2003	12/15/2017
31393J-6E-3	FHLMC REMIC Ser 2556 CI TC			2	1	1,243,425	110.4170	1,310,693	1,187,041	1,199,350		(1,080)			5.500	4.961	MON	5,441	65,287	05/28/2003	01/15/2023
31393J-CQ-9	FHLMC REMIC Ser 2551 CI CB			2	1	855,319	106.1870	954,317	898,710	886,604		1,794			5.000	5.859	MON	3,745	44,936	06/06/2006	01/15/2018
31393M-FL-0	FHLMC REMIC Ser 2591 CI WC			2	1	1,869,163	104.4630	2,004,576	1,918,936	1,906,860		2,034			5.000	5.447	MON	7,996	95,947	08/31/2005	10/15/2032
31393N-AH-2	FHLMC REMIC Ser 2587 CI KG	C		2	1	5,326,602	107.8620	5,591,610	5,184,041	5,253,074		(3,343)			5.000	4.476	MON	21,600	259,202	03/30/2009	03/15/2033
31393N-MC-0	FHLMC REMIC Ser 2590 CI TY			2	1	528,697	101.9930	539,232	528,697	528,697					5.500	5.524	MON	2,423	29,078	01/05/2005	09/15/2032
31393P-DY-7	FHLMC REMIC Ser 2595 CI GC			2	1	2,318,094	110.4690	2,440,282	2,209,024	2,232,910		(2,134)			5.500	4.968	MON	10,125	121,496	05/22/2003	04/15/2023
31393P-NE-0	FHLMC REMIC Ser 2600 CI MD			2	1	83,184	100.8370	84,382	83,681	83,489		32			5.500	5.630	MON	384	4,602	04/05/2005	06/15/2032
31393P-RF-3	FHLMC REMIC Ser 2603 CI C			2	1	1,738,215	110.4650	1,814,379	1,642,489	1,664,970		(2,062)			5.500	4.836	MON	7,528	90,337	06/10/2003	04/15/2023
31393Q-2X-9	FHLMC REMIC Ser 2594 CI TE	C		2	1	1,546,817	100.9580	1,533,457	1,518,901	1,517,055		(2,462)			5.500	5.219	MON	6,962	83,540	01/05/2006	12/15/2031
31393Q-3G-5	FHLMC REMIC Ser 2594 CI TY			2	1	4,848,207	104.7080	4,983,024	4,758,976	4,759,738		(10,494)			5.500	5.314	MON	21,812	261,744	07/17/2003	12/15/2022
31393T-CC-8	FNMA REMIC Ser 2003-92 CI MB			2	1	1,649,401	110.1820	1,898,178	1,722,774	1,695,182		1,907			5.000	5.576	MON	7,178	86,139	08/26/2004	09/25/2023
31393U-HG-1	FNMA REMIC Ser 2003-120 CI JD			2	1	2,586,878	110.2390	2,857,111	2,591,738	2,584,237		(98)			5.000	5.034	MON	10,799	129,587	03/16/2004	12/25/2023
31393U-QG-1	FNMA REMIC Ser 2003-117 CI MD	C		2	1	6,570,617	108.5000	7,632,358	7,034,451	6,847,695		14,081			5.000	5.794	MON	29,310	351,722	11/07/2003	12/25/2023
31393V-4V-0	FHLMC REMIC Ser 2627 CI MW			2	1	1,999,281	108.4430	2,140,992	1,974,294	1,977,700		(2,320)			5.000	4.894	MON	8,226	98,715	06/23/2003	06/15/2023
31393W-ZL-6	FHLMC REMIC Ser 2638 CI MH			2	1	94,557	101.4050	96,904	95,561	95,318		61			5.000	5.187	MON	398	4,778	11/18/2004	04/15/2032
31393X-3H-8	FNMA REMIC Ser 2004-W4 CI A4	C		2	1	3,988,982	100.1790	3,968,201	3,961,130	3,947,268		(3,792)			5.500	5.403	MON	18,155	217,862	03/10/2005	06/25/2034
31393X-VG-9	FNMA REMIC Ser 2004-W3 CI A5			2	1	1,494,395	101.1890	1,489,820	1,472,310	1,467,727		(2,432)			5.500	5.265	MON	6,748	80,977	11/30/2004	05/25/2034
31393Y-4J-1	FNMA REMIC Ser 2004-51 CI KW			2	1	2,014,755	110.4050	2,234,159	2,023,609	2,015,720		36			5.500	5.573	MON	9,275	111,298	12/01/2004	07/25/2024
31394A-LU-8	FNMA REMIC Ser 2004-W10 CI A5	C		2	1	21,544,501	107.8030	22,795,595	21,145,544	21,209,520		(55,629)			5.500	5.305	MON	96,917	1,163,005	09/24/2004	08/25/2034
31394A-PF-7	FNMA REMIC Ser 2004-65 CI ZA			2	1	21,810,288	107.8430	24,692,947	22,897,040	22,160,031		159,188			4.500	5.342	MON	85,864	1,005,685	12/01/2013	08/25/2034
31394A-XM-3	FNMA Grantor Tr Ser 2004-T4 CI A19			2	1	4,445,794	103.1370	4,556,627	4,418,046	4,434,502		(1,840)			5.450	5.399	MON	20,065	213,593	12/18/2008	08/25/2034
31394B-6M-1	FNMA REMIC Ser 2005-6 CI MB	C		2	1	6,560,212	110.2070	7,217,381	6,548,956	6,537,970		(985)			5.000	4.987	MON	27,287	327,448	02/09/2005	02/25/2025
31394B-DH-4	FNMA REMIC Ser 2004-78 CI Z			2	1	18,488,550	107.4740	19,550,320	18,190,693	18,371,041		(44,140)			5.500	5.218	MON	83,374	971,309	12/01/2013	11/25/2034
31394B-FS-8	FNMA REMIC Ser 2004-79 CI ZD			2	1	22,214,254	108.6560	23,736,928	21,846,023	22,156,642		(17,167)			5.500	5.283	MON	100,128	1,166,488	12/01/2013	11/25/2034
31394D-E4-8	FNMA REMIC Ser 2005-53 CI MJ	C		2	1	9,264,375	109.2080	9,828,693	9,000,000	9,134,026		(37,692)			5.500	5.120	MON	41,250	495,000	03/09/2009	06/25/2035
31394D-JW-1	FNMA REMIC Ser 2005-W2 CI A8	C		2	1	18,673,137	105.1900	19,767,909	18,792,592	18,686,765		1,363			5.410	5.495	MON	84,723	1,016,679	04/25/2005	05/25/2035
31394D-VB-3	FNMA REMIC Ser 2005-43 CI GC			2	1	4,210,000	109.0810	4,363,252	4,000,000	4,125,447		(21,587)			5.500	4.884	MON	18,333	220,000	03/16/2009	05/25/2035
31394F-H7-3	FNMA REMIC Ser 2005-83 CI LB	C		2	1	21,596,072	108.6220	23,875,251	21,980,165	21,786,306		(2,196)			5.500	5.750	MON	100,742	1,208,909	10/20/2005	10/25/2035
31394G-KM-4	FHLMC REMIC Ser 2649 CI VB			2	1	545,217	100.6900	539,536	535,840	534,962		(699)			5.500	5.303	MON	2,456	29,471	07/18/2003	10/15/2022
31394G-PF-4	FHLMC REMIC Ser 2659 CI PG			2	1	632,589	101.0610	640,802	634,075	632,827		17			5.000	5.058	MON	2,642	31,704	09/27/2004	12/15/2031
31394G-S8-7	FHLMC REMIC Ser 2657 CI DT			2	1	1,364,281	110.2990	1,627,079	1,475,148	1,439,111		2,952			5.000	6.003	MON	6,146	73,757	08/26/2003	08/15/2023
31394H-4W-8	FHLMC REMIC Ser 2664 CI AY			2	1	3,279,268	110.2980	3,900,999	3,536,791	3,453,318		5,589			5.000	6.008	MON	14,737	176,840	08/18/2003	08/15/2023
31394H-QG-9	FHLMC REMIC Ser 2663 CI VB			2	1	1,305,592	100.7720	1,340,815	1,330,540	1,327,112		1,317			5.500	5.786	MON	6,098	73,180	07/29/2003	03/15/2022
31394H-ZZ-7	FHLMC REMIC Ser 2672 CI XB			2	1	1,038,495	110.3960	1,115,771	1,010,700	1,026,232		(817)			5.500	4.791	MON	4,632	55,588	02/03/2005	09/15/2023
31394J-KW-6	FHLMC REMIC Ser 2673 CI QL	C		2	1	10,575,413	109.5910	11,325,363	10,334,181	10,391,626		(5,271)			5.500	5.245	MON	47,365	568,380	09/30/2004	09/15/2023
31394J-M2-0	FHLMC REMIC Ser 2676 CI JC			2	1	276,459	100.7160	273,944	271,996	271,587		(334)			5.500	5.290	MON	1,247	14,960	10/07/2003	10/15/2022
31394J-MS-3	FHLMC REMIC Ser 2676 CI KY	C		2	1	7,446,539	109.6620	8,629,248	7,868,978	7,732,072		10,430			5.000	5.704	MON	32,787	393,449	11/05/2003	09/15/2023
31394J-V5-3	FHLMC REMIC Ser 2677 CI VJ			2	1	1,845,288	102.0410	1,885,301	1,847,597	1,843,741		(165)			5.500	5.552	MON	8,468	101,618	10/08/2003	07/15/2022
31394J-YA-9	FHLMC REMIC Ser 2697 CI LG			2	1	3,153,843	107.7850	3,802,164	3,527,542	3,407,608		11,036			4.500	5.840	MON	13,228	158,739	10/09/2003	10/15/2023
31394K-MW-1	FHLMC REMIC Ser 2686 CI JH			2	1	421	99.9780	417	417	417		(1)			5.500	5.361	MON	2	23	04/21/2005	07/15/2032
31394L-4E-9	FHLMC REMIC Ser 2684 CI PH			2	1	700,410	104.2070	777,240	745,861	736,049		1,948			5.000	6.085	MON	3,108	37,293	06/06/2006	01/15/2033
31394L-HM-7	FHLMC REMIC Ser 2691 CI VU			2	1	1,780,346	103.0980	1,782,038	1,728,491	1,729,921		(7,851)			5.500	5.122	MON	7,922	95,067	01/28/2005	08/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31394L-N5-7	FHLMC REMIC Ser 2701 CI AC	C		2	1	4,064,383	110.2210	4,810,536	4,364,438	4,265,035		7,039			5.000	5.852	MON	18,185	218,222	11/06/2003	11/15/2023
31394M-YB-0	FHLMC REMIC Ser 2720 CI PC			2	1	1,751,623	107.9960	2,032,018	1,881,569	1,825,337		3,889			5.000	6.169	MON	7,840	94,079	06/29/2006	12/15/2023
31394N-ZJ-0	FHLMC REMIC Ser 2737 CI YD			2	1	640,019	100.7560	677,238	672,157	668,814		3,606			5.000	6.049	MON	2,801	33,608	08/06/2007	08/15/2032
31394R-JX-8	FHLMC REMIC Ser 2754 CI PD			2	1	1,534,985	103.4950	1,597,360	1,543,425	1,539,689		173			5.000	5.102	MON	6,431	77,171	09/28/2004	11/15/2032
31394U-6M-9	FHLMC REMIC Ser 2005-99 KG	C		2	1	2,734,655	101.7020	2,818,625	2,771,464	2,759,248		3,082			5.500	5.733	MON	12,703	152,430	11/07/2006	06/25/2034
31394U-ZS-4	FHLMC REMIC Ser 2005-112 CI NE	C		2	1	14,285,468	110.0890	14,858,372	13,496,752	13,942,637		(105,527)			6.000	5.265	MON	67,484	809,805	03/09/2009	12/25/2035
31394V-CY-4	FHLMC REMIC Ser 2005-117 CI AU			2	1	2,099,608	103.8030	2,204,246	2,123,497	2,112,625		1,440			5.500	5.725	MON	9,733	116,792	02/13/2007	07/25/2034
31394W-KC-1	FHLMC REMIC Ser 2777 CI DG			2	1	2,940,295	103.2800	3,485,507	3,374,800	3,277,631		7,501			4.000	6.117	MON	11,249	135,169	05/16/2006	04/15/2033
31394X-Q9-0	FHLMC REMIC Ser 2780 CI LE			2	1	338,913	102.0480	354,724	347,603	346,281		544			5.000	5.392	MON	1,448	17,380	10/07/2004	11/15/2032
31394Y-R7-1	FHLMC REMIC Ser 2802 CI VG			2	1	2,724,834	102.0390	2,747,758	2,692,856	2,689,709		(3,280)			5.500	5.364	MON	12,342	148,107	12/28/2004	07/15/2023
31394Y-XS-8	FHLMC REMIC Ser 2811 CI DT			2	1	1,315,355	110.2590	1,465,867	1,329,481	1,323,187		335			5.000	5.165	MON	5,540	66,474	01/28/2005	06/15/2024
31395A-FU-4	FHLMC REMIC Ser 2808 CI PG			2	1	981,516	101.7310	986,566	969,781	968,800		(1,032)			5.500	5.326	MON	4,445	53,338	04/19/2005	04/15/2033
31395B-R3-9	FNMA REMIC Ser 2006-24 CI Z			2	1	84,371,434	108.5070	89,649,486	82,620,696	83,641,954		(304,631)			5.500	5.116	MON	378,678	4,411,607	12/01/2013	04/25/2036
31395D-J4-2	FNMA REMIC Ser 2006-43 CI KD	C		2	1	14,629,967	109.9240	15,306,931	13,925,013	14,179,919		(147,164)			6.000	5.131	MON	69,625	835,501	03/10/2009	06/25/2036
31395D-XD-6	FNMA REMIC Ser 2006-49 CI CB	C		2	1	1,669,010	101.8990	1,704,036	1,672,276	1,665,827		(346)			6.000	6.039	MON	8,361	100,337	05/17/2006	06/25/2034
31395E-4R-5	FHLMC REMIC Ser 2837 CI ED			2	1	237,715	103.3040	251,544	243,498	241,699		241			5.000	5.806	MON	1,015	12,175	11/29/2006	08/15/2019
31395E-GG-6	FHLMC REMIC Ser 2834 CI VL	C		2	1	2,515,604	100.5550	2,703,616	2,688,688	2,677,869		20,527			5.000	5.949	MON	11,203	134,434	08/02/2004	09/15/2022
31395E-ZV-2	FHLMC REMIC Ser 2835 CI NG			2	1	1,045,264	101.4090	1,035,714	1,021,327	1,020,955		(1,961)			5.500	5.160	MON	4,681	56,173	09/22/2004	07/15/2033
31395F-JG-0	FHLMC REMIC Ser 2854 CI PG			2	1	265,688	100.3220	260,877	260,040	259,560		(577)			5.500	5.184	MON	1,192	14,302	01/31/2005	01/15/2033
31395F-WB-6	FHLMC REMIC Ser 2856 CI PD			2	1	207,221	100.3060	205,860	205,233	204,837		(185)			5.500	5.379	MON	941	11,288	10/07/2004	01/15/2033
31395G-M4-1	FHLMC REMIC Ser 2868 CI AV	C		2	1	4,199,724	108.4670	4,554,611	4,199,068	4,193,787		(236)			5.000	5.026	MON	17,496	209,953	02/09/2005	08/15/2024
31395J-MG-8	FHLMC REMIC Ser 2892 CI AD			2	1	1,061,941	108.4400	1,152,291	1,062,605	1,061,042		(38)			5.000	5.034	MON	4,428	53,130	02/14/2005	11/15/2024
31395J-Z2-5	FHLMC REMIC Ser 2891 CI LD			2	1	1,309,750	101.9140	1,388,172	1,362,106	1,354,476		3,565			5.000	5.659	MON	5,675	68,105	10/17/2005	08/15/2033
31395K-CW-1	FHLMC REMIC Ser 2905 CI ME			2	1	503,021	102.2440	506,628	495,511	495,195		(607)			5.500	5.302	MON	2,271	27,253	01/10/2005	08/15/2033
31395K-HE-6	FHLMC REMIC Ser 2904 CI PE	C		2	1	21,435,828	109.1090	22,522,702	20,642,387	20,972,710		(134,498)			5.500	4.921	MON	94,611	1,135,331	02/06/2009	12/15/2034
31395K-NS-8	FHLMC REMIC Ser 2903 CI BD	C		2	1	15,821,220	106.7460	16,623,612	15,573,025	15,653,162		(15,264)			4.500	4.186	MON	58,399	700,786	03/06/2009	12/15/2019
31395L-E8-0	FHLMC REMIC Ser 2915 CI MQ			2	1	452,004	102.2420	461,201	451,087	450,392		(107)			5.000	4.995	MON	1,880	22,554	02/04/2005	09/15/2033
31395M-5N-5	FHLMC REMIC Ser 2939 CI DK	C		2	1	5,860,582	109.3530	6,249,577	5,715,028	5,760,032		(3,111)			5.500	5.207	MON	26,194	314,326	02/01/2005	02/15/2030
31395M-QS-1	FHLMC REMIC Ser 2935 CI LM			2	1	391,907	105.9520	436,801	412,262	402,305		1,454			4.500	6.067	MON	1,546	18,552	08/03/2006	02/15/2035
31395N-BP-1	FNMA REMIC Ser 2006-44 CI OG	C		2	1	5,236,919	102.4080	5,550,343	5,419,839	5,383,224		16,356			5.500	6.082	MON	24,841	298,091	08/11/2006	12/25/2034
31395P-WT-5	FHLMC REMIC Ser 2950 CI LG	C		2	1	1,939,389	102.0760	1,965,220	1,925,250	1,922,575		(1,255)			5.500	5.415	MON	8,824	105,889	09/13/2005	10/15/2033
31395U-DZ-1	FHLMC REMIC Ser 2980 CI LD			2	1	1,712,827	101.9300	1,835,665	1,800,903	1,789,257		7,092			5.500	6.422	MON	8,254	99,050	06/21/2006	12/15/2033
31395U-J2-8	FHLMC REMIC Ser 2971 CI KT			2	1	72,683	100.0950	75,636	75,564	75,364		324			5.500	6.208	MON	346	4,156	05/24/2006	05/15/2033
31395U-QH-7	FHLMC REMIC Ser 2982 CI PE	C		2	1	16,540,469	111.3380	18,927,426	17,000,000	16,768,432		57,683			5.500	5.897	MON	77,917	935,000	10/23/2007	05/15/2035
31395X-3F-0	FHLMC REMIC Ser 3018 CI UG			2	1	2,422,279	104.5970	2,508,543	2,398,296	2,398,467		(2,221)			5.500	5.391	MON	10,992	131,906	09/14/2005	10/15/2034
31395X-MD-4	FHLMC REMIC Ser 3025 CI ZC			2	1	14,698,919	108.2480	16,077,793	14,852,726	14,730,225		12,440			5.000	5.203	MON	61,886	722,908	12/01/2013	08/15/2035
31395X-WS-0	FHLMC REMIC Ser 3019 CI ZQ			2	1	95,679,787	108.8000	105,032,074	96,536,655	95,836,757		71,242			5.000	5.177	MON	402,236	4,698,609	12/01/2013	06/15/2035
31396E-KN-5	FHLMC REMIC Ser 3078 CI PD	C		2	1	6,709,465	103.7240	6,903,230	6,655,390	6,654,315		(5,437)			5.500	5.355	MON	30,504	366,046	04/23/2008	07/15/2034
31396F-G3-1	FHLMC REMIC Ser 3068 CI Z			2	1	22,143,342	108.5320	23,546,894	21,695,728	21,953,902		(17,865)			5.500	5.081	MON	99,439	1,193,402	03/16/2009	11/15/2035
31396H-E6-2	FHLMC REMIC Ser 3113 CI QD	C		2	1	3,621,185	102.1040	3,867,815	3,788,098	3,759,856		17,004			5.000	5.972	MON	15,784	189,415	06/23/2008	06/15/2034
31396J-UF-0	FHLMC REMIC Ser 3143 CI B	C		2	1	5,388,115	110.5580	6,131,342	5,545,825	5,479,803		3,416			5.500	5.942	MON	25,418	305,020	08/29/2006	04/15/2026
31396T-KH-5	FHLMC REMIC Ser 3174 CI DG	C		2	1	9,097,089	109.7140	9,482,962	8,643,315	8,800,638		(119,627)			6.000	5.092	MON	43,217	518,599	03/09/2009	06/15/2036
31396T-QY-2	FHLMC REMIC Ser 3174 CI PZ			2	1	20,776,360	108.0240	22,571,496	20,894,851	20,791,333		8,059			5.000	5.122	MON	87,062	1,016,989	12/01/2013	01/15/2036
31396U-AQ-3	FHLMC REMIC Ser 3189 CI PC	C		2	1	3,539,815	104.1560	3,650,429	3,504,767	3,503,303		(3,284)			6.000	5.853	MON	17,524	210,286	01/25/2007	08/15/2035
31396U-LN-8	FHLMC REMIC Ser 3186 CI PD	C		2	1	9,571,063	103.2650	10,235,371	9,911,781	9,854,289		49,111			5.500	6.087	MON	45,429	545,148	08/11/2006	07/15/2034
31396W-7B-6	FNMA REMIC Ser 2007-83 CI PD	C		2	1	8,084,234	103.1300	8,114,101	7,867,868	7,869,543		(33,296)			6.000	5.448	MON	39,339	472,072	01/07/2008	05/25/2036
31396W-Q7-4	FNMA REMIC Ser 2007-74 CI ZE			2	1	15,668,958	108.5940	16,678,169	15,358,307	15,533,735		(64,101)			5.500	5.128	MON	70,392	820,071	12/01/2013	08/25/2037
31396X-AT-1	FNMA REMIC Ser 2007-81 CI DE	C		2	1	11,843,488	105.1250	12,143,060	11,551,101	11,568,722		(40,517)			6.000	5.512	MON	57,756	693,066	01/08/2008	06/25/2036
31396X-FY-5	FNMA REMIC Ser 2007-77 CI PE	C		2	1	10,410,094	113.6120	11,531,628	10,150,000	10,283,095		(37,836)			6.000	5.730	MON	50,750	609,000	10/24/2007	08/25/2037
31396X-GH-1	FHLMC REMIC Ser 2007-77 CI MD	C		2	1	15,050,373	108.7000	14,930,109	13,735,100	14,216,625		(304,294)			6.000	4.289	MON	68,676	824,106	10/21/2009	12/25/2036
31396X-HW-7	FNMA REMIC Ser 2007-77 CI DC	C		2	1	18,447,036	107.1490	19,161,116	17,882,616	18,070,331		(67,880)			6.000	5.525	MON	89,413	1,072,957	01/11/2008	08/25/2037
31396Y-F7-2	FNMA REMIC Ser 2008-29 CI ZA			2	1	19,287,597	105.9300	21,514,645	20,310,171	19,756,721		200,983			4.500	5.495	MON	76,163	908,019	06/01/2013	04/25/2038
31397A-6C-2	FHLMC REMIC Ser 3209 CI TZ	C		2	1	7,434,779	108.2560	8,185,497	7,561,255	7,484,430		23,015			5.000	5.358	MON	31,505	372,245	09/01/2013	08/15/2036
31397A-QF-3	FHLMC REMIC Ser 3203 CI LX	C		2	1	6,235,349	112.0180	6,581,579	5,875,476	6,031,170		(12,948)			6.500	5.289	MON	31,825	381,906	03/09/2009	08/15/2036
31397B-PV-7	FHLMC REMIC Ser 3230 CI NE	C		2	1	19,037,438	108.7360	20,269,815	18,641,310	18,769,451		(85,744)			5.500	5.156	MON	85,439	1,025,272	02/03/2009	10/15/2036
31397F-QV-7	FHLMC REMIC Ser 3290 CI PE	C		2	1	14,204,769	108.7140	15,061,374	13,854,087	13,964,304		(79,989)			5.500	5.096	MON	63,498	761,975	02/03/2009	03/15/2037
31397F-SF-0	FHLMC REMIC Ser 3294 CI ND	C		2	1	2,495,122	100.5780	2,533,299	2,518,736	2,512,659		2,356			5.500	5.706	MON	11,544	138,531	05/11/2007	05/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31397G-5Y-2	FHLMC REMIC Ser 3287 Cl GD	C		2	1	14,085,469	108.7720	14,865,823	13,666,920	13,809,818		(28,631)			5.500	4.919	MON	62,640	751,681	02/06/2009	03/15/2037
31397J-RP-1	FHLMC REMIC Ser 3345 Cl JN	C		2	1	29,548,538	110.6590	31,998,099	28,916,000	29,231,357		(99,320)			6.000	5.781	MON	144,580	1,734,960	10/25/2007	07/15/2037
31397K-AN-1	FHLMC REMIC Ser 3354 Cl PH	C		2	1	18,362,768	108.9850	19,196,816	17,614,166	17,993,911		(126,129)			5.500	4.942	MON	80,732	968,779	03/16/2009	08/15/2037
31397M-TV-9	FNMA REMIC Ser 2008-84 Cl L	C		2	1	11,690,936	111.0640	12,395,606	11,160,798	11,318,958		(51,612)			6.000	5.017	MON	55,804	669,648	03/10/2009	09/25/2038
31397S-DQ-4	FNMA REMIC Ser 2011-23 Cl A			2	1	503,295	102.7120	510,661	497,177	501,687		(597)			4.000	2.679	MON	1,657	19,887	03/15/2011	12/25/2036
31397W-QB-4	FHLMC REMIC Ser 3473 Cl CH	C		2	1	12,355,799	108.7640	13,056,913	12,004,790	12,143,014		(12,952)			5.500	4.927	MON	55,022	660,263	03/13/2009	07/15/2038
31398F-EF-4	FNMA REMIC Ser 2009-77 Cl PX	C		2	1	11,620,229	107.4580	12,167,447	11,323,000	11,423,111		(52,839)			5.000	4.532	MON	47,179	566,150	10/15/2009	10/25/2039
31398J-LB-7	FHLMC REMIC Ser 3561 Cl PE	C		2	1	19,321,166	108.6580	20,351,606	18,730,000	19,085,011		(59,905)			5.000	4.618	MON	78,042	936,500	10/15/2009	08/15/2039
31398K-6C-9	FHLMC REMIC Ser 3585 Cl UB	C		2	1	27,875,576	106.0400	30,424,542	28,691,490	28,323,733		174,441			4.500	5.047	MON	107,593	1,291,117	10/15/2009	10/15/2039
31398K-KA-7	FHLMC REMIC Ser 3591 Cl BL	C		2	1	19,575,000	106.3370	21,267,340	20,000,000	19,747,850		56,038			4.500	4.829	MON	75,000	900,000	10/15/2009	10/15/2039
31398N-L7-7	FNMA REMIC Ser 2010-110 Cl EP	C		2	1	24,390,814	100.4550	24,323,193	24,213,000	24,344,729		(9,436)			4.000	3.937	MON	80,710	968,520	10/06/2010	10/25/2040
31398N-MH-4	FNMA REMIC Ser 2010-114 Cl BY	C		2	1	11,305,555	103.3810	11,486,722	11,111,111	11,234,127		(23,902)			4.000	3.766	MON	37,037	444,444	10/06/2010	10/25/2040
31402Q-NR-8	FNMA Pool #734900			2	1	66,171	104.5720	75,264	71,973	68,862		144			3.500	5.915	MON	210	2,519	08/28/2003	08/25/2018
31403A-WY-7	FNMA Pool #743263			2	1	1,094,641	104.7060	1,229,115	1,173,878	1,135,496		4,555			3.500	5.075	MON	3,424	41,086	10/17/2003	10/25/2018
31405E-6P-5	FNMA Pool #787578			2	1	900,377	112.0080	986,147	880,430	898,918		(120)			6.000	5.318	MON	4,402	52,826	08/26/2005	07/25/2035
31406J-Y8-0	FNMA Pool #811735			2	1	511,406	106.9540	576,419	538,942	523,517		1,713			4.000	5.035	MON	1,796	21,558	10/26/2005	03/25/2020
31411D-FZ-7	FNMA Pool #904784			2	1	241,269	105.8530	254,277	240,218	241,211		(14)			2.400	2.196	MON	480	6,321	01/19/2007	12/25/2036
31412P-GX-3	FNMA Pool #930914			2	1	9,225,195	103.2080	9,546,478	9,249,764	9,225,158					4.000	4.033	MON	30,833	369,991	10/07/2009	04/25/2039
31412U-Z4-5	FNMA Pool #935563			2	1	3,697,381	102.9590	3,769,821	3,661,482	3,696,048		(210)			4.000	3.735	MON	12,205	146,459	08/10/2011	09/25/2039
31414U-2A-5	FNMA Pool #976969			2	1	1,912,328	111.0050	2,131,445	1,920,129	1,912,316		1			6.000	6.078	MON	9,601	115,208	07/23/2008	02/25/2038
31414U-XN-3	FNMA Pool #976885			2	1	1,046,034	110.6450	1,151,271	1,040,506	1,045,653		(47)			6.000	5.799	MON	5,203	62,430	07/07/2008	04/25/2038
31416H-ZM-0	FNMA Pool #AA0747			2	1	5,282,823	103.0130	5,519,811	5,358,384	5,284,831		(70)			4.000	4.347	MON	17,861	214,335	10/14/2009	03/25/2039
31417C-5A-9	FNMA Pool #AB6240			2	1	10,048,580	99.4410	9,857,607	9,913,050	10,046,896		(1,684)			3.500	3.229	MON	28,913	57,826	09/24/2013	09/25/2042
31417G-FN-1	FNMA Pool #AB9172			2	1	10,338,791	99.0840	10,281,035	10,376,080	10,338,873		83			2.500	2.542	MON	21,617		12/09/2013	04/25/2028
31418A-JV-1	FNMA Pool #MA1175			2	1	13,552,221	95.0380	12,376,973	13,023,155	13,539,774		(6,119)			3.000	2.353	MON	32,558	390,695	08/02/2012	08/25/2042
31418X-EJ-3	FNMA Pool #AD9136			2	1	34,575,081	103.0070	34,905,595	33,886,756	34,561,293		560			4.000	3.214	MON	112,956	1,355,470	07/21/2010	08/25/2040
31419A-DT-1	FNMA Pool #AE0113			2	1	6,980,088	102.9540	7,174,195	6,968,383	6,979,200		(126)			4.000	3.915	MON	23,228	278,735	12/07/2010	07/25/2040
31419E-X5-3	FNMA Pool #AE4299			2	1	9,047,843	103.0020	9,228,936	8,959,993	9,044,147		(651)			4.000	3.814	MON	29,867	358,400	07/14/2011	09/25/2040
31419F-SN-7	FNMA Pool #AE5024			2	1	16,901,364	103.0200	17,415,119	16,904,666	16,900,146		(198)			4.000	3.933	MON	56,349	676,187	12/09/2010	12/25/2040
31419L-EY-5	FNMA Pool #AE9150			2	1	15,645,302	103.0070	15,318,720	14,871,519	15,641,150		(4,153)			4.000	3.561	MON	49,572	49,572	10/18/2013	12/25/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,955,269,235	XXX	2,037,398,425	1,941,103,630	1,949,504,777		(1,665,744)			XXX	XXX	XXX	7,399,849	76,800,413	XXX	XXX
31359P-DJ-2	FNMA ACES Ser 1997-M2 Cl Z			2	1	272,604	99.9800	253,753	253,803	269,754		(723)			7.125	6.325	MON	1,507	18,083	05/13/2004	01/17/2037
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						272,604	XXX	253,753	253,803	269,754		(723)			XXX	XXX	XXX	1,507	18,083	XXX	XXX
04057P-JA-7	Arizona Sch Facs Brd Ctfs Rev LBASS Qual				1FE	15,000,000	101.0070	15,151,050	15,000,000	15,000,000					6.000	6.000	MS	300,000	900,000	09/24/2010	09/01/2027
45528S-5R-3	Indianapolis IN Pub Impt Rev LBASS Bld A			2	1FE	12,000,000	110.8080	13,296,960	12,000,000	12,000,000					5.966	5.961	JJ	330,119	715,920	02/25/2010	01/15/2030
49151E-2Q-5	Kentucky St Ppty & Bldgs Rev LBASS Bld A			2	1FE	6,500,000	109.5710	7,122,115	6,500,000	6,500,000					6.573	6.572	FA	178,019	427,245	06/24/2009	08/01/2029
49151E-4L-4	Kentucky St Ppty & Bldgs Rev LBASS Bld A			2	1FE	27,000,000	109.6190	29,597,130	27,000,000	27,000,000					5.561	5.561	MN	250,245	1,501,470	10/28/2009	11/01/2022
645918-YE-7	New Jersey Econ Dev Auth Rev LBASS Bld A			1	1FE	11,249,399	105.5840	11,630,078	11,015,000	11,235,388		(5,060)			6.425	6.252	JD	31,454	707,714	08/11/2010	12/15/2035
649870-EG-3	New York St Hsg Fin Agy Rev LBASS Txbl E				1FE	1,000,000	100.8800	1,008,800	1,000,000	1,000,000					4.830	4.830	MS	14,222	48,300	02/25/2005	03/15/2014
745235-PF-2	Puerto Rico Pub Bldg Auth Rev LBASS Gtd			2	1FE	750,000	99.9940	749,955	750,000	750,000					5.500	5.500	JJ	20,625	41,250	03/10/2009	07/01/2021
928120-4B-0	Virginia St Hsg Dev Auth Rev LBASS Txbl			1	1FE	10,000,000	87.5160	8,751,600	10,000,000	10,000,000					4.422	4.422	AO	110,550	406,578	09/25/2012	10/01/2042
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						83,499,399	XXX	87,307,688	83,265,000	83,485,388		(5,060)			XXX	XXX	XXX	1,235,234	4,748,477	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						3,317,688,018	XXX	3,612,417,824	3,498,598,221	3,435,245,957		11,441,704			XXX	XXX	XXX	25,909,397	143,203,874	XXX	XXX
00103Y-AE-1	AES Red Oak LLC Sec Nt			2	4FE	1,534,885	106.5000	1,634,652	1,534,885	1,534,885					8.540	8.632	FMAN	11,287	131,079	03/10/2000	11/30/2019
00111@-AA-2	AES Hawaii Inc Sr Sec Nt			2	4	11,191,303	94.5180	10,856,909	11,486,650	11,329,259		15,472			6.870	7.285	MJSD	2,192	789,133	07/30/2003	06/30/2022
00163M-AK-0	Prologis LP Co Gtd Nt				2FE	2,107,692	117.5080	2,115,149	1,800,000	2,052,162		(37,169)			6.625	3.946	JD	9,938	119,250	06/25/2012	12/01/2019
00206R-AG-7	AT&T Inc Nt				1FE	27,060,609	110.5250	30,869,605	27,930,000	27,119,629		11,500			6.300	6.533	JJ	811,367	1,759,590	04/08/2011	01/15/2038
00206R-AG-7	AT&T Inc Nt	C			1FE	7,972,195	110.5250	9,991,451	9,040,000	8,036,549		15,115			6.300	7.285	JJ	262,612	569,520	03/25/2009	01/15/2038
00206R-AJ-1	AT&T Inc Nt				1FE	10,975,800	112.5680	12,382,480	11,000,000	10,988,507		2,446			5.500	5.529	FA	252,083	605,000	01/29/2008	02/01/2018
00206R-AR-3	AT&T Inc Nt				1FE	14,314,720	114.6360	16,049,026	14,000,000	14,188,358		(31,062)			5.800	5.495	FA	306,756	812,000	06/24/2009	02/15/2019
00206R-AS-1	AT&T Inc Sr Nt				1FE	20,789,800	113.5300	22,705,980	20,000,000	20,746,146		(12,231)			6.550	6.253	FA	494,889	1,310,000	11/12/2009	02/15/2039
00206R-BN-1	AT&T Inc Sr Nt	LS		1	1FE	9,992,200	90.2300	9,023,000	10,000,000	9,992,894		659			2.625	2.634	JD	21,875	255,208	12/06/2012	12/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
00209T-AB-1	A T & T Broadband Co Gtd Nt				1FE	2,868,870	138.5080	3,997,329	2,886,000	2,874,568		792			9.455	9.522	MN	34,867	272,871	11/18/2002	11/15/2022
002824-AU-4	Abbott Labs Sr Nt				1FE	6,577,396	113.0540	7,468,341	6,606,000	6,589,510		2,672			5.125	5.180	AO	84,639	338,558	02/26/2009	04/01/2019
002824-AV-2	Abbott Labs Sr Nt				1FE	4,988,550	115.9080	5,795,395	5,000,000	4,989,680		171			6.000	6.016	AO	75,000	300,000	02/26/2009	04/01/2039
00287Y-AJ-8	ABBVIE Inc Sr Nt				2FE	19,964,260	99.8290	19,965,740	20,000,000	19,967,667		3,408			1.750	1.794	MN	53,472	175,000	08/09/2013	11/06/2017
00287Y-AM-1	ABBVIE Inc Sr Nt				2FE	8,165,557	93.2670	7,694,561	8,250,000	8,166,621		1,064			4.400	4.463	MN	55,458	181,500	08/09/2013	11/06/2042
00507X-AC-9	Activision Blizzard Inc Term Ln Nt 1				2FE	45,038,863	100.5170	45,119,613	44,887,500	45,035,281		(3,582)			3.250	3.209	MJSD	16,209	261,511	10/30/2013	10/11/2020
00786W-AK-5	Aeroquip-Vickers Inc MT Nt				2FE	1,000,000	113.0840	1,130,841	1,000,000	1,000,000					7.070	7.072	MN	11,783	70,700	02/18/1998	02/23/2018
00802#-AA-4	Aerostar Airport Sr Nt			2	2FE	25,000,000	95.3570	23,839,319	25,000,000	25,000,000					5.750	5.750	MS	395,313	718,750	03/22/2013	03/22/2035
008190-AH-3	Affiliated Computer Svcs Nt				2FE	4,318,360	105.4870	4,219,472	4,000,000	4,129,013		(88,144)			5.200	2.857	JD	17,333	208,000	10/20/2011	06/01/2015
009158-AT-3	Air Prods & Chems Inc Sr Nt				1FE	29,877,900	91.9540	27,586,260	30,000,000	29,887,630		9,730			2.750	2.797	FA	339,167	410,208	01/30/2013	02/03/2023
00915X-BK-6	Air Products & Chemicals Inc Nt				1FE	9,670,080	113.4270	9,074,152	8,000,000	8,394,246		(159,233)			7.250	4.942	AO	122,444	580,000	02/19/2004	04/15/2016
009363-AG-7	Airgas Inc Co Gtd Nt				2FE	10,211,796	102.5880	10,053,634	9,800,000	9,868,393		(94,796)			4.500	3.483	MS	129,850	441,000	03/10/2010	09/15/2014
009363-AJ-1	Airgas Inc Nt				2FE	3,993,960	103.7850	4,151,408	4,000,000	3,997,780		1,216			3.250	3.283	AO	32,500	130,000	09/27/2010	10/01/2015
009363-AN-2	Airgas Inc Sr Nt			1	2FE	17,969,940	97.5130	17,552,412	18,000,000	17,975,054		5,114			1.650	1.685	FA	112,200	149,325	02/11/2013	02/15/2018
009363-AP-7	Airgas Inc Sr Nt			1	2FE	12,985,830	94.4540	12,279,072	13,000,000	12,987,490		1,660			2.375	2.392	FA	116,639	155,233	02/11/2013	02/15/2020
010392-FJ-2	Alabama Power Co Sr Nt				1FE	10,013,800	85.2990	8,529,860	10,000,000	10,013,800					3.850	3.842	JD	32,083	380,722	04/12/2013	12/01/2042
014398-AC-1	Aldi Inc Sr Nt Ser C				2	30,000,000	104.1480	31,244,293	30,000,000	30,000,000					4.960	4.960	AO	314,133	1,488,000	04/15/2004	04/15/2015
016090-AA-0	Aliant Communications Inc Nt				3FE	1,527,854	94.5000	1,417,500	1,500,000	1,521,543		(891)			6.750	6.593	AO	25,313	101,250	07/01/2004	04/01/2028
01741R-AC-6	Allegheny Technologies Inc Sr Nt				2FE	36,859,262	122.1750	35,556,707	29,103,000	34,607,388		(856,691)			9.375	5.309	JD	227,367	2,728,406	03/30/2011	06/01/2019
01741R-AE-2	Allegheny Technologies Inc Sr Nt			1	2FE	19,638,957	103.7390	19,865,942	19,150,000	19,519,342		(43,753)			5.950	5.604	JJ	525,402	1,139,425	02/14/2011	01/15/2021
01877K-AB-9	Alliance Pipeline LP Sr Nt			2	2FE	4,913,119	111.2130	5,113,188	4,597,653	4,754,223		(31,584)			6.996	5.832	JD	893	321,652	08/12/2005	12/31/2019
01877K-AD-5	Alliance Pipeline LP Sr Nt			2	2FE	1,341,913	104.6810	1,404,722	1,341,913	1,341,913					4.591	4.591	JD	171	61,607	05/20/2003	12/31/2025
020039-AJ-2	Alltel Corp Deb				2FE	4,424,100	115.6570	5,782,825	5,000,000	4,557,323		14,610			6.800	7.800	MN	56,667	340,000	08/10/1999	05/01/2029
02209S-AD-5	Altria Group Inc Co Gtd Nt				2FE	30,546,156	131.4390	31,939,726	24,300,000	28,191,256		(674,759)			9.700	5.862	MN	333,923	2,357,100	04/08/2010	11/10/2018
02209S-AL-7	Altria Group Inc Co Gtd Nt				2FE	1,991,500	107.3160	2,146,322	2,000,000	1,993,382		736			4.750	4.804	MN	14,778	95,000	05/02/2011	05/05/2021
02209S-AR-4	Altria Group Inc Sr Nt				2FE	8,961,660	100.4140	9,037,269	9,000,000	8,961,660					5.375	5.404	JJ	81,969		10/28/2013	01/31/2044
02209S-AS-2	Altria Group Inc Sr Nt				2FE	20,869,380	97.7410	20,525,694	21,000,000	20,870,347		967			4.000	4.073	JJ	142,333		10/28/2013	01/31/2024
02666Q-D7-5	American Honda Fin Corp Nt				1FE	48,455,475	122.3570	50,895,410	41,596,000	46,241,921		(868,634)			7.625	4.922	AO	792,924	3,171,695	07/15/2011	10/01/2018
02666Q-G6-4	American Honda Fin Corp Sr Nt				1FE	18,774,642	103.0590	19,601,822	19,020,000	18,921,711		55,073			2.500	2.810	MS	132,083	475,500	04/12/2011	09/21/2015
02666Q-G7-2	American Honda Fin Corp MT Nt				1FE	8,737,999	103.7050	8,892,712	8,575,000	8,701,185		(16,797)			3.875	3.622	MS	92,300	332,281	08/08/2011	09/21/2020
030288-AA-2	American Transmission Sys Sr Nt				2FE	10,218,500	105.3130	10,531,250	10,000,000	10,161,160		(15,932)			5.250	5.004	JJ	242,083	525,000	01/19/2010	01/15/2022
03028P-B*-6	American Transmission Co LLC Sr Nt				1	6,000,000	112.2910	6,737,438	6,000,000	6,000,000					5.400	5.400	MN	41,400	324,000	03/16/2009	05/15/2019
03073E-AJ-4	AmerisourceBergen Corp Sr Nt			1	1FE	18,502,920	98.2690	17,688,366	18,000,000	18,445,531		(52,803)			3.500	3.124	MN	80,500	630,000	11/15/2012	11/15/2021
030955-AB-4	Ameritech Capital Funding Corp Nt			2	1FE	7,503,307	111.7900	7,273,296	6,506,208	6,760,901		(75,962)			9.100	6.768	JD	49,339	592,065	12/18/2008	06/01/2016
031162-AW-0	Amgen Inc Sr Nt				2FE	9,808,920	114.6860	11,468,580	10,000,000	9,825,823		3,100			6.375	6.521	JD	53,125	637,500	02/20/2008	06/01/2037
031162-AY-6	Amgen Inc Sr Nt				2FE	2,990,490	121.0610	3,631,818	3,000,000	2,991,222		135			6.900	6.925	JD	17,250	207,000	05/20/2008	06/01/2038
031162-AZ-3	Amgen Inc Sr Nt				2FE	32,256,707	115.2400	36,300,695	31,500,000	31,937,294		(73,508)			5.700	5.383	FA	748,125	1,795,500	06/24/2009	02/01/2019
031162-BH-2	Amgen Inc Sr Nt				2FE	2,914,325	105.9040	2,647,590	2,500,000	2,909,450		(4,875)			5.650	4.611	JD	6,278	141,250	04/03/2013	06/15/2042
031162-BN-9	Amgen Inc Sr Nt			1	2FE	9,953,500	99.0650	9,906,530	10,000,000	9,959,968		4,016			3.625	3.681	MN	46,319	362,500	05/10/2012	05/15/2022
031162-BP-4	Amgen Inc Sr Nt			1	2FE	21,608,350	102.6720	21,561,036	21,000,000	21,601,313		(7,057)			5.375	5.178	MN	144,229	1,128,750	04/02/2013	05/15/2043
032165-AD-4	Amsouth Bancorp Sub Nt				3FE	1,135,420	104.8440	1,048,437	1,000,000	1,096,965		(5,644)			6.750	5.617	MN	11,250	67,500	09/16/2005	11/01/2025
032166-AR-1	Amsouth Bank NA Sub Nt				3FE	8,995,050	104.7500	9,427,500	9,000,000	8,999,244		573			5.200	5.207	AO	117,000	468,000	03/18/2005	04/01/2015
032479-AD-9	Anadarko Finance Co Co Gtd Nt Ser B				2FE	4,995,960	121.5810	4,863,236	4,000,000	4,940,902		(32,180)			7.500	5.394	MN	50,000	300,000	03/27/2012	05/01/2031
032511-AY-3	Anadarko Petroleum Corp Sr Nt				2FE	23,434,250	112.2940	22,458,700	20,000,000	23,315,287		(75,195)			6.450	5.198	MS	379,833	1,290,000	05/15/2012	09/15/2036
032511-BF-3	Anadarko Petroleum Corp Sr Nt				2FE	11,624,734	119.0230	12,241,526	10,285,000	11,145,585		(133,428)			6.950	5.170	JD	31,769	714,808	02/17/2010	06/15/2019
032511-BH-9	Anadarko Petroleum Corp Sr Nt				2FE	12,000,000	114.8070	13,776,828	12,000,000	12,000,000					6.375	6.375	MS	225,250	765,000	08/10/2010	09/15/2017
03305D-AD-9	Anchor Hocking (Oneida) Term Ln Nt 1				4FE	2,955,150	100.7500	3,007,388	2,985,000	2,957,533		2,383			7.500	7.784	MJSD	6,219	132,459	05/24/2013	04/22/2019
035229-CG-6	Anheuser-Busch Cos Inc Sr Nt				1FE	16,458,213	120.9280	18,139,245	15,000,000	16,230,546		(40,549)			6.800	6.023	JJ	470,333	1,020,000	05/08/2007	01/15/2031
03523T-BE-7	Anheuser-Busch InBev WldwdInc Co Gtd Nt				1FE	12,184,407	124.8660	13,735,249	11,000,000	11,817,994		(137,879)			7.750	6.000	JJ	393,097	852,500	03/15/2011	01/15/2019
03523T-BG-2	Anheuser-Busch InBev WldwdInc Co Gtd Nt				1FE	14,870,932	104.1530	15,622,935	15,000,000	14,967,317		35,715			5.375	5.635	MN	103,021	806,250	03/15/2011	11/15/2014
035242-AC-0	Anheuser-Busch Inbev Fin Sr Nt				1FE	19,885,400	97.8430	19,568,600	20,000,000	19,906,726		21,326			1.250	1.369	JJ	113,889	125,000	01/14/2013	01/17/2018
037411-AV-7	Apache Corp Nt				1FE	4,034,120	120.1980	4,807,936	4,000,000	4,018,890		(3,309)			6.900	6.781	MS	81,267	276,000	10/02/2008	09/15/2018
037411-AW-5	Apache Corp Sr Nt			1	1FE	22,136,700	101.5330	20,306,560	20,000,000	22,108,163		(28,537)			5.100	4.416	MS	340,000	510,000	04/23/2013	09/01/2040
037411-BA-2	Apache Corp Sr Nt			1	1FE	13,941,585	96.9950	13,094,271	13,500,000	13,937,454		(4,131)			4.750	4.547	AO	135,375	320,625	05/10/2013	04/15/2043
037735-CD-7	Appalachian Pwr Co Sr Nt Ser K				2FE	5,722,095	109.3720	7,103,679	6,495,000	6,117,800		94,858			5.000	6.940	JD	27,063	324,750	04/14/2009	06/01/2017
037735-CP-0	Appalachian Pwr Co Sr Nt				2FE	11,743,614	124.2850	13,975,826	11,245,000	11,572,135		(41,717)			7.950	7.345	JJ	412,223	893,978	05/18/2009	01/15/2020
039483-AH-5	Archer-Daniels-Midland Co Nt				1FE	1,789,889	121.3090	1,686,201	1,390,000	1,515,985		(34,236)			8.375	5.330	AO	24,576	116,413	12/16/2003	04/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
039483-AR-3	Archer-Daniels-Midland Co Deb Nt				1FE	2,216,060	114.9770	2,299,538	2,000,000	2,162,883		(6,445)			6.625	5.815	MN	22,083	132,500	03/17/2003	05/01/2029
039483-BC-5	Archer-Daniels-Midland Co Sr Nt				1FE	32,826,460	111.0540	35,537,312	32,000,000	32,795,352		(12,355)			5.765	5.586	MS	614,933	1,844,800	03/31/2011	03/01/2041
042498-AC-5	Army & Air Force Exchange Svc Nt				1	5,000,000	102.0400	5,102,014	5,000,000	5,000,000					5.740	5.740	JD	11,161	287,000	06/17/2009	06/17/2014
042498-AE-1	Army & Air Force Exchange Svc Sr Nt				1	20,000,000	101.5440	20,308,880	20,000,000	20,000,000					2.500	2.500	FA	170,833	500,000	02/29/2012	02/28/2017
044209-AF-1	Ashland Inc Nt			1	3FE	10,589,063	95.0000	10,687,500	11,250,000	10,605,861		16,798			4.750	5.596	FA	203,750		09/17/2013	08/15/2022
044209-AK-0	Ashland Inc Sr Nt			1	3FE	3,960,000	101.2500	4,050,000	4,000,000	3,962,083		2,083			3.875	4.119	AO	32,722	98,597	09/30/2013	04/15/2018
045604-A#-2	Associated Estates Realty Corp Sr Nt Ser				2FE	24,088,220	98.8760	23,730,325	24,000,000	24,086,442		(1,778)			4.290	4.290	AO	200,200		10/21/2013	10/21/2020
045604-A*-6	Associated Estates Realty Corp Sr Nt				2	33,000,000	96.6910	31,908,168	33,000,000	33,000,000					4.020	4.020	JJ	585,915	663,300	01/22/2013	01/22/2021
04775H-CH-8	Atlanta Gas Lt Co MT Nt Ser C				1FE	30,501,531	111.0030	30,331,460	27,325,000	29,546,433		(114,578)			6.550	5.653	MN	298,298	1,789,788	02/26/2003	11/20/2026
048825-AU-7	Atlantic Richfield Co Deb				1FE	888,458	117.0260	819,179	700,000	764,252		(27,345)			9.875	5.323	MS	23,042	69,125	12/18/2008	03/01/2016
048825-AW-3	Atlantic Richfield Co Deb				1FE	4,091,878	125.3920	3,761,760	3,000,000	3,576,906		(62,674)			9.000	5.721	AO	67,500	270,000	05/13/2003	04/01/2021
048825-BA-0	Atlantic Richfield Co Deb				1FE	4,589,992	124.3450	4,352,072	3,500,000	4,107,522		(58,175)			8.250	5.554	FA	120,313	288,750	08/18/2003	02/01/2022
049560-AJ-4	Atmos Energy Corp Sr Nt				1FE	19,988,460	128.1460	25,629,180	20,000,000	19,992,204		1,146			8.500	8.509	MS	500,556	1,700,000	03/24/2009	03/15/2019
05070G-AE-8	Audatex NA Inc HY Sr Nt			1	3FE	3,052,500	104.7500	3,142,500	3,000,000	3,051,391		(1,109)			6.000	5.631	JD	8,000	81,500	10/17/2013	06/15/2021
05348E-AP-4	AvalonBay Communities Inc MT Nt			1	2FE	18,880,530	102.3080	19,668,732	19,225,000	18,948,601		33,127			3.950	4.188	JJ	350,162	759,388	11/30/2011	01/15/2021
05348E-AQ-2	AvalonBay Communities Inc Sr Nt			1	2FE	9,123,075	91.8200	8,520,868	9,280,000	9,136,212		13,137			2.950	3.155	MS	80,607	275,281	01/30/2013	09/15/2022
054937-AF-4	Branch Bk & Tr Co Sub Nt				1FE	4,997,900	112.0800	5,603,980	5,000,000	4,999,005		142			5.250	5.254	MN	43,750	262,500	10/20/2004	11/01/2019
05531F-AG-8	BB&T Corp MT Nt Ser A			1	1FE	28,655,990	104.5710	29,279,796	28,000,000	28,318,991		(144,214)			3.200	2.645	MS	263,822	896,000	08/16/2011	03/15/2016
055381-AS-6	BE Aerospace Inc Sr Nt			1	3FE	1,002,500	101.5000	1,015,000	1,000,000	1,002,444		(56)			5.250	5.203	AO	13,125		10/15/2013	04/01/2022
05565E-D@-1	BMW Capital LLC Sr Nt Ser D				1	17,000,000	114.2160	19,416,655	17,000,000	17,000,000					5.940	5.940	MN	168,300	1,009,800	11/01/2007	11/01/2017
05569A-AB-5	BP AMI Leasing Inc Co Gtd Nt				1FE	5,841,605	111.7140	6,144,281	5,500,000	5,734,410		(37,811)			5.523	4.615	MN	44,721	303,765	01/06/2011	05/08/2019
057224-AY-3	Baker Hughes Inc Sr Nt				1FE	7,109,433	123.2060	7,694,221	6,245,000	6,739,918		(86,149)			7.500	5.617	MN	59,848	468,375	03/25/2009	11/15/2018
058498-AP-1	Ball Corp Co Gtd Nt			1	3FE	5,021,875	108.7500	5,437,500	5,000,000	5,013,597		(2,721)			6.750	6.675	MS	99,375	337,500	06/16/2010	09/15/2020
058498-AR-7	Ball Corp Nt				3FE	7,406,250	99.0000	7,469,550	7,545,000	7,409,684		3,434			5.000	5.272	MS	111,079		10/01/2013	03/15/2022
06050T-JZ-6	Bank of America NA Sub Bk Nt				2FE	31,111,250	114.7660	42,463,346	37,000,000	31,302,144		94,144			6.000	7.410	AO	468,667	2,220,000	12/08/2011	10/15/2036
06051G-EX-3	Bank of America Corp Nt				1FE	7,998,640	100.4410	8,035,312	8,000,000	7,998,640					2.600	2.604	JJ	39,867		10/17/2013	01/15/2019
067383-AA-7	Bard (C R) Inc Nt				1FE	28,076,266	118.5930	32,375,753	27,300,000	27,876,529		(31,922)			6.700	6.442	JD	152,425	1,829,100	08/17/2005	12/01/2026
067383-AC-3	Bard (C R) Inc Sr Nt			1	1FE	5,628,250	104.3890	5,219,430	5,000,000	5,559,498		(68,752)			4.400	2.592	JJ	101,444	110,000	01/24/2013	01/15/2021
071813-BG-3	Baxter Intl Sr Nt			1	1FE	9,993,400	96.7500	9,675,010	10,000,000	9,993,515		115			4.500	4.504	JD	20,000	230,000	06/04/2013	06/15/2043
071813-BJ-7	Baxter Intl Sr Nt				1FE	6,999,300	98.7490	6,912,444	7,000,000	6,999,381		81			1.850	1.852	JD	5,756	66,189	06/04/2013	06/15/2018
071813-BL-2	Baxter Intl Sr Nt			1	1FE	19,937,000	95.5350	19,106,980	20,000,000	19,940,060		3,060			3.200	3.237	JD	28,444	327,111	06/04/2013	06/15/2023
07284R-AA-0	Baylor University Nt			2	1FE	20,000,000	87.9870	17,597,448	20,000,000	20,000,000					5.259	5.258	MN	134,397	1,253,395	08/22/2012	11/15/2046
07385T-AJ-5	Bear Stearns Co Inc Sr Nt				1FE	961,010	104.4520	1,044,521	1,000,000	993,654		6,884			5.700	6.463	MN	7,283	57,000	07/30/2008	11/15/2014
073902-KF-4	Bear Stearns Co Inc Nt				1FE	27,523,200	107.8620	32,358,660	30,000,000	29,199,357		398,549			5.300	6.881	AO	269,417	1,590,000	03/31/2009	10/30/2015
075887-AN-9	Becton Dickinson & Co Deb				1FE	6,024,100	121.8050	6,090,265	5,000,000	5,727,630		(35,355)			7.000	5.468	FA	145,833	350,000	03/14/2003	08/01/2027
075887-AU-3	Becton Dickinson & Co Sr Nt				1FE	29,084,830	112.1270	32,516,772	29,000,000	29,050,487		(8,066)			5.000	4.963	MN	185,278	1,450,000	05/12/2009	05/15/2019
075887-BA-6	Becton Dickinson & Co Sr Nt				1FE	7,983,600	96.9360	7,754,912	8,000,000	7,986,707		1,471			3.125	3.149	MN	36,806	250,000	11/03/2011	11/08/2021
079867-AQ-0	BellSouth Telecom Inc Deb			2	1FE	612,822	104.8480	632,298	603,064	604,978		(777)			6.300	6.022	JD	1,689	38,017	06/11/2002	12/15/2015
08172L-V5-4	Beneficial Corp MT Nt Ser E				1FE	2,915,350	118.0280	3,245,776	2,750,000	2,857,473		(7,742)			7.160	6.606	JD	8,751	196,900	05/10/2004	09/01/2023
09062X-AB-9	Biogen Idec Inc Sr Nt				2FE	30,646,500	117.8940	29,473,525	25,000,000	29,801,400		(845,100)			6.875	2.039	MS	572,917	859,375	03/20/2013	03/01/2018
09700W-DG-5	Boeing Cap Corp MT Nt Ser X				1FE	11,277,500	102.3850	10,238,480	10,000,000	10,087,514		(227,610)			7.580	5.170	MS	223,189	758,000	02/01/2008	05/15/2014
097023-AQ-8	Boeing Co Deb				1FE	1,120,190	131.4000	1,314,000	1,000,000	1,110,932		(1,281)			7.500	6.630	FA	28,333	75,000	07/01/2004	08/15/2042
097023-AY-1	Boeing Co Sr Nt				1FE	6,940,990	103.2980	7,230,832	7,000,000	6,987,117		11,053			3.500	3.669	FA	92,556	245,000	07/23/2009	02/15/2015
099724-AC-0	Borg Warner Automotive Sr Nt				2FE	8,246,504	116.0220	9,281,776	8,000,000	8,194,671		(7,433)			7.125	6.861	FA	215,333	570,000	07/01/2004	02/15/2029
099724-AE-6	Borg Warner Automotive Sr Nt				2FE	11,660,000	110.7980	12,187,725	11,000,000	11,320,586		(103,685)			5.750	4.639	MN	105,417	632,500	07/08/2010	11/01/2016
100628-AA-0	Boston Cap Int Term Inc Fd LLC Sr Nt				5	2,876,124	96.7800	2,783,513	2,876,124	2,876,124					6.000	6.046	MJSD	14,381	173,860	04/12/2013	06/30/2018
10075E-AG-3	Boston Gas Co MT Nt Tr #00007				1FE	7,441,950	124.7420	9,355,665	7,500,000	7,470,055		2,698			9.050	9.125	AO	169,688	678,750	08/30/1991	09/01/2021
10112R-AR-5	Boston Properties LP Sr Nt			1	2FE	10,997,200	112.5040	11,250,440	10,000,000	10,790,862		(101,406)			5.625	4.243	MN	71,875	562,500	11/29/2011	11/15/2020
10112R-AS-3	Boston Properties LP Sr Nt				2FE	9,965,000	102.1590	10,215,940	10,000,000	9,971,733		3,215			4.125	4.170	MN	52,708	412,500	11/28/2011	05/15/2021
10112R-AT-1	Boston Properties LP Sr Nt				2FE	9,988,200	105.4880	10,548,760	10,000,000	9,991,520		1,558			3.700	3.719	MN	47,278	370,000	11/03/2011	11/15/2018
10112R-AU-8	Boston Properties LP Sr Nt			1	2FE	10,651,400	97.7050	9,770,480	10,000,000	10,591,065		(57,136)			3.850	3.081	FA	160,417	385,000	12/05/2012	02/01/2023
101137-AE-7	Boston Scientific Corp Nt				2FE	33,267,570	119.0100	32,132,727	27,000,000	33,035,011		(136,481)			7.000	5.267	MN	241,500	1,890,000	05/09/2012	11/15/2035
10138M-AD-7	Bottling Group LLC Bd Ser B				1FE	5,998,140	104.8820	6,292,914	6,000,000	5,999,573		280			4.125	4.130	JD	11,000	247,500	09/23/2009	06/15/2015
10138M-AH-8	Bottling Group LLC Co Gtd Nt				1FE	3,400,770	101.3000	3,039,009	3,000,000	3,017,262		(84,079)			6.950	4.039	MS	61,392	208,500	01/26/2009	03/15/2014
109696-A@-3	Brinks Company Sr Nt Ser B				2	30,000,000	107.2150	32,164,465	30,000,000	30,000,000					5.200	5.200	JJ	680,333	1,560,000	01/24/2011	01/24/2021
111320-AE-7	Broadcom Corp Sr Nt				1FE	6,972,630	101.1930	7,083,524	7,000,000	6,980,482		3,727			2.700	2.762	MN	31,500	189,000	11/04/2011	11/01/2018
11283#-AA-9	Brookfield Pwr New York Fin LP Sr Nt				2	10,000,000	109.7230	10,972,278	10,000,000	10,000,000					5.450	5.450	JD	22,708	545,000	12/16/2005	12/18/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11448*-BX-4	Brookshire Grocery Co Ser A-4			2	2	323,429	101.7700	332,893	327,102	326,904		289			7.010	7.301	MON	1,911	22,930	08/12/1999	09/01/2014
11448*-BY-2	Brookshire Grocery Co Ser A-5			2	2	194,739	101.7700	200,055	196,575	196,476		145			7.010	7.270	MON	1,148	13,780	08/12/1999	09/01/2014
11448*-BZ-9	Brookshire Grocery Co Ser A-6			2	2	365,523	101.7700	376,105	369,562	369,346		318			7.010	7.297	MON	2,159	25,906	08/12/1999	09/01/2014
115637-AL-4	Brown-Forman Corp Sr Nt			1	1FE	7,998,240	84.2660	6,741,248	8,000,000	7,998,565		325			3.750	3.751	JJ	138,333	177,500	12/10/2012	01/15/2043
115637-AM-2	Brown-Forman Corp Sr Nt			1	1FE	9,934,500	88.5550	8,855,450	10,000,000	9,940,774		6,021			2.250	2.323	JJ	103,750	133,125	12/10/2012	01/15/2023
115885-AE-5	Browning-Ferris Inds Deb				2FE	4,546,830	121.9770	4,879,080	4,000,000	4,287,131		(28,113)			9.250	7.936	MN	61,667	370,000	08/26/2004	05/01/2021
115885-AK-1	Browning-Ferris Inds Deb				2FE	5,160,100	118.9720	5,948,600	5,000,000	5,135,655		(2,560)			7.400	7.152	MS	108,944	370,000	05/08/1998	09/15/2035
11980*-AG-6	Buffalo Rock Co Inc Sr Nt				3Z	15,000,000	110.6040	16,590,614	15,000,000	15,000,000					8.540	6.540	MS	355,833	1,281,000	03/21/2007	03/21/2017
12189L-AA-9	Burlington Northern Santa Fe Nt				2FE	54,061,400	109.7390	48,285,292	44,000,000	53,931,215		(130,185)			5.750	4.308	MN	421,667	1,265,000	05/06/2013	05/01/2040
12189L-AE-1	Burlington Northern Santa Fe Sr Nt			1	2FE	22,581,700	103.7220	20,744,320	20,000,000	22,554,086		(27,614)			5.400	4.571	JD	90,000	540,000	05/30/2013	06/01/2041
12189T-AA-2	Burlington Northern Santa Fe Deb				2FE	2,983,920	122.8500	3,685,503	3,000,000	2,989,926		523			7.000	7.042	JD	9,333	210,000	02/08/1996	12/15/2025
122014-AJ-2	Burlington Resources Inc Deb				1FE	2,337,251	116.8210	2,570,071	2,200,000	2,298,530		(5,272)			6.875	6.340	FA	57,139	151,250	07/01/2004	02/15/2026
124857-AD-5	CBS Corp Co Gtd Nt				2FE	19,086,960	112.2520	21,327,956	19,000,000	19,060,348		(7,790)			5.750	5.689	AO	230,639	1,092,500	03/30/2010	04/15/2020
124857-AG-8	CBS Corp Sr Nt			1	2FE	5,772,360	95.4410	5,726,430	6,000,000	5,773,595		1,235			3.375	3.919	MS	67,500		12/10/2013	03/01/2022
12527G-AB-9	CF Industries Inc Nt				2FE	15,667,720	117.2140	14,651,800	12,500,000	15,416,425		(251,295)			7.125	3.045	MN	148,438	445,313	05/21/2013	05/01/2020
12527G-AC-7	CF Industries Inc Nt				2FE	19,481,865	91.3230	17,807,927	19,500,000	19,482,922		1,057			3.450	3.461	JD	56,063	351,325	05/20/2013	06/01/2023
12527G-AD-5	CF Industries Inc Nt				2FE	12,977,640	91.0110	11,831,378	13,000,000	12,978,019		379			4.950	4.961	JD	53,625	336,050	05/20/2013	06/01/2043
12543K-AE-4	Community Health Systems Inc Extended Te				3FE	12,992,152	100.6410	13,049,648	12,966,584	12,986,008		(5,865)			3.739	3.863	FMAN	49,886	524,859	12/14/2012	01/25/2017
12543K-AE-4	Community Health Systems Inc Extended Te				3FE	346,457	100.6410	347,991	345,776	346,296		(155)			5.750	5.733	MJSD	218	13,249	12/14/2012	01/25/2017
12626#-AE-5	CRH America Inc Gtd Sr Nt Ser D				2	5,000,000	110.6880	5,534,416	5,000,000	5,000,000					7.960	7.960	MN	34,272	398,000	05/10/1996	05/30/2016
126307-AC-1	CSC Holdings Inc Sr Nt				3FE	5,300,000	117.2500	5,862,500	5,000,000	5,201,446		(31,072)			8.625	7.659	FA	162,917	431,250	06/29/2010	02/15/2019
12630U-AD-8	Cablevision (CSC Holdings) Term Ln B Nt				2FE	9,900,250	98.8930	9,839,844	9,950,000	9,904,752		4,502			2.666	2.793	MON	2,948	186,189	04/24/2013	04/17/2020
126408-GM-9	CSX Corp Sr Nt				2FE	26,105,633	115.5670	28,891,725	25,000,000	25,953,282		(152,089)			6.250	5.171	MS	460,069	1,406,250	04/17/2013	03/15/2018
126408-GN-7	CSX Corp Sr Nt				2FE	5,571,229	106.8840	5,461,793	5,110,000	5,222,275		(85,797)			6.250	4.418	AO	79,844	319,375	08/12/2009	04/01/2015
126410-LK-3	CSX Transportation Inc Deb				2FE	7,983,216	133.9820	7,864,767	5,870,000	6,993,748		(138,496)			9.750	6.112	JD	25,437	572,325	08/01/2005	06/15/2020
12656*-AF-9	CSLB Holdings Inc Sr Nt Ser F				1	20,150,660	95.9090	19,181,806	20,000,000	20,135,627		(15,033)			2.570	2.570	MS	134,211	257,000	03/27/2013	03/27/2020
126650-BE-9	CVS Caremark Corp Sr Nt				2FE	5,174,050	112.4700	5,623,490	5,000,000	5,068,881		(23,782)			6.125	5.553	FA	115,694	306,250	01/28/2009	08/15/2016
12673P-AC-9	CA Inc Nt				2FE	13,977,751	111.1930	15,567,062	14,000,000	13,985,972		2,041			5.375	5.395	JD	62,708	752,500	08/04/2011	12/01/2019
12705Q-AN-5	Cabot Corp MT Nt Ser A				2FE	950,830	123.0890	1,230,893	1,000,000	972,219		2,092			8.360	8.828	JD	3,716	83,600	10/23/1992	08/17/2022
128118-AA-0	Calamos Holdings LLC Sr Nt				2	5,480,907	102.6450	5,625,895	5,480,907	5,480,907					6.330	6.330	JJ	159,979	346,941	07/13/2007	07/15/2014
13003*-AP-5	California Almond Growers Exch Sr Nt			2	1	6,750,000	105.3460	7,110,883	6,750,000	6,750,000					4.930	4.930	FA	126,639	332,775	08/14/2003	08/14/2016
130789-Q#-0	California Wtr Svc Co 1st Mtg Bd Ser AAA				1	10,582,410	128.6490	12,864,887	10,000,000	10,475,404		(25,696)			7.280	6.692	MN	121,333	728,000	04/20/2009	11/01/2025
130789-T#-7	California Wtr Svc Co 1st Mtg Bd Ser JJJ			2	1	2,296,175	108.3040	2,461,763	2,273,003	2,285,729		(2,510)			5.440	5.173	MN	20,609	123,651	04/20/2009	05/01/2018
13342B-AD-7	Cameron International Corp Sr Nt				2FE	47,855,327	120.9130	51,061,518	42,230,000	47,603,188		(94,416)			7.000	6.003	JJ	1,363,091	2,956,100	02/17/2011	07/15/2038
134429-AT-6	Campbell Soup Co Sr Nt				2FE	3,137,142	109.5170	3,493,583	3,190,000	3,159,836		5,096			4.500	4.710	FA	54,230	143,550	02/13/2009	02/15/2019
134429-AW-9	Campbell Soup Co Sr Nt				2FE	44,770,500	101.8410	45,828,495	45,000,000	44,824,322		20,130			4.250	4.313	AO	403,750	1,912,500	03/31/2011	04/15/2021
139859-AB-8	Capital Cities/ABC Inc Nt				1FE	7,972,606	131.7200	8,034,926	6,100,000	7,189,804		(110,875)			8.750	5.814	FA	201,639	533,750	05/16/2005	08/15/2021
14149Y-AV-0	Cardinal Health Inc Sr Nt				2FE	5,653,120	95.0300	5,226,645	5,500,000	5,636,205		(14,051)			3.200	2.868	JD	7,822	176,000	10/09/2012	06/15/2022
14149Y-AX-6	Cardinal Health Inc Sr Nt				2FE	4,992,000	97.8610	4,893,050	5,000,000	4,993,336		1,336			1.700	1.733	MS	25,028	47,931	02/19/2013	03/15/2018
14149Y-AY-4	Cardinal Health Inc Sr Nt				2FE	9,979,300	93.6260	9,362,610	10,000,000	9,980,994		1,694			3.200	3.224	MS	94,222	180,444	02/19/2013	03/15/2023
14155#-AB-6	Cardinals Ballpark LLC Sr Nt			2	2	16,748,587	106.4200	17,773,645	16,701,469	16,744,043		(2,612)			5.770	5.726	MS	243,596	963,675	02/29/2012	09/30/2027
141781-AT-1	Cargill Inc Sr Nt				1FE	8,438,850	108.2820	7,579,768	7,000,000	8,363,431		(39,802)			6.125	4.634	AO	85,750	428,750	01/17/2012	04/19/2034
141781-AY-0	Cargill Inc Sr Nt				1FE	14,401,799	103.7750	13,721,078	13,222,000	14,181,258		(113,797)			4.307	3.194	MN	74,348	569,472	01/09/2012	05/14/2021
141781-AZ-7	Cargill Inc Sr Nt				1FE	7,051,863	97.2450	6,811,998	7,005,000	7,043,785		(4,276)			3.250	3.170	MN	29,090	227,663	01/06/2012	11/15/2021
144141-CZ-9	Carolina Pwr & Lt Co 1st Mtg Bd				1FE	21,291,400	113.7420	23,885,820	21,000,000	21,168,624		(28,786)			5.300	5.117	JJ	513,217	1,113,000	04/20/2009	01/15/2019
144141-DB-1	Carolina Pwr & Lt Co 1st Mtg Bd			1	1FE	10,782,408	92.3430	9,622,141	10,420,000	10,777,684		(4,723)			4.100	3.897	MN	54,589	427,220	04/12/2013	05/15/2042
14428T-AZ-4	Carpenter Technology Corp MT Nt Ser B				2FE	4,284,748	106.9230	4,276,920	4,000,000	4,116,430		(23,013)			7.010	6.226	AO	59,196	280,400	08/26/2004	04/17/2018
14428T-BE-0	Carpenter Technology Corp MT Nt Ser B				2FE	2,146,504	107.1300	2,142,590	2,000,000	2,060,795		(11,718)			7.030	6.227	AO	29,682	140,600	08/26/2004	05/18/2018
149123-BL-4	Caterpillar Inc Deb				1FE	11,579,752	105.3710	17,475,731	16,585,000	12,065,713		76,461			5.300	7.957	MS	258,818	879,005	09/13/2005	09/15/2035
14912L-4D-0	Caterpillar Finl Svcs Corp MT Nt				1FE	9,991,990	120.6490	12,064,920	10,000,000	9,995,569		762			7.050	7.061	MS	178,208	705,000	09/24/2008	10/01/2018
14912L-4F-5	Caterpillar Finl Svcs Corp Sr Nt				1FE	19,866,600	100.7010	20,140,220	20,000,000	19,996,079		29,966			6.125	6.283	FA	455,972	1,225,000	02/24/2009	02/17/2014
14912L-5T-4	Caterpillar Finl Svcs Corp Sr Nt				1FE	4,997,650	101.3880	5,069,400	5,000,000	4,997,794		144			2.450	2.460	MS	39,132		09/03/2013	09/06/2018
14916R-AC-8	Catholic Health Initiative Sec Nt				1FE	19,946,800	90.8850	18,176,960	20,000,000	19,952,262		4,677			2.950	2.981	MN	98,333	591,639	10/25/2012	11/01/2022
14916R-AD-6	Catholic Health Initiative Nt			2	1FE	13,970,180	86.7500	12,145,042	14,000,000	13,970,087		555			4.350	4.363	MN	101,500	610,692	10/25/2012	11/01/2042
151020-AE-4	Celgene Corp Sr Nt				2FE	18,506,130	103.5740	17,607,648	17,000,000	18,353,363		(152,767)			3.950	2.660	AO	141,761	572,750	04/25/2013	10/15/2020
151020-AH-7	Celgene Corp Sr Nt				2FE	36,838,973	94.6760	34,745,982	36,700,000	36,824,393		(12,352)			3.250	3.204	FA	450,594	1,212,629	10/09/2012	08/15/2022
151895-A@-8	CenterPoint Properties Tr Sr Nt			2	1	93,568	102.6510	96,048	93,568	93,568					7.970	8.104	MON	621	7,457	05/09/2000	10/31/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
165167-BS-5	Chesapeake Energy Corp Co Gtd Nt	LS			3FE	5,018,750	112.7500	5,637,500	5,000,000	5,010,851		(2,584)			6.500	6.432	FA	122,778	325,000	06/28/2010	08/15/2017
166764-AG-5	Chevron Corp Sr Nt			1	1FE	8,000,000	97.3060	7,784,480	8,000,000	8,000,000					2.427	2.427	JD	3,775	97,080	06/17/2013	06/24/2020
16725*-AB-6	Chicago Bridge & Iron Co Sr Nt Ser B				2FE	15,000,000	98.5810	14,787,221	15,000,000	15,000,000					4.570	4.570	JD	5,713	685,500	12/28/2012	12/27/2019
16725*-AC-4	Chicago Bridge & Iron Co Sr Nt				2	5,000,000	96.6060	4,830,303	5,000,000	5,000,000					5.150	5.150	JD	2,146	257,500	12/28/2012	12/27/2022
170228-AB-6	Chittenden Corp Fx-to-Flt Sub Nt				2FE	14,982,600	98.1350	14,720,250	15,000,000	14,994,392		1,776			0.924	6.060	FMAN	18,485	147,585	02/07/2007	02/14/2017
17275R-AD-4	Cisco Sys Inc Nt				1FE	13,703,000	111.1780	16,676,655	15,000,000	13,783,207		18,695			5.900	6.563	FA	334,333	885,000	04/01/2009	02/15/2039
17275R-AE-2	Cisco Sys Inc Sr Nt				1FE	35,697,383	112.4830	40,780,784	36,255,000	35,933,606		53,549			4.950	5.149	FA	677,969	1,794,623	03/13/2009	02/15/2019
17275R-AH-5	Cisco Sys Inc Sr Nt				1FE	20,232,975	109.0670	19,086,690	17,500,000	19,721,210		(340,451)			4.450	2.194	JJ	359,090	778,750	06/22/2012	01/15/2020
172967-AL-5	Citigroup Inc Nt				1FE	2,461,504	125.2280	2,504,568	2,000,000	2,379,568		(23,350)			7.875	5.980	MN	20,125	157,500	03/27/2003	05/15/2025
172967-BL-4	Citigroup Inc Sub Nt				2FE	13,424,680	111.2640	13,351,716	12,000,000	13,143,701		(34,031)			6.625	5.778	JD	35,333	795,000	03/11/2003	06/15/2032
172967-EV-9	Citigroup Inc Sr Nt				1FE	20,938,560	128.1590	21,787,013	17,000,000	19,752,537		(434,588)			8.500	5.032	MN	156,542	1,445,000	02/16/2011	05/22/2019
172967-FF-3	Citigroup Inc Sr Nt				1FE	12,496,225	113.7640	14,220,525	12,500,000	12,497,185		311			5.375	5.379	FA	265,017	671,875	08/03/2010	08/09/2020
1730T0-DL-0	Citigroup Funding Inc SIFMA MT Nt				2FE	25,000,000	105.0650	26,266,250	25,000,000	25,000,000					9.905	7.789	JAJO	557,173	2,431,510	07/03/2007	07/10/2027
1730T0-DQ-9	Citigroup Funding Inc SIFMA MT Nt Ser D				2FE	5,000,000	104.4350	5,221,750	5,000,000	5,000,000					9.866	7.606	FMAN	65,775	482,977	07/30/2007	08/13/2027
178180-GD-1	City Natl Bk Sub Nt				2FE	9,985,541	104.3000	9,720,769	9,320,000	9,960,292		(25,250)			5.375	4.401	JJ	230,994		07/30/2013	07/15/2022
18055#-AG-7	Clarion Lion Properties Sr Nt				2	9,000,000	108.1770	9,735,885	9,000,000	9,000,000					5.730	5.730	JD	35,813	515,700	12/06/2006	12/06/2016
181593-AG-9	Clarke American Term Ln B Nt 3 (Harland				4FE	4,748,146	100.3250	4,883,376	4,867,556	4,761,741		13,596			5.497	6.267	MJSD	5,947	136,542	06/28/2013	06/30/2017
189054-AN-9	Clorox Co Sr Nt				2FE	6,702,060	114.1790	6,850,710	6,000,000	6,431,968		(104,015)			5.950	3.886	AO	75,367	357,000	04/21/2011	10/15/2017
189054-AT-6	Clorox Co Sr Nt			1	2FE	19,964,700	93.7360	18,747,120	20,000,000	19,968,708		3,087			3.050	3.070	MS	179,611	613,389	09/10/2012	09/15/2022
190750-AB-8	Cobank ACB Sub Nt				1FE	56,000,000	120.1950	67,309,256	56,000,000	56,000,000					7.875	7.875	AO	931,000	4,410,000	04/14/2008	04/16/2018
191098-AH-5	Coca-Cola Bottling Co Cons Deb				2FE	9,000,000	107.5240	9,677,160	9,000,000	9,000,000					5.000	5.000	JD	20,000	450,000	09/29/2005	06/15/2016
191216-AK-6	Coca-Cola Co Nt				1FE	5,407,300	113.8590	5,692,925	5,000,000	5,209,182		(48,850)			5.350	4.168	MN	34,181	267,500	08/24/2009	11/15/2017
191216-AM-2	Coca-Cola Co Sr Nt				1FE	3,002,010	112.1000	3,363,009	3,000,000	3,001,224		(202)			4.875	4.866	MS	43,063	146,250	03/13/2009	03/15/2019
191219-AU-8	Coca-Cola Enterprises Sr Nt				1FE	1,066,260	117.0410	1,170,408	1,000,000	1,049,016		(3,617)			6.750	6.074	MS	19,875	67,500	07/11/2008	09/15/2023
191219-AV-6	Coca-Cola Enterprises Nt	.B			1FE	4,360,680	80.9020	9,799,635	12,113,000	8,123,642		486,476			0.000	6.272	N/A			12/01/2003	06/20/2020
199575-AW-1	Ohio Power Co Sr Nt				2FE	9,977,400	114.3120	11,431,240	10,000,000	9,988,336		2,290			6.050	6.081	MN	100,833	605,000	05/13/2008	05/01/2018
20029P-AG-4	Comcast Cable Com Corp Nt				1FE	2,371,920	122.8000	2,455,994	2,000,000	2,105,870		(27,288)			8.875	7.064	MN	29,583	177,500	09/02/1998	05/01/2017
20030N-AE-1	Comcast Corp Co Gtd Nt				1FE	3,840,009	100.1470	3,948,788	3,943,000	3,942,073		23,955			5.300	5.936	JJ	96,363	208,979	04/07/2009	01/15/2014
20030N-AG-6	Comcast Corp Co Gtd Nt				1FE	3,422,963	109.1930	3,657,966	3,350,000	3,379,140		(10,984)			4.950	4.571	JD	7,370	165,825	09/02/2009	06/15/2016
20030N-AJ-0	Comcast Corp Co Gtd Nt				1FE	16,614,830	109.4080	16,709,869	15,273,000	15,711,962		(221,091)			5.850	4.235	MN	114,166	893,471	08/17/2009	11/15/2015
20030N-AK-7	Comcast Corp Sr Nt				1FE	9,923,985	116.6400	11,080,829	9,500,000	9,900,359		(8,526)			6.500	6.147	MN	78,903	617,500	12/15/2010	11/15/2035
20030N-AZ-4	Comcast Corp Co Gtd Nt				1FE	3,158,850	115.5770	3,467,298	3,000,000	3,098,598		(15,219)			5.700	5.009	JJ	85,500	171,000	09/02/2009	07/01/2019
20030N-BB-6	Comcast Corp Sr Nt				1FE	14,948,460	115.3870	17,308,110	15,000,000	14,950,952		709			6.400	6.426	MS	320,000	960,000	02/24/2010	03/01/2040
200339-AJ-8	Comerica Bk Sub Nt				1FE	30,527,520	119.8000	28,752,096	24,000,000	30,364,271		(163,249)			7.875	5.025	MS	556,500	945,000	07/10/2013	09/15/2026
202795-JB-7	Commonwealth Edison Co Sr Nt			1	1FE	47,392,650	96.9300	46,041,750	47,500,000	47,393,073		423			4.600	4.614	FA	801,167		08/12/2013	08/15/2043
205887-BL-5	ConAgra Foods Inc Sr Nt				2FE	17,127,438	107.3590	18,251,098	17,000,000	17,124,079		(3,359)			4.950	4.816	FA	317,900		10/04/2013	08/15/2020
205887-BP-6	ConAgra Foods Inc Sr Nt				2FE	6,996,920	100.1730	7,012,131	7,000,000	6,997,867		947			1.300	1.315	JJ	39,433	45,500	01/15/2013	01/25/2016
205887-BQ-4	ConAgra Foods Inc Sr Nt				2FE	19,000,000	98.1670	18,651,635	19,000,000	19,000,000					1.900	1.900	JJ	156,433	180,500	01/15/2013	01/25/2018
205887-BR-2	ConAgra Foods Inc Sr Nt			1	2FE	12,204,415	92.8430	12,162,407	13,100,000	12,229,590		25,175			3.200	4.084	JJ	181,653		09/04/2013	01/25/2023
207597-CZ-6	Connecticut Lt & Pwr Co 1st Mtg Bd Ser D				1FE	4,369,755	124.0820	4,386,295	3,535,000	4,086,966		(35,942)			7.875	5.893	AO	69,595	278,381	11/13/2003	10/01/2024
207597-EE-1	Connecticut Lt & Pwr Co 1st Mtg Bd				1FE	14,298,840	114.5490	16,036,818	14,000,000	14,175,951		(29,714)			5.500	5.214	FA	320,833	770,000	06/15/2009	02/01/2019
20825C-AN-4	Conocophillips Co Gtd Nt				1FE	4,345,550	112.8400	5,642,010	5,000,000	4,645,475		67,018			5.200	7.117	MN	33,222	260,000	11/05/2008	05/15/2018
20825C-AQ-7	Conocophillips Nt				1FE	9,856,000	125.4020	12,540,170	10,000,000	9,864,927		2,069			6.500	6.611	FA	270,833	650,000	01/29/2009	02/01/2039
20825C-AR-5	Conocophillips Nt				1FE	47,011,655	115.4770	53,581,514	46,400,000	46,760,113		(60,465)			5.750	5.571	FA	1,111,667	2,668,000	05/14/2009	02/01/2019
20825C-AS-3	ConocoPhillips-Can Nt				1FE	2,723,896	100.3390	2,704,133	2,695,000	2,695,545		(6,372)			4.750	4.505	FA	53,339	128,013	02/27/2009	02/01/2014
21017#-AA-1	Consolidated Terminals LLC Sr Nt				2Z	8,000,000	98.0740	7,845,897	8,000,000	8,000,000					4.820	4.820	JD	20,351		12/12/2013	12/12/2023
21036P-AF-5	Constellation Brands Inc Co Gtd Nt				3FE	2,543,750	116.2500	2,906,250	2,500,000	2,524,164		(6,170)			7.250	6.923	MN	23,160	181,250	06/29/2010	05/15/2017
21036P-AL-2	Constellation Brands Inc Sr Nt				3FE	2,287,500	93.2500	2,331,250	2,500,000	2,292,819		5,319			4.250	5.392	MN	17,708	49,288	09/09/2013	05/01/2023
212168-AA-6	Continental Wind Sr Nt			2	2FE	30,000,000	99.2660	29,779,770	30,000,000	30,000,000					6.000	6.001	FA	455,000		09/23/2013	02/28/2033
220027-AG-1	Corporate Property Investors Nt				1FE	1,473,675	112.9850	1,694,778	1,500,000	1,494,705		2,116			7.875	8.053	MS	34,781	118,125	04/09/1996	03/15/2016
22025Y-AP-5	Corrections Corp of America Sr Nt			1	3FE	14,025,000	94.2500	14,137,500	15,000,000	14,049,178		24,178			4.625	5.503	MN	115,625	398,906	09/16/2013	05/01/2023
22357@-AA-9	Cox Tower II PTC Nt			2	2	10,000,000	95.6090	9,560,869	10,000,000	10,000,000					5.409	5.470	MON	43,573	90,150	10/02/2013	01/02/2040
224044-BQ-9	Cox Communications Inc Sr Nt				2FE	9,315,653	111.3110	8,874,794	7,973,000	9,063,353		(252,300)			5.875	1.095	JD	39,034	468,414	04/19/2013	12/01/2016
224044-BS-5	Cox Communications Inc Sr Nt				2FE	23,522,884	114.0590	22,655,440	19,863,000	22,318,306		(511,821)			6.250	3.216	JD	103,453	1,241,438	08/03/2012	06/01/2018
224044-BW-6	Cox Communications Inc Sr Nt				2FE	11,416,604	90.4880	10,315,678	11,400,000	11,415,166		(1,245)			3.250	3.233	JD	16,467	386,967	11/26/2012	12/15/2022
224044-CA-3	Cox Communications Inc Sr Nt			1	2FE	24,890,000	87.3840	21,846,025	25,000,000	24,897,375		7,375			2.950	3.000	JD	2,049	489,618	04/24/2013	06/30/2023
22541H-CC-4	Credit Suisse New York Sub Nt				2FE	33,790,085	115.7890	36,473,409	31,500,000	32,973,912		(317,694)			6.000	4.735	FA	714,000	1,890,000	04/20/2011	02/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225460-AD-9	Credit Suisse NY Sub Nt				2FE	13,986,640	111.1330	15,558,662	14,000,000	13,991,093		1,215			5.400	5.412	JJ	350,700	756,000	01/11/2010	01/14/2020
22959#-AA-9	CSOLAR IV South LLC Sr Sec Nt			2	2Z	17,442,941	97.9630	17,087,672	17,442,941	17,442,941					5.371	5.408	MJSD	2,602	104,096	11/21/2013	09/30/2038
229899-AA-7	Cullen/Frost Bankers Inc Fx-to-Flt Sub N				1FE	19,809,565	99.2480	19,849,528	20,000,000	19,872,935		39,239			0.771	5.140	FMAN	20,121	165,660	07/30/2012	02/15/2017
231021-AJ-5	Cummins Engine Co Deb				1FE	2,712,848	125.1500	3,754,509	3,000,000	2,746,896		7,662			7.125	8.082	MS	71,250	213,750	12/18/2008	03/01/2028
232820-AG-5	Cytec Inds Inc Sr Nt				2FE	33,807,144	107.4760	32,723,187	30,447,000	31,700,477		(683,982)			6.000	3.548	AO	456,705	1,826,820	01/25/2011	10/01/2015
232820-AH-3	Cytec Inds Inc Sr Nt				2FE	42,098,958	120.5740	41,356,951	34,300,000	38,853,918		(1,168,700)			8.950	4.785	JJ	1,534,925	3,069,850	03/23/2011	07/01/2017
23311R-AC-0	DCP Midstream Sr Nt				2FE	9,842,200	124.4240	12,442,370	10,000,000	9,900,527		13,995			9.750	10.000	MS	287,083	975,000	02/19/2009	03/15/2019
23311R-AD-8	DCP Midstream Sr Nt				2FE	9,989,200	104.5160	10,451,560	10,000,000	9,992,708		968			5.350	5.364	MS	157,528	535,000	03/08/2010	03/15/2020
23311V-AB-3	DCP Midstream Operating Sr Nt			1	2FE	5,096,600	101.5090	5,075,465	5,000,000	5,095,597		(1,003)			4.950	4.661	AO	61,875		11/19/2013	04/01/2022
23311V-AC-1	DCP Midstream Operating Sr Nt			1	2FE	8,855,160	99.5700	8,961,282	9,000,000	8,868,740		13,136			2.500	2.896	JD	18,750	163,611	09/05/2013	12/01/2017
23311V-AD-9	DCP Midstream Operating Sr Nt			1	2FE	8,793,910	92.0870	8,748,218	9,500,000	8,804,578		10,668			3.875	4.871	MS	108,392		11/06/2013	03/15/2023
23338V-AA-4	DTE Electric Co 1st Mtg				1FE	29,864,700	89.0030	26,700,930	30,000,000	29,866,647		1,947			4.000	4.026	AO	300,000	613,333	03/19/2013	04/01/2043
23338V-AB-2	DTE Electric Co Sr Nt			1	1FE	23,901,840	99.2730	23,825,448	24,000,000	23,904,622		2,782			3.650	3.697	MS	301,733		08/20/2013	03/15/2024
233851-AQ-7	Daimler Fin NA LLC Sr Nt				1FE	20,283,615	100.5870	20,368,807	20,250,000	20,277,613		(9,243)			1.300	1.212	JJ	110,419	216,125	04/23/2013	07/31/2015
233851-AR-5	Daimler Fin NA LLC Sr Nt				1FE	9,935,800	98.0090	9,800,930	10,000,000	9,947,979		8,629			2.250	2.350	JJ	94,375	225,000	07/25/2012	07/31/2019
233851-AU-8	Daimler Fin NA LLC Sr Nt				1FE	18,920,770	98.5040	18,715,798	19,000,000	18,935,587		14,817			1.875	1.963	JJ	168,229	178,125	01/07/2013	01/11/2018
233851-BA-1	Daimler Fin NA LLC Sr Nt				1FE	24,938,000	99.7790	24,944,700	25,000,000	24,942,880		4,880			2.375	2.428	FA	247,396		07/24/2013	08/01/2018
23386#-AG-7	Dairy Farmers of America Inc Sr Nt				2	25,000,000	95.5940	23,898,488	25,000,000	25,000,000					3.610	3.610	JD	35,097	902,500	12/17/2012	12/17/2022
239753-BG-0	Target Corp Sr Nt				1FE	5,000,000	131.4450	6,572,230	5,000,000	5,000,000					9.700	9.700	JD	21,556	485,000	06/19/1991	06/15/2021
244199-BC-8	Deere & Co Nt				1FE	3,978,240	110.7430	4,429,732	4,000,000	3,986,253		2,040			4.375	4.443	AO	36,458	175,000	10/13/2009	10/16/2019
24422E-RK-7	Deere /John/ Cap Corp Sr Nt				1FE	14,990,600	100.8830	15,132,495	15,000,000	14,997,086		3,137			1.250	1.271	JD	15,104	187,500	11/29/2011	12/02/2014
24702N-AD-2	Dell International Inc Term Ln C Nt 1				3FE	26,367,500	100.0560	26,514,734	26,500,000	26,371,344		3,844			3.750	3.859	JAJO	160,104		11/04/2013	10/29/2018
251591-AV-5	Developers Diversified Realty Sr Nt				2FE	4,527,964	123.5380	4,564,722	3,695,000	4,399,871		(88,815)			7.875	4.526	MS	96,994	290,981	07/12/2012	09/01/2020
251591-AY-9	Developers Diversified Realty Sr Nt				2FE	3,078,820	107.8740	3,134,813	2,906,000	3,038,312		(28,081)			4.750	3.594	AO	29,141	138,035	07/12/2012	04/15/2018
25179M-AG-8	Devon Energy Corp Sr Nt				2FE	10,975,140	100.1730	11,018,986	11,000,000	10,999,788		5,484			5.625	5.677	JJ	285,313	618,750	01/06/2009	01/15/2014
25179M-AK-9	Devon Energy Corp Sr Nt			1	2FE	20,489,186	101.7380	19,584,507	19,250,000	20,375,199		(113,987)			4.000	3.098	JJ	355,056	365,000	10/09/2013	07/15/2021
25179M-AL-7	Devon Energy Corp Sr Nt			1	2FE	413,064	104.2100	416,840	400,000	413,039		(25)			5.600	5.370	JJ	10,329		09/24/2013	07/15/2041
25179M-AN-3	Devon Energy Corp Sr Nt				2FE	27,393,250	92.7310	25,037,370	27,000,000	27,391,053		(3,679)			4.750	4.656	MN	163,875	1,282,500	05/01/2013	05/15/2042
25179M-AP-8	Devon Energy Corp Sr Nt				2FE	20,520,815	95.3550	19,547,755	20,500,000	20,522,494		(1,322)			3.250	3.235	MN	85,132	666,250	02/07/2013	05/15/2022
25245B-AA-5	Diageo Inv Corp Co Gtd Nt				1FE	9,939,500	91.7410	9,174,100	10,000,000	9,941,198		1,048			4.250	4.286	MN	59,028	425,000	05/08/2012	05/11/2042
25271C-AK-8	Diamond Offshore Drilling Inc Nt				1FE	19,123,740	115.6200	20,811,600	18,000,000	18,740,071		(118,474)			5.875	4.987	MN	176,250	1,057,500	07/15/2010	05/01/2019
252747-AD-2	Diamond Shamrock Inc Deb				2FE	4,264,314	108.4040	4,336,148	4,000,000	4,044,090		(28,081)			8.750	7.927	JD	15,556	350,000	07/01/2004	06/15/2015
254010-AA-9	Dignity Health Nt				1FE	27,896,960	89.3540	25,019,176	28,000,000	27,907,924		9,233			3.125	3.168	MN	145,833	906,597	10/11/2012	11/01/2022
254010-AB-7	Dignity Health Nt				1FE	19,730,200	80.7630	16,152,620	20,000,000	19,735,804		4,704			4.500	4.583	MN	150,000	932,500	10/11/2012	11/01/2042
25459H-AN-5	DirectTV Holdings/Fin Gtd Nt				2FE	24,981,322	103.2970	25,824,150	25,000,000	24,995,296		3,768			3.550	3.566	MS	261,319	887,500	06/02/2010	03/15/2015
25459H-AT-2	DirectTV Holdings/Fin Gtd Nt				2FE	9,507,663	108.8970	10,345,234	9,500,000	9,505,290		(709)			5.200	5.189	MS	145,456	494,000	08/04/2011	03/15/2020
25459H-AU-9	DirectTV Holdings/Fin Gtd Nt				2FE	47,662,650	113.2780	50,975,280	45,000,000	46,765,710		(258,614)			5.875	5.079	AO	660,938	2,643,750	04/16/2010	10/01/2019
25459H-AX-3	DirectTV Holdings/Fin Co Gtd Nt			1	2FE	2,705,700	98.7500	2,468,753	2,500,000	2,700,082		(3,357)			6.000	5.426	FA	56,667	150,000	03/22/2012	08/15/2040
25468P-CK-0	Disney Walt Co Nt				1FE	10,295,900	113.8270	11,382,740	10,000,000	10,175,206		(28,732)			5.500	5.112	MS	161,944	550,000	05/14/2009	03/15/2019
25470D-AB-5	Discovery Communications Co Gtd Nt				2FE	36,981,340	104.0550	38,500,387	37,000,000	36,994,326		3,829			3.700	3.711	JD	114,083	1,369,000	05/26/2010	06/01/2015
25470D-AD-1	Discovery Communications Co Gtd Nt				2FE	55,570,760	110.6430	57,534,516	52,000,000	55,437,289		(53,854)			6.350	5.855	JD	275,167	3,302,000	05/20/2011	06/01/2040
25470D-AG-4	Discovery Communications Co Gtd Nt				2FE	3,969,120	92.8850	3,715,392	4,000,000	3,969,867		475			4.950	5.000	MN	25,300	198,000	05/10/2012	05/15/2042
25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd			2	2FE	24,236,388	103.5130	25,087,725	24,236,388	24,236,388					5.660	5.582	MAR	1,032,645	1,371,780	05/10/2005	03/31/2030
257867-AT-8	Donnelley R R & Sons Co Nt	LS			3FE	19,636,875	109.0000	23,707,500	21,750,000	20,417,926		368,496			6.125	8.448	JJ	614,286	1,332,188	11/02/2011	01/15/2017
260543-CC-5	Dow Chemical Co Sr Nt			1	2FE	39,505,659	106.5140	41,906,908	39,344,000	39,471,806		(16,993)			4.250	4.192	MN	213,660	1,672,120	08/08/2011	11/15/2020
26138E-AH-2	Dr Pepper Snapple Group Inc Gtd Sr Nt				2FE	51,222,938	118.0340	57,990,104	49,130,000	50,257,277		(220,605)			6.820	6.208	MN	558,444	3,350,666	01/19/2009	05/01/2018
26138E-AR-0	Dr Pepper Snapple Group Inc Sr Nt			1	2FE	9,962,700	91.0340	9,103,420	10,000,000	9,966,356		3,289			2.700	2.743	MN	34,500	266,250	11/13/2012	11/15/2022
264399-EM-4	Duke Energy Corp 1st Mtg Bd				1FE	5,153,600	108.1540	5,407,715	5,000,000	5,046,799		(25,093)			5.300	4.736	AO	66,250	265,000	05/07/2009	10/01/2015
26439R-AK-2	Duke Cap Corp Sr Nt	LS			2FE	11,122,700	103.6590	10,365,930	10,000,000	11,030,533		(31,424)			6.750	5.822	FA	255,000	675,000	11/02/2010	02/15/2032
26442E-AD-2	Duke Energy Corporation Sr Nt			1	1FE	9,996,700	99.9500	9,995,020	10,000,000	9,996,758		58			3.800	3.804	MS	121,389		09/03/2013	09/01/2023
26483E-AE-0	Dun & Bradstreet Corp Nt				2FE	17,936,460	102.5510	18,459,162	18,000,000	17,974,996		12,823			2.875	2.952	MN	66,125	517,500	11/17/2010	11/15/2015
26875P-AA-9	EOG Resources Sr Nt				1FE	5,836,055	114.3810	6,519,694	5,700,000	5,767,553		(16,042)			5.875	5.516	MS	98,602	334,875	04/13/2009	09/15/2017
26875P-AC-5	EOG Resources Nt				1FE	18,039,730	120.2670	19,844,088	16,500,000	17,368,237		(155,738)			6.875	5.597	AO	283,594	1,134,375	04/02/2009	10/01/2018
26875P-AD-3	EOG Resources Nt				1FE	27,056,279	114.7610	29,837,834	26,000,000	26,648,554		(103,750)			5.625	5.086	JD	121,875	1,462,500	10/21/2009	06/01/2019
26882P-AS-1	ERAC USA Finance Co Sr Nt				2FE	5,990,760	106.2100	6,372,624	6,000,000	5,998,485		1,068			5.600	5.620	MN	56,000	336,000	04/13/2005	05/01/2015
26884L-AA-7	EQT Corp Nt				2FE	31,677,080	121.3170	38,214,981	31,500,000	31,613,549		(16,277)			8.125	8.041	JD	213,281	2,559,375	05/12/2009	06/01/2019
26884T-AA-0	ERAC USA Finance Company Sr Nt				2FE	12,048,650	109.9490	11,446,801	10,411,000	11,864,792		(183,858)			5.250	2.952	AO	136,644	546,578	01/14/2013	10/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26884T-AH-5	ERAC USA Finance Company Sr Nt				2FE	9,416,566	92.9130	8,737,529	9,404,000	9,415,833		(733)			3.300	3.283	AO	65,515	310,332	02/14/2013	10/15/2022
26884T-AK-8	ERAC USA Finance Company Sr Nt				2FE	4,992,600	101.0540	5,052,680	5,000,000	4,993,067		467			2.800	2.831	MN	23,333	38,111	07/18/2013	11/01/2018
277432-AB-6	Eastman Chem Co Deb				2FE	3,971,980	115.8180	4,632,700	4,000,000	3,983,738		1,066			7.250	7.308	JJ	133,722	290,000	01/11/1994	01/15/2024
277432-AD-2	Eastman Chem Co Deb				2FE	2,046,640	121.9650	2,439,304	2,000,000	2,032,994		(1,457)			7.600	7.401	FA	63,333	152,000	01/06/1999	02/01/2027
277432-AH-3	Eastman Chem Co Sr Nt				2FE	1,997,960	110.1510	2,203,026	2,000,000	1,998,711		181			5.500	5.513	MN	14,056	110,000	10/28/2009	11/15/2019
278058-AK-8	Eaton Corp Deb				2FE	931,340	124.5660	1,245,662	1,000,000	970,550		3,950			8.875	9.581	JD	3,944	88,750	11/20/1990	06/15/2019
278058-AQ-5	Eaton Corp Nt				2FE	10,300,900	115.6020	11,560,160	10,000,000	10,198,526		(11,629)			6.500	6.254	JD	54,167	650,000	08/28/2001	06/01/2025
278058-E#-5	Eaton Corp Sr Nt				2	35,000,000	97.9230	34,272,983	35,000,000	35,000,000					3.470	3.470	JD	53,978	1,214,500	06/28/2012	06/28/2021
279310-AC-0	Eddie Bauer Inc Term Ln Nt 10				6*		0.0000		163,132						8.250	0.000	MJSD	561		09/26/2012	04/01/2014
28501*-AS-4	Electric Transmission TX LLC Sr Nt Ser D				2	9,892,889	96.0300	9,602,964	10,000,000	9,902,011		9,123			2.500	2.500	JD	12,500	125,000	06/13/2013	06/13/2019
291011-AY-0	Emerson Elec Co Sr Nt				1FE	1,235,950	111.8760	1,398,450	1,250,000	1,241,310		1,266			4.875	5.015	AO	12,865	60,938	06/16/2009	10/15/2019
291011-BA-1	Emerson Elec Co Sr Nt				1FE	4,023,440	112.2650	4,490,616	4,000,000	4,013,819		(2,239)			5.000	4.925	AO	42,222	200,000	04/16/2009	04/15/2019
29250R-AH-9	Enbridge Energy Partners LP Sr Nt				2FE	7,067,040	111.6110	8,928,896	8,000,000	7,572,670		123,852			5.875	7.940	JD	20,889	470,000	04/23/2009	12/15/2016
29250R-AR-7	Enbridge Energy Partners LP Sr Nt				2FE	38,852,460	129.3880	43,991,920	34,000,000	37,106,875		(498,123)			9.875	7.644	MS	1,119,167	3,357,500	04/07/2010	03/01/2019
29250R-AS-5	Enbridge Energy Partners LP Sr Nt				2FE	9,995,900	107.3450	10,734,450	10,000,000	9,997,395		348			5.200	5.205	MS	153,111	520,000	02/25/2010	03/15/2020
29250R-AU-0	Enbridge Energy Partners LP Sr Nt			1	2FE	4,014,263	100.6120	3,772,935	3,750,000	3,993,615		(20,648)			4.200	3.213	MS	46,375	78,750	04/09/2013	09/15/2021
29273R-AB-5	Energy Transfer Partners Co Gtd Nt				2FE	9,523,080	105.3550	10,008,697	9,500,000	9,508,247		(7,293)			5.950	5.866	FA	235,521	565,250	07/02/2009	02/01/2015
29273R-AH-2	Energy Transfer Partners Sr Nt				2FE	38,614,370	116.1050	44,120,052	38,000,000	38,319,672		(59,739)			6.700	6.481	JJ	1,273,000	2,546,000	06/05/2008	07/01/2018
29273R-AK-5	Energy Transfer Partners Sr Nt				2FE	7,915,625	129.4760	9,645,955	7,450,000	7,745,836		(43,313)			9.700	8.733	MS	212,780	722,650	03/25/2009	03/15/2019
29273R-AR-0	Energy Transfer Partners Sr Nt			1	2FE	4,982,100	107.4750	5,373,770	5,000,000	4,982,715		212			6.500	6.527	FA	135,417	325,000	01/09/2012	02/01/2042
292845-AE-4	Engelhard Corp Nt				1	995,010	99.4900	994,904	1,000,000	996,403		141			6.950	6.990	JD	5,792	69,500	05/28/1998	06/01/2028
293791-AF-6	Enterprise Products Ptnrs LP Co Gtd Nt				2FE	8,757,610	119.5450	9,563,616	8,000,000	8,707,262		(19,102)			6.875	6.087	MS	183,333	550,000	03/14/2011	03/01/2033
293791-AN-9	Enterprise Products Ptnrs LP Co Gtd Nt				2FE	4,660,100	103.9140	5,195,685	5,000,000	4,944,954		66,034			5.600	7.069	AO	59,111	280,000	02/03/2009	10/15/2014
29379V-AD-5	Enterprise Products Operations Co Gtd Nt				2FE	6,111,800	100.7000	5,034,975	5,000,000	5,025,343		(307,404)			9.750	3.426	JJ	204,479	487,500	04/14/2010	01/31/2014
29379V-AR-4	Enterprise Products Operations Gtd Nt				2FE	13,970,600	104.1130	14,575,778	14,000,000	13,991,219		5,937			3.700	3.746	JD	43,167	518,000	05/11/2010	06/01/2015
29379V-AT-0	Enterprise Products Operations Co Gtd Nt				2FE	11,918,040	108.9050	13,068,636	12,000,000	11,921,784		1,134			5.950	5.999	FA	297,500	714,000	01/04/2011	02/01/2041
29379V-AU-7	Enterprise Products Operations Co Gtd Nt				2FE	4,235,826	101.3390	4,256,251	4,200,000	4,229,798		(3,057)			4.050	3.947	FA	64,260	170,100	12/02/2011	02/15/2022
29379V-AV-5	Enterprise Products Operations Co Gtd Nt				2FE	19,977,400	105.4310	21,086,100	20,000,000	19,977,742		293			5.700	5.708	FA	430,667	1,140,000	08/10/2011	02/15/2042
29379V-BA-0	Enterprise Products Operations Nt			1	2FE	9,435,270	94.0400	9,404,010	10,000,000	9,436,310		1,040			4.850	5.223	MS	142,806		12/10/2013	03/15/2044
294398-AA-6	EQT Production Co Gtd Sr Nt			2	2	303,833	106.3850	320,751	301,500	302,993		(159)			7.760	7.293	FA	7,864	23,396	04/28/2011	02/28/2016
29455J-AB-3	Equitable Resources Inc MT Nt Tr #00002				2FE	2,000,000	120.8430	2,416,852	2,000,000	2,000,000					8.990	8.989	FA	74,917	179,800	08/30/1991	09/01/2021
294752-AD-2	Equity One Inc Sr Nt				2FE	4,975,850	111.7080	5,585,375	5,000,000	4,991,149		2,567			6.250	6.315	JJ	144,097	312,500	08/09/2006	01/15/2017
29736R-AC-4	Estee Lauder Cos Sr Sub Nt				1FE	20,232,283	113.0150	22,603,000	20,000,000	20,220,375		(4,407)			6.000	5.916	MN	153,333	1,200,000	04/26/2007	05/15/2037
30161M-AE-3	Exelon Generation Co LLC Sr Nt				2FE	14,053,910	113.0050	14,690,598	13,000,000	13,543,558		(129,010)			6.200	4.963	AO	201,500	806,000	09/16/2009	10/01/2017
30161M-AF-0	Exelon Generation Co LLC Sr Nt				2FE	8,002,100	107.7670	8,621,384	8,000,000	8,001,393		(208)			5.200	5.196	AO	104,000	416,000	09/17/2009	10/01/2019
30161M-AG-8	Exelon Generation Co LLC Sr Nt				2FE	5,181,650	101.3390	5,066,935	5,000,000	5,172,218		(2,767)			6.250	5.986	AO	78,125	312,500	01/08/2010	10/01/2039
30212P-AH-8	Expedia Inc Co Gtd Nt				2FE	40,792,606	108.2380	44,377,498	41,000,000	40,842,990		18,619			5.950	6.021	FA	921,589	2,439,500	04/18/2011	08/15/2020
30216X-AB-0	Expert Global Solutions Inc Term Ln B Nt				4FE	7,583,295	99.5000	7,690,076	7,728,719	7,610,147		21,330			8.500	9.033	JAJO	162,203	659,883	10/09/2013	04/03/2018
30219G-AC-2	Express Scripts Hldg Co Sr Nt				2FE	19,995,689	105.7220	21,144,320	20,000,000	19,997,231		1,542			3.500	3.505	MN	89,444	700,000	01/14/2013	11/15/2016
30219G-AE-8	Express Scripts Hldg Co Sr Nt				2FE	15,379,867	105.6660	16,378,292	15,500,000	15,391,557		11,690			4.750	4.858	MN	94,076	736,250	01/14/2013	11/15/2021
30219G-AF-5	Express Scripts Hldg Co Sr Nt				2FE	12,374,426	100.0950	12,511,875	12,500,000	12,385,863		11,436			3.900	4.032	FA	184,167	487,500	01/14/2013	02/15/2022
30219G-AG-3	Express Scripts Hldg Co Sr Nt				2FE	43,020,904	112.4900	44,433,550	39,500,000	42,993,373		(27,531)			6.125	5.496	MN	309,142	1,592,500	12/09/2013	11/15/2041
302508-AM-8	FMR Corp Nt				1FE	6,207,950	120.2650	6,013,255	5,000,000	6,095,425		(112,525)			7.490	3.093	JD	16,644	374,500	05/15/2013	06/15/2019
302508-AQ-9	FMR Corp Bd				1FE	23,533,680	124.2730	24,159,953	19,441,000	23,277,350		(158,314)			7.570	5.616	JD	65,408	1,471,684	08/27/2012	06/15/2029
302567-AA-0	FPL Energy American Wind LLC Sr Nt			2	3FE	6,851,916	97.8870	6,817,740	6,964,930	6,862,505		1,025			6.639	6.884	JUN	245,330	264,426	08/19/2013	06/20/2023
302570-BC-9	FPL Group Capital Nt				2FE	11,388,100	113.0260	11,302,620	10,000,000	10,453,122		(214,423)			7.875	5.399	JD	35,000	787,500	03/03/2009	12/15/2015
313747-AU-1	Federal Realty Investors Tr Sr Nt			1	1FE	19,803,600	98.8850	19,776,920	20,000,000	19,804,180		580			3.950	4.069	JJ	48,278		12/04/2013	01/15/2024
31428X-AU-0	Fedex Corp Sr Nt				2FE	4,987,100	85.0770	4,253,825	5,000,000	4,987,285		185			4.100	4.115	AO	43,278	104,778	04/08/2013	04/15/2043
316773-CH-1	Fifth Third Bancorp Sub Bk Nt				2FE	4,313,420	133.1390	4,252,469	3,194,000	4,297,593		(11,835)			8.250	5.619	MS	87,835	139,755	12/12/2013	03/01/2038
316773-CK-4	Fifth Third Bancorp Sr Nt				2FE	25,777,605	105.0590	25,597,601	24,365,000	25,376,387		(342,203)			3.625	1.569	JJ	382,734	568,491	04/23/2013	01/25/2016
32007U-AL-3	First Data Corp Extended Term Ln B Nt 1				4FE	6,316,966	100.0380	6,320,054	6,317,685	6,317,117		120			4.164	4.256	MON	8,770	268,492	09/26/2012	03/24/2018
32007U-AT-6	First Data Corp New Extended Term Ln B N				4FE	479,271	100.1250	479,870	479,271	479,271					5.164	5.217	MON	550	23,590	09/26/2012	03/24/2017
337158-AD-1	First Tennessee Bank Sub Bk Nt				3FE	990,610	103.8320	1,038,322	1,000,000	998,782		1,114			5.050	5.172	JJ	23,286	50,500	04/13/2005	01/15/2015
337358-BD-6	First Union Corp Sub Bk Nt				1FE	5,535,716	111.9290	5,596,440	5,000,000	5,484,892		(11,004)			6.550	5.777	AO	69,139	327,500	05/09/2007	10/15/2035
337358-BH-7	First Union Corp Sub Bk Nt				1FE	8,794,340	123.1160	8,618,148	7,000,000	8,340,332		(72,562)			7.574	5.451	FA	220,908	530,180	09/16/2005	08/01/2026
338128-AA-5	Fitch Group Inc Sr Nt			2	2	30,000,000	103.9670	31,189,982	30,000,000	30,000,000					5.120	5.120	FA	605,867	1,536,000	08/09/2011	08/09/2021
340711-AT-7	Florida Gas Transmission Co Nt				2FE	23,159,632	108.2290	25,109,012	23,200,000	23,171,070		3,592			5.450	5.473	JJ	583,029	1,264,400	07/08/2010	07/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
341081-FF-9	Florida Pwr & Lt Co 1st Mtg Bd			1	1FE	19,950,600	92.0350	18,406,940	20,000,000	19,953,724		860			4.125	4.139	FA	343,750	825,000	12/08/2011	02/01/2042
341099-CR-8	Florida Power Corp 1st Mtg Bd			1	1FE	45,854,180	87.5730	40,283,672	46,000,000	45,856,918		2,488			3.850	3.868	MN	226,294	1,746,403	11/15/2012	11/15/2042
34486*-AA-0	Football Club Sr Nt				1FE	10,000,000	92.9010	9,290,095	10,000,000	10,000,000					3.410	3.410	OCT	81,461	347,631	08/30/2012	10/05/2024
35669#-AA-2	Freeport LNG Development LP Sr Nt			2	2FE	20,379,456	111.8450	22,793,424	20,379,456	20,379,456					6.500	6.554	MJSD	3,680	1,324,665	12/19/2005	12/19/2025
35671D-AZ-8	Freeport-McMoran Copper & Gold Sr Nt			1	2FE	10,993,917	94.5650	10,402,095	11,000,000	10,994,161		244			3.875	3.882	MS	125,507		10/10/2013	03/15/2023
35671D-BC-8	Freeport-McMoran Copper & Gold Sr Nt			1	2FE	4,743,650	95.7040	4,785,180	5,000,000	4,743,930		280			5.450	5.816	MS	80,236		12/10/2013	03/15/2043
35671D-BD-6	Freeport-McMoran Copper & Gold Sr Nt	LS			2FE	15,954,810	99.7560	15,960,912	16,000,000	15,957,102		2,291			2.375	2.442	MS	111,889		10/10/2013	03/15/2018
35671D-BG-9	Freeport-McMoran Copper & Gold Sr Nt				2FE	20,068,573	97.1530	19,430,640	20,000,000	20,066,484		(2,088)			3.100	3.041	MS	182,556		10/10/2013	03/15/2020
359694-D@-2	Fuller H B Co Sr Nt				2	10,000,000	107.9300	10,793,012	10,000,000	10,000,000					5.130	5.130	FA	180,975	513,000	02/24/2010	02/24/2017
361448-AQ-6	GATX Corp Sr Nt				2FE	4,944,700	94.7310	4,736,550	5,000,000	4,948,349		3,649			3.900	4.035	MS	49,292	103,458	03/14/2013	03/30/2023
361448-AR-4	GATX Corp Sr Nt				2FE	7,957,040	99.1510	7,932,056	8,000,000	7,957,891		851			2.500	2.609	MS	23,333		11/14/2013	03/15/2019
36804P-AH-9	Gatx Corp Nt				2FE	10,101,240	105.9980	10,599,800	10,000,000	10,057,750		(43,430)			5.700	5.226	AO	120,333	570,000	07/30/2012	04/15/2015
369604-BF-9	General Elec Co Sr Nt				1FE	41,956,871	92.3860	38,386,300	41,550,000	41,947,841		(7,362)			4.125	4.068	AO	390,397	1,713,938	10/02/2012	10/09/2042
369622-SM-8	General Elec Cap Corp Sub Nt				1FE	24,742,750	111.8620	27,406,190	24,500,000	24,685,615		(21,231)			5.300	5.171	FA	504,972	1,298,500	02/23/2011	02/11/2021
36962G-3A-0	General Elec Cap Corp MT Nt Ser A				1FE	10,267,500	116.6680	11,666,800	10,000,000	10,255,761		(4,874)			6.150	5.947	FA	246,000	615,000	03/30/2011	08/07/2037
36962G-3P-7	General Elec Cap Corp Sr Nt				1FE	51,656,170	113.9110	60,373,042	53,000,000	51,754,650		21,735			5.875	6.060	JJ	1,444,434	3,113,750	03/31/2011	01/14/2038
36962G-XZ-2	General Elec Cap Corp Sr Nt				1FE	3,331,470	123.8310	3,714,915	3,000,000	3,303,509		(9,172)			6.750	5.840	MS	59,625	202,500	09/24/2010	03/15/2032
37048@-AB-0	General Parts Intl Gtd Sr Nt Ser B			2	3FE	3,530,417	108.6690	3,586,087	3,300,000	3,446,096		(42,920)			8.480	5.478	MN	46,640	284,653	01/01/2012	11/01/2016
37048@-AG-9	General Parts Intl Gtd Sr Nt			2	3FE	18,076,459	122.9030	18,804,153	15,300,000	17,520,502		(338,669)			9.570	5.936	JJ	732,105	1,483,335	03/28/2012	07/01/2020
373298-BM-9	Georgia-Pacific Group Deb				2FE	1,912,420	109.4920	2,189,840	2,000,000	1,987,696		7,665			7.700	8.157	JD	6,844	154,000	07/11/1996	06/15/2015
373298-BP-2	Georgia-Pacific Group Nt				2FE	4,087,490	120.5380	4,821,512	4,000,000	4,063,787		(2,504)			7.250	7.071	JD	24,167	290,000	02/03/1999	06/01/2028
373334-KA-8	Georgia Pwr Co Sr Nt				1FE	18,767,150	89.8000	17,062,038	19,000,000	18,769,928		2,778			4.300	4.374	MS	240,561	408,500	06/05/2013	03/15/2043
375558-AR-4	Gilead Sciences Inc Sr Nt				2FE	14,981,250	101.6480	15,247,155	15,000,000	14,994,055		6,352			2.400	2.444	JD	30,000	360,000	12/06/2011	12/01/2014
375558-AT-0	Gilead Sciences Inc Sr Nt				2FE	11,980,320	105.5870	12,670,476	12,000,000	11,988,039		3,864			3.050	3.086	JD	30,500	366,000	12/06/2011	12/01/2016
375558-AU-7	Gilead Sciences Inc Sr Nt			1	2FE	51,847,113	106.7950	52,142,610	48,825,000	51,688,842		(160,858)			4.400	3.511	JD	179,025	1,382,150	08/19/2013	12/01/2021
377372-AE-7	Glaxosmithkline Cap Inc Co Gtd Nt				1FE	2,003,710	122.3950	2,447,898	2,000,000	2,003,471		(59)			6.375	6.361	MN	16,292	127,500	05/22/2008	05/15/2038
38119#-AA-2	Golden Spread Elec Cooperative 1st Mtg B			2	1FE	15,537,240	112.5970	17,494,505	15,537,240	15,537,240					5.750	5.745	MN	137,068	893,391	05/06/2005	05/06/2025
38142#-BF-1	Goldman Sachs MT Nt				1	1,000,000	124.3900	1,243,898	1,000,000	1,000,000					9.300	9.299	MN	11,883	93,000	06/10/1992	06/17/2022
38142#-CZ-6	Goldman Sachs MT Nt				1	15,433,902	113.2740	22,654,894	20,000,000	15,433,902					7.680	10.705	MN	196,267	1,536,000	10/10/2007	07/28/2023
382388-AS-5	Goodrich B F Co Nt				1FE	6,621,230	111.6470	7,424,506	6,650,000	6,641,158		3,163			6.290	6.348	JJ	209,143	418,285	10/04/2006	07/01/2016
38238Q-AH-9	Goodrich Corp MT Nt Ser A				1FE	5,126,430	119.3360	5,966,780	5,000,000	5,081,619		(4,269)			7.280	7.075	AO	76,844	364,000	02/08/1996	11/07/2025
38238Q-AL-0	Goodrich Corp MT Nt Ser A				1FE	1,004,700	120.9760	1,209,755	1,000,000	1,003,416		(142)			7.100	7.061	MN	9,072	71,000	01/28/1998	11/15/2027
39121J-A*-1	Great River Energy 1st Mtg Bd			2	1	13,604,651	112.6920	15,331,346	13,604,651	13,604,651					5.810	5.811	JJ	395,215	790,430	09/02/2009	07/01/2021
39121J-AH-3	Great River Energy 1st Mtg Bd			2	1FE	12,870,000	99.7960	12,843,719	12,870,000	12,870,000					4.478	4.479	JJ	288,159	576,319	10/19/2010	07/01/2030
39839#-AB-7	Griffith Labs Intl Inc Sr Nt			2	3	4,000,000	101.6350	4,065,391	4,000,000	4,000,000					5.450	5.450	JD	6,661	218,000	12/22/2005	12/20/2015
404122-AN-3	HCA Inc Term Ln B4 Nt 1				3FE	9,499,084	100.0000	9,511,233	9,511,233	9,501,252		2,168			3.497	3.567	MJSD	2,772	109,995	09/11/2013	05/01/2018
404122-AP-8	HCA Inc Term Ln B5 Nt 1				3FE	7,360,244	99.9840	7,360,905	7,362,053	7,360,312		68			2.919	2.956	MON	2,388	61,831	09/30/2013	03/31/2017
40426W-AR-2	HRPT Properties Tr Nt			1	2FE	5,296,950	106.4760	5,323,820	5,000,000	5,171,069		(75,167)			6.250	4.540	FA	118,056	312,500	04/12/2012	08/15/2016
40426W-AU-5	HRPT Properties Tr Sr Nt			1	2FE	13,744,500	107.2540	13,406,713	12,500,000	13,216,427		(223,507)			6.250	4.167	JD	34,722	781,250	07/20/2011	06/15/2017
40426W-AV-3	HRPT Properties Tr Sr Nt			1	2FE	1,554,081	109.0410	1,581,097	1,450,000	1,522,630		(18,298)			6.650	5.085	JJ	44,463	96,425	03/23/2012	01/15/2018
404201-AE-7	HSBC Bank USA Sub Bk Nt				1FE	34,878,750	107.9230	36,693,854	34,000,000	34,634,464		(81,434)			4.875	4.543	FA	584,729	1,657,500	11/04/2010	08/24/2020
406216-AX-9	Halliburton Co Nt				1FE	26,016,060	118.2470	30,744,272	26,000,000	26,010,165		(1,476)			6.150	6.142	MS	470,817	1,599,000	03/18/2009	09/15/2019
41242*-AR-3	Hardwood Funding LLC Sr Nt				2FE	14,000,000	94.3600	13,210,459	14,000,000	14,000,000					3.010	3.010	JD	28,093	210,700	06/07/2013	06/07/2021
41242*-AS-1	Hardwood Funding LLC Sr Nt				2FE	9,000,000	92.9090	8,361,816	9,000,000	9,000,000					3.380	3.380	JD	20,280	152,100	06/07/2013	06/07/2023
41283D-AB-9	Harley-Davidson Inc Co Gtd Nt				1FE	42,584,879	115.5550	42,934,386	37,155,000	40,977,861		(765,696)			6.800	4.238	JD	112,291	2,526,540	01/05/2012	06/15/2018
41283L-AA-3	Harley-Davidson Finl Svc Co Gtd Nt				1FE	18,902,120	105.4660	20,038,521	19,000,000	18,954,359		19,466			3.875	3.990	MS	216,785	736,250	04/11/2011	03/15/2016
413875-AE-5	Harris Corp Deb				2FE	4,001,120	119.8720	4,794,896	4,000,000	4,001,064		(61)			7.000	6.997	JJ	129,111	280,000	02/05/1999	01/15/2026
419870-E@-5	Hawaiian Elec Inds Inc Sr Nt				2	10,000,000	104.0860	10,408,564	10,000,000	10,000,000					4.410	4.410	MS	118,825	441,000	03/24/2011	03/24/2016
419870-AX-1	Hawaiian Electric Inds MT Nt Ser C				2FE	8,547,157	101.7920	8,143,384	8,000,000	8,023,049		(64,143)			6.510	5.658	AO	117,180	520,800	12/21/2005	05/05/2014
42251#-AA-2	HEB Grocery Company Sr Nt				1	12,155,604	111.5440	13,385,252	12,000,000	12,053,261		(13,441)			5.700	5.559	JJ	342,000	684,000	07/15/2004	07/01/2017
42346#-AE-1	Helmerich & Payne Inc Sr Nt			2	2	6,106,200	106.6260	6,397,574	6,000,000	6,038,258		(11,453)			6.100	5.658	JJ	162,667	366,000	11/12/2009	07/21/2016
427866-AR-9	Hershey Foods Corp Sr Nt				1FE	8,985,510	106.9360	9,624,204	9,000,000	8,989,249		1,317			4.125	4.145	JD	30,938	371,250	12/08/2010	12/01/2020
42809H-AA-5	Hess Corp Sr Nt				2FE	15,132,390	100.7090	15,106,380	15,000,000	15,003,726		(29,754)			7.000	6.790	FA	396,667	1,050,000	01/30/2009	02/15/2014
42809H-AB-3	Hess Corp Sr Nt				2FE	23,241,610	124.2110	28,568,622	23,000,000	23,146,495		(22,613)			8.125	7.970	FA	705,972	1,868,750	01/30/2009	02/15/2019
42809H-AC-1	Hess Corp Sr Nt				2FE	5,327,150	108.1140	5,405,715	5,000,000	5,325,835		(1,315)			6.000	5.525	JJ	138,333		09/09/2013	01/15/2040
42809H-AD-9	Hess Corp Sr Nt				2FE	45,834,502	104.2120	44,289,930	42,500,000	45,795,913		(34,068)			5.600	5.069	FA	899,111	1,190,000	09/11/2013	02/15/2041
428236-AV-5	Hewlett-Packard Co Sr Nt				2FE	10,232,300	101.6010	10,160,130	10,000,000	10,020,775		(48,381)			4.750	4.242	JD	38,264	475,000	04/08/2009	06/02/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
431282-AF-9	Highwoods Realty Ltd Sr Nt				2FE	1,992,780	116.7020	2,334,034	2,000,000	1,997,472		483			7.500	7.535	AO	31,667	150,000	04/15/1998	04/15/2018
431282-AM-4	Highwoods Realty Ltd Sr Nt			1	2FE	2,143,463	91.4280	2,057,130	2,250,000	2,148,474		5,012			3.625	4.231	JJ	37,609	46,898	06/12/2013	01/15/2023
438516-AC-0	Honeywell International Inc Deb				1FE	5,614,800	118.4400	6,514,211	5,500,000	5,526,786		(9,842)			9.500	9.266	JD	43,542	522,500	03/23/2000	06/01/2016
438516-AR-7	Honeywell International Inc Sr Nt				1FE	13,156,952	112.7180	15,216,917	13,500,000	13,195,275		6,545			5.700	5.883	MS	226,575	769,500	05/14/2007	03/15/2036
438516-AY-2	Honeywell International Inc Sr Nt				1FE	10,970,960	100.4070	11,044,715	11,000,000	10,999,223		6,267			3.875	3.934	FA	161,028	426,250	02/17/2009	02/15/2014
438516-AZ-9	Honeywell International Inc Sr Nt				1FE	15,324,111	112.3640	17,297,253	15,394,000	15,353,454		6,777			5.000	5.059	FA	290,776	769,700	06/05/2009	02/15/2019
441060-AJ-9	Hospira Inc Sr Nt				3FE	16,579,351	110.3390	16,164,664	14,650,000	15,984,319		(385,659)			6.050	3.077	MS	224,043	886,325	07/09/2012	03/30/2017
441060-AL-4	Hospira Inc Sr Nt			1	3FE	19,873,800	91.4210	17,635,111	19,290,000	19,860,356		(9,812)			5.600	5.388	MS	318,071	1,080,240	08/16/2012	09/15/2040
446150-AG-9	Huntington Bancshares Sub Bk Nt				2FE	30,330,510	115.9640	30,098,404	25,955,000	29,524,989		(383,939)			7.000	4.649	JD	80,749	1,816,850	04/19/2013	12/15/2020
446150-AG-9	Huntington Bancshares Sub Bk Nt	LS			2FE	3,935,432	115.9640	3,942,769	3,400,000	3,820,691		(49,722)			7.000	4.880	JD	10,578	238,000	08/08/2011	12/15/2020
44923Q-AD-6	Hyundai Capital America Sr Nt	LS			2FE	9,986,300	99.3160	9,931,630	10,000,000	9,989,598		2,639			2.125	2.154	AO	52,535	213,090	09/24/2012	10/02/2017
44923Q-AD-6	Hyundai Capital America Sr Nt				2FE	14,994,780	99.3160	14,897,445	15,000,000	14,996,034		1,004			2.125	2.132	AO	78,802	319,635	09/26/2012	10/02/2017
449669-AK-6	IMC Global Inc Sr Nt				2FE	24,582,867	118.4620	26,286,629	22,190,000	24,330,409		(96,150)			7.300	6.245	JJ	746,940	1,619,870	03/23/2012	01/15/2028
449669-CD-0	IMC Global Inc Sr Nt				2FE	14,994,562	115.4500	15,470,313	13,400,000	14,354,132		(178,599)			7.375	5.589	FA	411,771	988,250	08/05/2010	08/01/2018
454750-AC-7	Indiana Gas Co MT Nt Ser E				1FE	10,844,800	111.3350	11,133,470	10,000,000	10,567,063		(33,780)			6.530	5.846	MS	192,272	653,000	05/08/2003	06/27/2025
454750-AL-7	Indiana Gas Co MT Nt Ser F				1FE	5,498,650	110.0920	5,504,600	5,000,000	5,359,203		(16,638)			6.340	5.592	MS	93,339	317,000	02/21/2003	12/10/2027
454750-AR-4	Indiana Gas Co MT Nt				1FE	4,023,560	114.8370	4,593,496	4,000,000	4,017,134		(572)			7.080	7.035	MS	83,387	283,200	02/23/2001	10/05/2029
454889-AN-6	Indiana Michigan Power Company Sr Nt Ser				2FE	28,687,350	118.9290	29,732,175	25,000,000	27,304,263		(379,598)			7.000	4.967	MS	515,278	1,750,000	02/08/2010	03/15/2019
458140-AL-4	Intel Corp Sr Nt				1FE	14,984,100	98.8340	14,825,085	15,000,000	14,987,373		3,101			1.350	1.372	JD	9,000	204,750	12/04/2012	12/15/2017
45822P-A*-6	Integrys Energy Group Sr Nt				2	20,000,000	102.3700	20,474,007	20,000,000	20,000,000					7.270	7.270	JD	121,167	1,454,000	06/11/2009	06/01/2014
459200-GJ-4	International Bus Machs Corp Sr Nt				1FE	24,346,502	114.8300	26,600,323	23,165,000	23,744,863		(139,636)			5.700	4.951	MS	392,454	1,320,405	05/11/2009	09/14/2017
459200-GM-7	International Bus Machs Corp Nt				1FE	11,864,464	125.0860	12,852,607	10,275,000	11,169,581		(159,275)			7.625	5.529	AO	165,399	783,469	03/17/2009	10/15/2018
460690-AV-2	Interpublic Group of Cos Inc Sr Nt				2FE	4,893,750	104.1250	5,206,250	5,000,000	4,978,178		23,609			6.250	6.776	MN	39,931	312,500	02/04/2010	11/15/2014
461070-AF-1	Interstate Power & Light Sr Nt				1FE	29,738,700	119.7040	35,911,260	30,000,000	29,852,090		25,196			7.250	7.375	AO	543,750	2,175,000	10/01/2008	10/01/2018
465685-AE-5	ITC Holdings Corp Sr Nt				2FE	21,034,394	111.6710	21,535,752	19,285,000	20,411,364		(249,264)			6.050	4.458	JJ	489,384	1,166,743	07/18/2011	01/31/2018
465685-AF-2	ITC Holdings Corp Sr Nt				2FE	45,041,650	108.7740	48,029,292	44,155,000	44,762,926		(84,695)			5.500	5.229	JJ	1,119,820	2,428,525	12/02/2010	01/15/2020
46625H-HL-7	JPMorgan Chase & Co Sr Nt				1FE	22,924,020	118.0250	24,785,334	21,000,000	22,242,653		(199,765)			6.300	5.016	AO	249,900	1,323,000	05/07/2010	04/23/2019
466480-AC-3	J M Huber Corp Sr Nt				3	5,400,400	104.5060	5,225,295	5,000,000	5,247,429		(20,065)			7.390	6.640	AO	62,610	369,500	11/25/2003	10/30/2022
476556-CK-9	Jersey Central Pwr & Lt Co Sr Nt				2FE	14,932,050	105.3710	15,805,620	15,000,000	14,959,001		8,061			4.800	4.869	JD	32,000	720,000	06/17/2010	06/15/2018
476556-CW-3	Jersey Central Pwr & Lt Co Sr Nt				2FE	9,588,800	110.2840	11,028,370	10,000,000	9,798,918		51,265			5.650	6.314	JD	47,083	565,000	06/08/2009	06/01/2017
476556-DA-0	Jersey Central Pwr & Lt Co Sr Nt				2FE	4,993,650	118.0910	5,904,530	5,000,000	4,996,252		589			7.350	7.368	FA	153,125	367,500	01/22/2009	02/01/2019
478160-AF-1	Johnson & Johnson Nt				1FE	1,118,540	125.0790	1,250,787	1,000,000	1,074,832		(5,507)			6.730	5.727	MN	8,599	67,300	11/06/2003	11/15/2023
478366-AN-7	Johnson Controls Inc Sr Nt				2FE	16,411,178	107.4740	15,503,067	14,425,000	16,332,190		(46,644)			6.000	5.003	JJ	399,092	865,500	03/27/2012	01/15/2036
478366-AR-8	Johnson Controls Inc Sr Nt				2FE	12,450,015	108.6230	12,491,668	11,500,000	11,856,852		(165,112)			5.500	3.901	JJ	291,653	632,500	03/09/2010	01/15/2016
478366-AU-1	Johnson Controls Inc Sr Nt				2FE	41,468,724	109.2440	43,855,924	40,145,000	41,246,985		(158,946)			5.000	4.473	MS	507,388	2,007,250	08/01/2012	03/30/2020
478366-BA-4	Johnson Controls Inc Sr Nt				2FE	29,342,695	99.2820	29,288,249	29,500,000	29,370,718		13,743			3.750	3.815	JD	92,188	1,106,250	11/29/2011	12/01/2021
48121C-VZ-6	JPMorgan Chase Sub Bk Nt				1FE	9,960,840	112.7310	10,145,772	9,000,000	9,574,153		(149,345)			6.000	4.033	JJ	264,000	540,000	04/20/2011	07/05/2017
48121C-YK-6	JPMorgan Chase Sub Bk Nt				1FE	9,970,740	114.4120	10,297,071	9,000,000	9,578,565		(140,043)			6.000	4.130	AO	135,000	540,000	01/31/2011	10/01/2017
48203R-AD-6	Juniper Networks Inc Sr Nt				2FE	17,586,800	98.7300	17,277,820	17,500,000	17,584,737		(1,236)			5.950	5.914	MS	306,590	1,041,250	03/16/2011	03/15/2041
482584-AC-3	K Mart Corp Deb			2	6*		66.0000	231,480	350,727						6.000	0.000	JJ			02/04/1994	01/01/2014
485134-BK-5	Kansas City Power and Light Nt				2FE	12,000,000	115.0650	13,807,824	12,000,000	12,000,000					6.375	6.375	MS	255,000	765,000	03/06/2008	03/01/2018
485134-BL-3	Kansas City Power and Light 1st Mtg Bd				1FE	22,063,305	121.9690	22,255,629	18,247,000	20,708,237		(410,573)			7.150	4.254	AO	326,165	1,304,661	07/07/2010	04/01/2019
485188-AL-0	Kansas City Southn RR Co Sr Nt			1	2FE	12,483,250	96.3610	12,045,125	12,500,000	12,483,500		250			3.850	3.866	MN	82,882		10/24/2013	11/15/2023
487836-BL-1	Kellogg Co Sr Nt				2FE	10,435,950	90.2310	9,474,297	10,500,000	10,440,992		5,042			2.750	2.820	MS	96,250	158,010	02/11/2013	03/01/2023
492386-AT-4	Kerr McGee Corp Co Gtd Nt				2FE	13,121,432	125.1340	13,946,207	11,145,000	12,939,716		(53,758)			7.875	6.347	MS	258,425	877,669	04/21/2010	09/15/2031
49326E-ED-1	KeyCorp MT Nt				2FE	12,463,010	109.2910	13,114,956	12,000,000	12,360,104		(41,149)			5.100	4.607	MS	164,900	612,000	05/24/2011	03/24/2021
49327X-AA-8	KeyCorp Sub Bk Nt				2FE	4,184,488	106.3710	4,680,311	4,400,000	4,350,803		26,837			4.950	5.649	MS	64,130	217,800	08/29/2006	09/15/2015
494550-AW-6	Kinder Morgan Energy - LP Sr Nt				2FE	10,030,560	114.8800	11,487,980	10,000,000	10,028,970		(346)			6.950	6.925	JJ	320,472	695,000	02/07/2008	01/15/2038
494550-AY-2	Kinder Morgan Energy - LP Sr Nt				2FE	30,767,290	113.6400	35,228,245	31,000,000	30,884,645		23,867			5.950	6.053	FA	696,811	1,844,500	06/03/2008	02/15/2018
494550-BN-5	Kinder Morgan Energy - LP Sr Nt			1	2FE	4,690,500	92.3560	4,617,800	5,000,000	4,692,246		1,746			5.000	5.426	FA	94,444	125,000	08/08/2013	08/15/2042
494550-BP-0	Kinder Morgan Energy - LP Sr Nt			1	2FE	4,976,100	92.2950	4,614,765	5,000,000	4,977,761		1,661			5.000	5.029	MS	83,333	127,083	02/21/2013	03/01/2043
494550-BR-6	Kinder Morgan Energy - LP Sr Nt				2FE	4,992,900	98.8910	4,944,550	5,000,000	4,993,382		482			2.650	2.678	FA	53,736		07/29/2013	02/01/2019
500255-AP-9	Kohls Corp Sr Nt				2FE	2,727,200	114.6850	2,867,115	2,500,000	2,620,322		(26,965)			6.250	4.896	JD	6,944	156,250	09/11/2009	12/15/2017
50075N-AS-3	Kraft Foods Inc Sr Nt				2FE	7,030,660	116.1970	7,552,805	6,500,000	6,769,702		(66,242)			6.500	5.224	FA	164,306	422,500	09/15/2009	08/11/2017
50075N-AU-8	Kraft Foods Inc Sr Nt				2FE	41,459,880	115.3690	44,994,066	39,000,000	40,342,219		(288,263)			6.125	5.179	FA	995,313	2,388,750	12/17/2009	02/01/2018
50075N-AZ-7	Kraft Foods Inc Sr Nt				2FE	19,807,200	119.5000	23,900,020	20,000,000	19,816,526		2,605			6.500	6.574	FA	512,778	1,300,000	02/04/2010	02/09/2040
50075N-BA-1	Kraft Foods Inc Sr Nt				2FE	7,070,037	112.9390	8,003,987	7,087,000	7,076,171		1,447			5.375	5.405	FA	149,196	380,926	08/04/2011	02/10/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
500760-AE-6	Kraft Foods Inc Sr Nt				2FE	28,844,100	98.5790	28,587,968	29,000,000	28,846,746		2,646			5.000	5.035	JD	108,750	725,000	10/02/2013	06/04/2042
500760-AN-6	Kraft Foods Group Inc Sr Nt				2FE	705,436	116.6200	705,550	605,000	705,003		(434)			6.500	5.321	FA	15,512		09/23/2013	02/09/2040
500760-AZ-9	Kraft Foods Inc Sr Nt				2FE	55,456,967	97.4590	55,551,858	57,000,000	55,506,856		49,889			3.500	3.867	JD	138,542	997,500	09/05/2013	06/06/2022
502413-AY-3	L-3 Communications Corp Gtd Nt				2FE	21,222,720	108.0850	22,697,871	21,000,000	21,153,908		(22,397)			5.200	5.052	AO	230,533	1,092,000	10/20/2011	10/15/2019
502413-BA-4	L-3 Communications Corp Co Gtd Nt			1	2FE	6,418,490	104.5950	6,798,649	6,500,000	6,434,775		7,420			4.950	5.120	FA	121,550	321,750	10/18/2011	02/15/2021
502413-BB-2	L-3 Communications Corp Co Gtd Nt				2FE	10,790,200	106.1100	10,611,040	10,000,000	10,633,372		(156,828)			3.950	1.680	MN	50,472	395,000	04/03/2013	11/15/2016
50540R-AF-9	Laboratory Corp of America Sr Nt				2FE	10,127,168	108.5760	10,140,989	9,340,000	9,625,142		(137,725)			5.625	3.985	JD	23,350	525,375	02/23/2010	12/15/2015
50540R-AJ-1	Laboratory Corp of America Sr Nt			1	2FE	11,867,823	104.5980	11,296,562	10,800,000	11,706,756		(121,059)			4.625	3.208	MN	63,825	499,500	08/24/2012	11/15/2020
524660-AT-4	Leggett & Platt Inc Sr Nt				2FE	3,319,800	104.8320	3,144,960	3,000,000	3,276,584		(43,216)			4.400	2.235	JJ	66,000	66,000	03/27/2013	07/01/2018
524660-AV-9	Leggett & Platt Inc Nt				2FE	9,992,543	105.5950	10,559,470	10,000,000	10,022,233		(13,526)			5.000	4.853	FA	188,889	500,000	07/30/2012	08/15/2015
53117C-AN-2	Liberty Property LP Sr Nt			1	2FE	27,084,050	98.4250	26,574,750	27,000,000	27,074,184		(7,724)			4.125	4.084	JD	49,500	1,113,750	09/12/2012	06/15/2022
53154*-AE-3	Liberty Utilities Finance Sr Nt Ser D				2	4,000,000	94.3680	3,774,701	4,000,000	4,000,000					3.860	3.860	JJ	64,762		07/31/2013	07/31/2023
532457-AM-0	Eli Lilly & Co Nt				1FE	17,084,179	126.6550	18,154,670	14,334,000	16,183,600		(113,294)			7.125	5.581	JD	85,108	1,021,298	01/30/2004	06/01/2025
538021-AK-2	Litton Inds Inc Deb				2FE	3,157,542	116.3340	3,490,023	3,000,000	3,063,477		(12,583)			6.750	6.180	AO	42,750	202,500	05/25/2004	04/15/2018
539830-AT-6	Lockheed Martin Corp Sr Nt				1FE	26,462,043	107.5330	26,748,859	24,875,000	26,083,309		(183,499)			4.250	3.332	MN	135,085	1,057,188	11/21/2011	11/15/2019
539830-AY-5	Lockheed Martin Corp Sr Nt				1FE	11,967,600	99.2200	11,906,412	12,000,000	11,974,200		2,888			3.350	3.382	MS	118,367	402,000	09/06/2011	09/15/2021
543859-AL-6	Loral Corp Deb				1FE	985,140	121.6350	1,216,353	1,000,000	990,469		502			7.625	7.752	JD	3,389	76,250	09/28/1995	06/15/2025
54401P-A#-3	Lord Corp Sr Nt		0		2	28,000,000	106.3700	32,446,618	30,503,685	30,503,685				1,220,769	4.763	4.763	JJ	681,980	1,395,867	07/12/2006	07/12/2016
544152-AA-9	Lorillard Tobacco Co Sr Nt				2FE	35,153,040	121.8150	38,980,672	32,000,000	34,075,692		(304,810)			8.125	6.690	JD	57,778	2,600,000	02/09/2010	06/23/2019
544152-AB-7	Lorillard Tobacco Co Co Gtd Nt				2FE	16,969,709	115.4070	16,753,678	14,517,000	16,533,232		(274,538)			6.875	4.326	MN	166,341	998,044	07/18/2012	05/01/2020
544152-AC-5	Lorillard Tobacco Co Co Gtd Nt	LS			2FE	19,891,165	120.4190	20,958,962	17,405,000	19,812,763		(31,430)			8.125	6.971	MN	235,693	1,414,156	05/10/2011	05/01/2040
544152-AC-5	Lorillard Tobacco Co Co Gtd Nt				2FE	10,499,277	120.4190	10,837,728	9,000,000	10,451,925		(19,500)			8.125	6.800	MN	121,875	731,250	05/24/2011	05/01/2040
544152-AD-3	Lorillard Tobacco Co Co Gtd Nt				2FE	8,463,363	105.2250	8,681,021	8,250,000	8,388,020		(51,322)			3.500	2.821	FA	117,906	288,750	08/03/2012	08/04/2016
546268-AG-8	Louisiana Land & Expl Co Deb				1FE	2,000,000	127.2090	2,544,174	2,000,000	2,000,000					7.650	7.650	JD	12,750	153,000	12/01/1993	12/01/2023
54866N-BJ-7	Lowes Cos Inc MT Nt Ser B				1FE	3,093,949	123.3890	3,923,773	3,180,000	3,104,998		1,199			7.110	7.323	MS	75,366	226,098	11/07/2000	05/15/2037
55259P-AE-6	M&I Marshall & Ilsley Bank Sub Bk Nt				1FE	4,990,600	105.3990	5,269,930	5,000,000	4,998,335		1,078			4.850	4.874	JD	10,104	242,500	06/13/2005	06/16/2015
55907R-AA-6	Magellan Midstream Partn Sr Nt				2FE	10,467,000	103.5480	10,354,760	10,000,000	10,374,092		(45,513)			4.250	3.646	FA	177,083	425,000	11/22/2011	02/01/2021
559080-AE-6	Magellan Midstream Partn Sr Nt				2FE	3,525,810	118.3350	3,550,035	3,000,000	3,403,545		(64,256)			6.550	3.831	JJ	90,608	196,500	01/19/2012	07/15/2019
56081#-AR-1	Major League Baseball Tr Nt				1Z	6,000,000	98.5970	5,915,799	6,000,000	6,000,000					3.440	3.440	JD	12,040	51,600	09/10/2013	12/10/2020
564759-PS-1	Manufacturers & Traders Tr Co Fx-to-Flt			1	1FE	9,054,049	101.9950	9,209,083	9,029,000	9,023,746		(3,133)			5.585	5.552	JD	4,202	504,270	07/30/2012	12/28/2020
564759-QB-7	Manufacturers & Traders Tr Co Fx-to-Flt			1	1FE	3,500,000	103.2500	3,613,750	3,500,000	3,500,000					5.629	5.629	JD	16,418	197,015	11/28/2006	12/01/2021
565849-AD-8	Marathon Oil Corp Sr Nt				2FE	5,102,500	113.3280	5,666,405	5,000,000	5,047,266		(11,021)			6.000	5.716	AO	75,000	300,000	04/10/2008	10/01/2017
565849-AF-3	Marathon Oil Corp Nt				2FE	16,858,601	113.7880	18,547,444	16,300,000	16,605,187		(63,124)			5.900	5.396	MS	283,167	961,700	08/04/2009	03/15/2018
57169*-AQ-0	Mars Inc Sr Nt Ser G				1	10,000,000	97.2620	9,726,229	10,000,000	10,000,000					2.720	2.720	AO	60,444	272,000	10/11/2012	10/11/2019
57169*-AR-8	Mars Inc Sr Nt Ser H				1	30,000,000	94.8270	28,448,124	30,000,000	30,000,000					3.340	3.340	AO	222,667	1,002,000	10/11/2012	10/11/2022
577778-AT-0	May Dept Stores Co Amortiz Deb			2	2FE	462,330	120.0400	450,149	375,000	403,539		(3,099)			9.500	7.078	AO	7,521	35,625	12/20/1993	04/15/2021
577778-BC-6	May Dept Stores Co Deb			1	2FE	2,192,820	109.2150	2,184,306	2,000,000	2,027,900		(15,687)			8.125	7.198	FA	61,389	162,500	02/05/1996	08/15/2035
578454-AC-4	Mayo Clinic Sr Nt				1FE	20,018,750	81.4770	16,295,420	20,000,000	20,018,750					4.000	3.995	MN	102,222	504,444	02/27/2013	11/15/2047
579780-AF-4	McCormick & Co Inc Sr Nt				1FE	11,995,200	113.5780	13,629,312	12,000,000	11,997,879		465			5.750	5.755	JD	30,667	690,000	12/04/2007	12/15/2017
579780-AJ-6	McCormick & Co Inc Sr Nt			1	1FE	3,271,747	97.7010	3,224,146	3,300,000	3,272,631		884			3.500	3.602	MS	42,350		08/15/2013	09/01/2023
580645-AE-9	McGraw-Hill Cos Sr Nt				2FE	2,109,820	108.6210	2,172,414	2,000,000	2,059,708		(13,633)			5.900	5.042	AO	24,911	118,000	01/12/2010	11/15/2017
580645-AF-6	McGraw-Hill Cos Sr Nt				2FE	2,854,710	95.4180	2,862,537	3,000,000	2,863,488		2,197			6.550	6.943	MN	25,108	196,500	09/17/2009	11/15/2037
581557-AM-7	McKesson Corp Deb				1FE	1,143,051	125.8110	1,258,114	1,000,000	1,106,305		(5,011)			7.650	6.440	MS	25,500	76,500	07/01/2004	03/01/2027
58155Q-AD-5	McKesson Corp Sr Nt				1FE	4,486,185	105.9300	4,766,837	4,500,000	4,489,474		1,206			4.750	4.789	MS	71,250	213,750	02/23/2011	03/01/2021
58405U-AD-4	Medco Health Solutions Inc Sr Nt				2FE	40,240,235	118.8270	41,167,545	34,645,000	37,902,985		(688,423)			7.125	4.634	MS	726,823	2,468,456	07/21/2010	03/15/2018
585055-AN-6	Medtronic Inc Sr Nt				1FE	5,665,464	115.6260	6,475,034	5,600,000	5,638,826		(6,301)			5.600	5.445	MS	92,338	313,600	04/08/2009	03/15/2019
585055-AQ-9	Medtronic Inc Sr Nt				1FE	9,008,480	121.5960	9,727,680	8,000,000	8,941,490		(16,702)			6.500	5.621	MS	153,111	520,000	07/17/2009	03/15/2039
585055-AY-2	Medtronic Inc Sr Nt			1	1FE	9,794,300	88.1350	8,813,520	10,000,000	9,797,080		2,780			4.000	4.120	AO	100,000	205,556	03/19/2013	04/01/2043
585055-AZ-9	Medtronic Inc Sr Nt				1FE	17,957,700	92.4990	16,649,820	18,000,000	17,960,590		2,890			2.750	2.777	AO	123,750	254,375	03/19/2013	04/01/2023
585055-BA-3	Medtronic Inc Sr Nt				1FE	14,977,500	98.1650	14,724,720	15,000,000	14,980,849		3,349			1.375	1.406	AO	51,563	105,990	03/19/2013	04/01/2018
58528#-CX-3	Meijer Inc Sr Secd Nt Ser C			2	1	3,060,000	121.6120	3,721,319	3,060,000	3,060,000					7.710	7.710	AO	58,982	235,926	08/02/1995	10/01/2020
58528#-ES-2	Meijer Inc Sr Secd Nt Ser B-1			2	1	30,793	102.2650	32,469	31,750	31,689		61			6.850	7.286	JD	181	2,175	07/08/1999	06/01/2014
58528#-EX-1	Meijer Inc Sr Secd Nt Ser B-2			2	1	32,976	102.2650	34,770	34,000	33,934		65			6.850	7.285	JD	194	2,329	07/08/1999	06/01/2014
58528#-FC-6	Meijer Inc Sr Secd Nt Ser B-3			2	1	33,095	102.2650	34,898	34,125	34,059		66			6.850	7.286	JD	195	2,338	07/08/1999	06/01/2014
589331-AN-7	Merck & Co Inc Sr Nt				1FE	16,919,490	113.2690	19,255,730	17,000,000	16,950,977		7,557			5.000	5.061	JD	2,361	850,000	06/23/2009	06/30/2019
58933Y-AF-2	Merck & Co Inc Sr Nt				1FE	39,965,200	92.5780	37,031,360	40,000,000	39,967,038		1,838			2.800	2.810	MN	133,778	553,778	05/15/2013	05/18/2023
58933Y-AJ-4	Merck & Co Inc Sr Nt				1FE	14,954,100	91.3590	13,703,850	15,000,000	14,954,549		449			4.150	4.168	MN	74,354	307,792	05/15/2013	05/18/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
590188-4M-7	Merrill Lynch & Co Inc Sub Nt				2FE	10,365,300	110.0220	11,002,240	10,000,000	10,112,791		(43,351)			6.050	5.536	MN	75,625	605,000	03/06/2007	05/16/2016
590188-JN-9	Merrill Lynch & Co Inc Nt				1FE	1,022,520	118.8860	1,188,855	1,000,000	1,008,449		(1,425)			6.875	6.669	MN	8,785	68,750	12/04/1998	11/15/2018
59022C-AB-9	Merrill Lynch & Co Sub Nt				2FE	5,011,350	106.9270	5,346,335	5,000,000	5,010,007		(506)			6.220	6.197	MS	91,572	311,000	03/10/2011	09/15/2026
59022C-AJ-2	Merrill Lynch & Co Sub Nt				2FE	19,303,800	107.8470	21,569,420	20,000,000	19,338,288		12,346			6.110	6.386	JJ	515,956	1,222,000	03/14/2011	01/29/2037
59023V-AA-8	Merrill Lynch & Co Sub Nt				2FE	9,225,760	129.1070	10,328,520	8,000,000	9,175,872		(19,312)			7.750	6.536	MN	80,944	620,000	03/14/2011	05/14/2038
591894-BW-9	Metropolitan Edison Company Sr Nt				2FE	3,077,226	100.9210	3,363,694	3,333,000	3,318,851		55,408			4.875	6.649	AO	40,621	162,484	01/22/2009	04/01/2014
591894-BX-7	Metropolitan Edison Company Nt				2FE	17,517,240	120.5790	21,101,308	17,500,000	17,510,299		(1,624)			7.700	7.686	JJ	621,347	1,347,500	01/22/2009	01/15/2019
59562Q-AJ-4	MidAmerican Energy Co 1st Mtg			1	1FE	16,990,480	100.7010	17,119,119	17,000,000	16,990,935		455			2.400	2.411	MS	115,600		09/12/2013	03/15/2019
59562Q-AL-9	MidAmerican Energy Co 1st Mtg			1	1FE	18,910,320	101.6690	19,317,034	19,000,000	18,910,643		323			4.800	4.830	MS	258,400		09/12/2013	09/15/2043
598326-A@-5	Midwest Ind Trans Sys Opr Inc Sr Nt			2	1Z	2,452,781	100.1260	2,431,642	2,428,571	2,428,695		(1,989)			4.490	4.323	JJ	49,978	109,043	01/16/2004	01/16/2014
60662W-AJ-1	Mitchell International Inc 1st Lien TL N				4FE	11,940,000	100.5420	12,065,004	12,000,000	11,941,218		1,218			4.500	4.609	MJSD	1,500	100,500	10/25/2013	10/11/2020
60871R-AD-2	Molson Coors Brewing Co Co Gtd Nt				2FE	22,639,100	97.8450	21,525,834	22,000,000	22,623,045		(10,326)			5.000	4.815	MN	183,333	1,100,000	05/17/2012	05/01/2042
615369-A#-2	Moodys Corp Sr Nt				2	24,250,000	110.6090	27,652,246	25,000,000	24,586,758		96,380			6.060	6.573	MS	479,750	1,515,000	03/09/2010	09/07/2017
617446-6Q-7	Morgan Stanley Dean Witter Sr Nt Ser F				1FE	10,292,300	117.0090	11,700,940	10,000,000	10,147,621		(29,530)			6.625	6.224	AO	165,625	662,500	05/02/2008	04/01/2018
617446-C2-3	Morgan Stanley Dean Witter Nt				1FE	4,948,550	110.9000	5,545,005	5,000,000	4,981,329		5,525			5.450	5.586	JJ	130,194	272,500	02/15/2007	01/09/2017
61747W-AF-6	Morgan Stanley Sr Nt				1FE	38,297,140	113.1260	42,988,032	38,000,000	38,230,451		(26,112)			5.750	5.644	JJ	946,833	2,185,000	03/17/2011	01/25/2021
61945C-AA-1	Mosaic Co Sr Nt				2FE	6,936,160	97.8890	6,852,195	7,000,000	6,948,174		5,538			3.750	3.860	MN	33,542	262,500	10/17/2011	11/15/2021
620076-AH-2	Motorola Solutions Inc Sr Nt				2FE	16,521,150	118.6350	17,795,310	15,000,000	16,271,428		(73,994)			7.500	6.437	MN	143,750	1,125,000	04/27/2010	05/15/2025
620076-AK-5	Motorola Solutions Inc Deb				2FE	13,140,710	109.3650	14,217,489	13,000,000	13,119,411		(6,731)			6.500	6.387	MS	281,667	845,000	04/28/2010	09/01/2025
626717-AF-9	Murphy Oil Corp Sr Nt			1	2FE	13,438,740	92.4010	12,474,068	13,500,000	13,443,506		4,591			3.700	3.756	JD	41,625	500,888	04/11/2013	12/01/2022
626717-AG-7	Murphy Oil Corp Sr Nt			1	2FE	25,205,936	85.0920	21,906,961	25,745,000	25,211,786		5,851			5.125	5.265	JD	109,953	1,323,096	05/16/2013	12/01/2042
628530-AZ-0	Mylan Inc Sr Nt				2FE	2,498,125	101.9460	2,548,643	2,500,000	2,498,442		317			1.800	1.826	JD	875	22,375	06/18/2013	06/24/2016
628530-BA-4	Mylan Inc Sr Nt				2FE	4,490,595	100.0580	4,502,606	4,500,000	4,491,514		919			2.600	2.645	JD	2,275	58,175	06/18/2013	06/24/2018
628530-BC-0	Mylan Inc Sr Nt				2FE	993,820	100.8070	1,008,072	1,000,000	993,828		8			5.400	5.442	MN	4,800		11/19/2013	11/29/2043
628931-AB-3	NBD Bank NA Michigan Sub Bk Nt				1FE	7,963,800	128.3110	7,698,672	6,000,000	7,300,024		(85,533)			8.250	5.560	MN	82,500	495,000	03/24/2004	11/01/2024
629377-BG-6	NRG Energy Inc Co Gtd Nt			1	4FE	1,020,000	106.7500	1,067,500	1,000,000	1,011,061		(2,675)			8.500	8.126	JD	3,778	85,000	03/05/2010	06/15/2019
62952E-AA-5	NYU Hospitals Center Sec Nt				1FE	15,065,803	83.4720	12,520,860	15,000,000	15,063,777		(1,115)			4.428	4.402	JJ	332,100	597,780	08/14/2012	07/01/2042
62952E-AB-3	NYU Hospitals Center Nt Ser 13-A				1FE	14,510,702	101.1850	14,064,659	13,900,000	14,509,050		(1,652)			5.750	5.450	JJ	333,021		09/26/2013	07/01/2043
629568-AT-3	Nabors Industries Inc Co Gtd Nt				2FE	25,756,180	123.0210	25,096,243	20,400,000	24,082,825		(625,744)			9.250	5.137	JJ	870,117	1,887,000	03/14/2011	01/15/2019
63615#-AB-7	National Football League Sr Nt Ser A			2	1	2,836,938	110.0120	3,085,597	2,804,775	2,813,300		(2,019)			6.560	6.400	AO	38,843	183,993	06/28/2002	10/15/2017
637071-AH-4	National Oilwell Varco Inc Sr Nt Ser B				1FE	10,000,238	100.1110	11,312,543	11,300,000	10,900,279		221,069			6.125	8.508	FA	261,469	692,125	05/28/2009	08/15/2015
637071-AJ-0	National Oilwell Varco Inc Sr Nt			1	1FE	54,802,000	92.0300	50,616,720	55,000,000	54,821,809		17,984			2.600	2.641	JD	119,167	1,473,694	11/15/2012	12/01/2022
637071-AK-7	National Oilwell Varco Inc Sr Nt			1	1FE	39,846,000	88.2780	35,311,360	40,000,000	39,849,547		3,218			3.950	3.972	JD	131,667	1,628,278	11/15/2012	12/01/2042
637417-AB-2	National Retail Properties Inc Nt				2FE	15,370,833	115.9450	15,746,545	13,581,000	14,712,802		(268,858)			6.875	4.457	AO	197,113	933,694	06/28/2011	10/15/2017
637417-AD-8	National Retail Properties Inc Sr Nt			1	2FE	27,929,680	108.7040	30,437,176	28,000,000	27,969,845		(893)			5.500	5.504	JJ	710,111	1,540,000	12/04/2012	07/15/2021
637417-AF-3	National Retail Properties Inc Sr Nt			1	2FE	22,829,570	90.7880	20,881,217	23,000,000	22,839,952		10,382			3.300	3.388	AO	160,233	379,500	04/09/2013	04/15/2023
63858S-AA-7	Nationsbank Corp MT Nt Ser B				2FE	18,727,532	122.0360	17,138,778	14,044,000	17,167,730		(201,783)			8.570	5.784	MN	153,790	1,203,571	07/27/2004	11/15/2024
63946B-AE-0	NBC Universal Sr Nt				1FE	2,923,393	105.8420	3,175,266	3,000,000	2,939,238		6,890			4.375	4.708	AO	32,813	131,250	08/25/2011	04/01/2021
64806Q-AA-2	New Plan Realty Tr MT Nt				4FE	210,000	98.8750	2,966,250	3,000,000	210,000					7.970	7.970	FA	90,991	239,100	07/01/2004	08/14/2026
651229-AG-1	Newell Rubbermaid Inc Sr Nt				2FE	6,765,401	113.2420	6,671,057	5,891,000	6,422,465		(111,766)			6.250	3.941	AO	77,728	368,188	10/15/2010	04/15/2018
651639-AE-6	Newmont Mining Corp Co Gtd Nt				2FE	13,984,183	85.2480	11,210,073	13,150,000	13,927,833		(19,297)			5.875	5.403	AO	193,141	772,563	11/10/2010	04/01/2035
651639-AL-0	Newmont Mining Corp Co Gtd Nt	LS			2FE	30,354,690	103.7090	31,631,337	30,500,000	30,408,331		13,377			5.125	5.186	AO	390,781	1,563,125	09/18/2009	10/01/2019
652478-AR-9	News America Holdings Inc Deb				2FE	5,320,650	117.1380	5,856,915	5,000,000	5,197,971		(13,057)			7.750	7.190	JJ	173,299	387,500	04/27/1999	01/20/2024
652482-AJ-9	News America Inc Co Gtd Nt				2FE	5,504,045	117.0640	5,853,200	5,000,000	5,378,818		(15,671)			7.300	6.480	AO	61,847	365,000	04/30/2003	04/30/2028
652482-BJ-8	News America Inc Co Gtd Nt				2FE	26,922,920	110.6970	28,781,090	26,000,000	26,856,268		(20,250)			6.200	5.924	JD	71,644	1,612,000	06/11/2010	12/15/2034
652482-BT-6	News America Inc Co Gtd Nt				2FE	22,277,800	119.9640	22,793,065	19,000,000	21,093,464		(353,026)			6.900	4.485	MS	437,000	1,311,000	06/09/2010	03/01/2019
652482-BX-7	News America Inc Co Gtd Nt				2FE	7,738,653	112.0590	8,404,425	7,500,000	7,666,783		(20,580)			5.650	5.248	FA	160,083	423,750	03/24/2010	08/15/2020
652482-CE-8	News America Inc Co Gtd Nt				2FE	30,047,715	111.4530	32,321,225	29,000,000	30,050,603		731			6.150	5.875	FA	673,767	1,168,500	12/11/2013	02/15/2041
65473Q-A@-2	NiSource Finance Corp Sr Nt				2	10,150,000	105.5010	10,550,116	10,000,000	10,053,765		(26,238)			5.360	5.060	MN	49,133	536,000	01/13/2010	11/28/2015
65473Q-AS-2	NiSource Finance Corp Nt				2FE	4,487,962	115.0820	4,885,227	4,245,000	4,382,381		(28,329)			6.400	5.526	MS	79,995	271,680	12/08/2009	03/15/2018
65473Q-AU-7	NiSource Finance Corp Nt				2FE	29,919,480	117.4880	28,197,000	24,000,000	26,336,071		(965,278)			10.750	5.966	MS	759,667	2,580,000	12/10/2009	03/15/2016
655042-AD-1	Noble Corp Sr Nt				2FE	5,864,055	115.8390	6,371,145	5,500,000	5,761,435		(44,158)			7.500	6.369	MS	121,458	412,500	01/13/2011	03/15/2019
655044-AD-7	Noble Energy Inc Sr Nt				2FE	8,805,405	124.2950	8,911,923	7,170,000	8,232,371		(176,526)			8.250	4.961	MS	197,175	591,525	07/19/2010	03/01/2019
655044-AE-5	Noble Energy Inc Sr Nt				2FE	23,840,640	106.9280	25,662,624	24,000,000	23,847,388		2,182			6.000	6.048	MS	480,000	1,440,000	02/15/2011	03/01/2041
655855-FA-7	Norfolk Southern Railway Co Deb				2FE	7,122,600	136.1100	7,275,080	5,345,000	6,285,692		(114,598)			9.750	6.380	JD	23,162	521,138	08/27/2004	06/15/2020
656780-A*-4	North American Coal Corp Sr Nt			2	2FE	1,285,714	103.2110	1,326,999	1,285,714	1,285,714					6.060	6.060	AO	18,829	77,914	10/04/2004	10/04/2014
665789-AW-3	Northern States Power Co-WI 1st Mtg Bd				1FE	6,460,500	121.0550	7,263,270	6,000,000	6,429,050		(7,672)			6.375	5.825	MS	127,500	382,500	05/12/2009	09/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66586G-CD-7	Northern Trust Co Sub Bk Nt				1FE	18,577,670	117.8800	21,253,674	18,030,000	18,324,434		(53,671)			6.500	6.089	FA	442,737	1,171,950	08/19/2008	08/15/2018
666807-BA-9	Northrop Grumman Corp Sr Nt				2FE	7,931,100	110.5300	7,737,079	7,000,000	7,870,843		(60,257)			5.050	2.639	FA	147,292	176,750	07/26/2013	08/01/2019
666807-BG-6	Northrop Grumman Corp Sr Nt				2FE	20,413,115	93.2760	20,287,421	21,750,000	20,470,091		56,976			3.250	3.995	FA	414,307		06/25/2013	08/01/2023
666807-BH-4	Northrop Grumman Corp Sr Nt				2FE	19,716,693	94.7680	19,711,723	20,800,000	19,721,859		5,166			4.750	5.092	JD	82,333	496,744	10/03/2013	06/01/2043
66765R-BA-3	Northwest Natural Gas Co MT Nt				1FE	5,456,450	115.4580	5,772,920	5,000,000	5,179,522		(36,730)			6.600	5.632	JD	27,500	330,000	07/20/2004	03/16/2018
66765R-BS-4	Northwest Natural Gas Co 1st Mtg Bd				1FE	5,500,000	113.5020	6,242,621	5,500,000	5,500,000					5.620	5.620	JD	25,758	309,100	11/18/2003	11/21/2023
66988A-AB-0	Novant Health Inc Nt				1FE	22,707,281	110.9730	24,746,912	22,300,000	22,634,827		(51,896)			5.850	5.530	MN	217,425	1,304,550	08/01/2012	11/01/2019
66988A-AD-6	Novant Health Inc Nt				1FE	7,000,000	109.1070	7,637,504	7,000,000	7,000,000					5.345	5.345	MN	62,358	374,150	11/03/2009	11/01/2016
66988A-AE-4	Novant Health Inc Nt				1FE	12,500,000	83.6000	10,450,050	12,500,000	12,500,000					4.371	4.371	MN	91,063	285,329	04/16/2013	11/01/2043
67059T-AA-3	Nustar Logistics Co Gtd Nt				3FE	5,370,450	113.2500	5,662,500	5,000,000	5,247,498		(24,288)			8.150	6.799	AO	86,028	407,500	09/01/2009	04/15/2018
670877-AA-7	OMX Timber Fin Inv LLC Gtd Nt Ser A-1			1	1FE	8,014,640	111.2950	8,903,600	8,000,000	8,007,103		(1,012)			5.420	5.402	AO	73,471	433,600	01/19/2005	01/29/2020
674599-BY-0	Occidental Petroleum Corp Sr Nt			1	1FE	28,220,016	104.9740	28,762,766	27,400,000	28,187,226		(32,790)			4.100	3.622	FA	468,083		09/04/2013	02/01/2021
674599-CC-7	Occidental Petroleum Corp Sr Nt			1	1FE	14,713,950	97.3970	14,609,565	15,000,000	14,770,139		24,260			3.125	3.342	FA	177,083	468,750	08/15/2011	02/15/2022
674599-CE-3	Occidental Petroleum Corp Sr Nt			1	1FE	11,558,285	91.5470	11,443,363	12,500,000	11,590,388		32,103			2.700	3.642	FA	127,500	81,000	09/04/2013	02/15/2023
67773#-AE-0	Ohio Valley Electric Corp Sr Nt			2	2	7,710,597	107.5980	8,239,010	7,657,247	7,694,933		(2,525)			5.900	5.811	JD	20,079	451,778	06/15/2007	02/15/2026
67773#-AF-7	Ohio Valley Electric Corp Sr Nt			2	2	1,928,403	107.5980	2,074,914	1,928,403	1,928,403					5.900	5.901	JD	5,057	113,776	09/14/2007	02/15/2026
67773#-AG-5	Ohio Valley Electric Corp Sr Nt			2	2	1,943,758	107.4900	2,089,338	1,943,758	1,943,758					5.900	5.900	JD	5,097	114,682	12/14/2007	02/15/2026
679574-AG-8	Old Dominion Elec 1st Mtg Bd			2	1FE	5,752,958	111.2990	6,312,763	5,671,875	5,730,254		(2,765)			6.210	6.033	JD	29,352	352,223	11/09/2004	12/01/2028
681919-AS-5	Omnicom Group Inc Sr Nt				2FE	32,535,770	110.5420	32,057,151	29,000,000	30,496,481		(618,331)			5.900	3.529	AO	361,211	1,711,000	07/19/2010	04/15/2016
68210*-AC-7	Omega Leasing LLC Sr Nt			2	1	4,373,231	109.2140	4,776,196	4,373,231	4,373,231					5.980	6.025	JAJO	57,389	261,519	07/13/2009	07/12/2016
682134-AC-5	Omnicom Group Inc Nt				2FE	17,335,807	106.1360	18,213,006	17,160,000	17,324,965		(21,446)			4.450	4.275	FA	288,479	763,620	01/11/2013	08/15/2020
68233D-AP-2	Oncor Electric Delivery Sr Nt				2FE	11,683,000	125.6360	12,563,640	10,000,000	11,541,827		(43,046)			7.250	5.892	JJ	334,306	725,000	06/11/2010	01/15/2033
68233D-AR-8	Oncor Electric Delivery Sr Sec Nt				2FE	2,984,743	119.2990	3,124,438	2,619,000	2,895,950		(24,439)			7.000	5.452	MS	61,110	183,330	01/22/2010	09/01/2022
68233J-AD-6	Oncor Electric Delivery 1st Mtg Bd				2FE	25,326,144	117.5220	26,324,995	22,400,000	24,118,946		(320,413)			6.800	4.938	MS	507,733	1,523,200	01/22/2010	09/01/2018
68268N-AB-9	Oneok Partners LP Co Gtd Nt				2FE	1,825,000	112.2970	2,245,944	2,000,000	1,925,638		23,490			6.150	7.678	AO	30,750	123,000	01/26/2009	10/01/2016
68268N-AE-3	Oneok Partners LP Sr Nt				2FE	19,933,000	125.4180	25,083,600	20,000,000	19,958,319		6,170			8.625	8.676	MS	575,000	1,725,000	02/26/2009	03/01/2019
68389X-AC-9	Oracle Corp Sr Nt				1FE	25,875,825	115.5570	28,311,416	24,500,000	25,235,254		(150,604)			5.750	4.963	AO	297,403	1,408,750	05/13/2009	04/15/2018
68389X-AE-5	Oracle Corp Nt				1FE	10,811,840	121.8350	9,746,816	8,000,000	10,711,490		(62,858)			6.500	4.249	AO	109,778	520,000	05/15/2012	04/15/2038
68389X-AG-0	Oracle Corp Sr Nt				1FE	32,902,750	113.2090	37,358,838	33,000,000	32,940,420		9,150			5.000	5.038	JJ	792,917	1,650,000	06/30/2009	07/08/2019
68389X-AM-7	Oracle Corp Sr Nt				1FE	16,985,560	106.7780	17,084,544	16,000,000	16,985,040		(520)			5.375	4.955	JJ	396,556		12/09/2013	07/15/2040
68389X-AQ-8	Oracle Corp Sr Nt				1FE	3,986,080	100.8950	4,035,808	4,000,000	3,987,172		1,092			2.375	2.443	JJ	43,542		07/09/2013	01/15/2019
68389X-AS-4	Oracle Corp Sr Nt				1FE	9,909,800	99.1970	9,919,670	10,000,000	9,913,248		3,448			3.625	3.734	JJ	166,146		07/09/2013	07/15/2023
684065-AT-2	Orange & Rockland Utils Inc Deb Ser F				1FE	5,260,750	113.7590	5,687,960	5,000,000	5,188,574		(8,417)			6.500	6.094	JD	27,083	325,000	06/05/2002	12/01/2027
690768-BF-2	Owens-IL Inc Deb				4FE	1,499,730	115.5000	1,732,500	1,500,000	1,499,891		20			7.800	7.802	MN	14,950	117,000	05/14/1998	05/15/2018
693304-AL-1	Peco Energy Co 1st Mtg Bd				1FE	6,172,906	113.4540	7,034,142	6,200,000	6,185,857		2,955			5.350	5.412	MS	110,567	331,700	02/26/2009	03/01/2018
693476-BL-6	PNC Funding Corp Sr Nt				1FE	9,945,600	106.9080	10,690,800	10,000,000	9,961,433		4,919			4.375	4.443	FA	170,139	437,500	08/04/2010	08/11/2020
69349L-AC-2	PNC Bank NA Sub Bk Nt				1FE	4,952,550	109.8460	5,492,280	5,000,000	4,982,216		4,255			4.875	4.981	MS	67,708	243,750	09/14/2005	09/21/2017
69349L-AG-3	PNC Bank NA Sub Bk Nt			1	1FE	32,241,486	90.6470	31,581,310	34,840,000	32,284,416		42,930			2.700	3.680	MN	156,780	182,250	10/30/2013	11/01/2022
69349L-AQ-1	PNC Bank NA Sub Nt			1	1FE	25,080,611	98.0220	24,505,575	25,000,000	25,079,609		(1,002)			4.200	4.165	MN	195,417		10/21/2013	11/01/2025
69352P-AD-5	PPL Capital Funding Inc Sr Nt			1	2FE	20,994,880	99.8170	20,961,486	21,000,000	20,995,492		384			4.200	4.203	JD	39,200	882,000	06/11/2012	06/15/2022
69362B-AY-8	PSEG Power LLC Sr Nt				2FE	6,052,320	101.4730	6,088,374	6,000,000	6,042,222		(4,589)			4.150	4.043	MS	73,317	249,000	09/23/2011	09/15/2021
69371R-L2-0	PACCAR Financial Corp Sr Nt				1FE	9,986,400	99.8480	9,984,790	10,000,000	9,990,430		4,030			0.800	0.846	FA	31,778	40,000	02/05/2013	02/08/2016
694308-GD-3	Pacific Gas & Elec Co Sr Nt				1FE	10,325,000	100.6760	10,067,590	10,000,000	10,012,002		(71,618)			4.800	4.057	MS	160,000	480,000	04/14/2009	03/01/2014
694308-GQ-4	Pacific Gas & Elec Co Sr Nt				1FE	31,671,920	114.7130	36,708,256	32,000,000	31,692,529		4,890			6.250	6.327	MS	666,667	2,000,000	03/03/2009	03/01/2039
695114-CD-8	Pacificorp 1st Mtg Bd				1FE	9,900,500	114.3600	11,436,030	10,000,000	9,908,888		1,817			5.750	5.822	AO	143,750	575,000	05/13/2009	04/01/2037
695114-CG-1	Pacificorp 1st Mtg Bd				1FE	3,983,800	119.2270	4,769,080	4,000,000	3,985,269		264			6.250	6.280	AO	52,778	250,000	03/02/2009	10/15/2037
695114-CH-9	Pacificorp 1st Mtg Bd				1FE	3,504,025	114.8720	3,871,180	3,370,000	3,442,191		(13,804)			5.650	5.115	JJ	87,798	190,405	01/20/2009	07/15/2018
695114-CJ-5	Pacificorp 1st Mtg Bd				1FE	10,158,400	122.1230	12,212,300	10,000,000	10,148,645		(2,523)			6.350	6.231	JJ	292,806	635,000	03/10/2009	07/15/2038
695114-CK-2	Pacificorp 1st Mtg Bd				1FE	9,934,500	114.8390	11,483,870	10,000,000	9,962,665		6,256			5.500	5.586	JJ	253,611	550,000	01/05/2009	01/15/2019
695114-CL-0	Pacificorp 1st Mtg Bd				1FE	5,863,320	115.8460	6,950,784	6,000,000	5,873,037		2,093			6.000	6.167	JJ	166,000	360,000	03/02/2009	01/15/2039
69512E-GB-5	Pacificorp Secd MT Nt Ser F				1FE	1,104,890	119.8500	1,198,501	1,000,000	1,067,943		(5,000)			7.240	6.289	AO	18,100	72,400	06/22/2004	08/16/2023
70090*-AG-9	Park Water Co 1st Mtg Bd				1	10,000,000	129.0850	12,908,545	10,000,000	10,000,000					7.590	7.590	FA	255,108	759,000	08/31/1995	08/31/2025
70645J-AN-2	Pemex Proj Fdg Master Tr Nt (EUR)		0		2FE	30,745,855	113.9930	37,598,533	32,983,200	32,565,481		25,035		1,303,474	5.500	5.578	FEB	1,545,692	1,741,608	03/03/2005	02/24/2025
713448-BV-9	Pepsico Inc Sr Nt				1FE	6,975,090	100.2550	7,017,822	7,000,000	6,994,530		8,361			0.800	0.921	FA	19,600	56,000	08/22/2011	08/25/2014
713448-CG-1	Pepsico Inc Sr Nt				1FE	37,506,700	92.5560	34,708,575	37,500,000	37,506,257		(443)			2.750	2.748	MS	338,021	524,219	02/25/2013	03/01/2023
717081-CY-7	Pfizer Inc Sr Nt				1FE	41,014,334	134.4110	51,479,298	38,300,000	40,842,981		(42,174)			7.200	6.644	MS	811,960	2,757,600	10/21/2009	03/15/2039
717081-DA-8	Pfizer Inc Sr Nt				1FE	5,406,850	105.6650	5,283,265	5,000,000	5,091,653		(73,265)			5.350	3.774	MS	78,764	267,500	05/21/2009	03/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
717081-DB-6	Pfizer Inc Sr Nt				1FE	53,782,602	118.5430	61,393,420	51,790,000	52,982,265		(197,848)			6.200	5.674	MS	945,455	3,210,980	10/08/2009	03/15/2019
718009-A@-2	Philadelphia Suburban Corp Sr Nt			2	1	17,600,000	108.9100	19,168,126	17,600,000	17,600,000					4.870	4.870	JJ	359,514	857,120	07/31/2003	07/31/2023
718172-AA-7	Philip Morris Intl Inc Sr Nt				1FE	37,809,213	114.8520	40,198,270	35,000,000	36,651,514		(335,124)			5.650	4.450	MN	247,188	1,977,500	06/03/2010	05/16/2018
718172-AM-1	Philip Morris Intl Inc Sr Nt				1FE	5,248,950	91.1430	4,557,145	5,000,000	5,241,681		(4,592)			4.375	4.083	MN	27,951	218,750	05/17/2012	11/15/2041
718172-AV-1	Philip Morris Intl Inc Sr Nt				1FE	27,495,720	90.5620	25,357,304	28,000,000	27,532,374		36,654			2.625	2.833	MS	234,792	371,583	02/26/2013	03/06/2023
718507-BH-8	Conocophillips Nt				1FE	2,726,830	118.9750	3,081,447	2,590,000	2,653,440		(11,828)			6.650	6.025	JJ	79,419	172,235	07/12/2006	07/15/2018
718592-AB-4	Phillips-Van Heusen Corp Deb				3FE	2,982,690	115.8250	3,474,744	3,000,000	2,989,796		666			7.750	7.800	MN	29,708	232,500	11/04/1993	11/15/2023
72153*-AA-2	Pillsbury Winthrop LLP Sr Nt Ser A-1			2	2	2,185,481	102.6300	2,280,659	2,222,222	2,216,394		2,623			4.110	4.369	JJ	41,354	91,333	07/18/2003	07/18/2015
72153*-AB-0	Pillsbury Winthrop LLP Sr Nt Ser A-2			2	2	1,934,707	103.4800	2,069,594	2,000,000	1,986,615		4,560			4.210	4.719	MN	10,993	84,200	11/14/2003	11/14/2015
73102Q-AA-4	Polar Tankers Inc Nt			2	1FE	20,055,131	108.5240	21,704,720	20,000,000	20,048,617		(1,738)			5.951	5.929	MN	168,612	1,190,200	05/16/2007	05/10/2037
73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt			2	2	3,627,767	103.0490	3,711,104	3,601,309	3,610,589		(1,743)			5.900	5.833	MJSD	590	212,477	04/10/2003	12/31/2018
737679-DB-3	Potomac Elec Pwr Co Sr Nt				1FE	3,876,680	124.0760	4,963,052	4,000,000	3,886,391		1,885			6.500	6.741	MN	33,222	260,000	03/24/2008	11/15/2037
73932#-AA-4	PowerMinn 9090 LLC Ser A Sr Sec Nt			2	6FE	11,350,687	76.0000	9,692,721	12,753,581	9,692,721	(1,657,966)		1,402,894		7.170	7.235	JAJO	193,047	914,437	12/10/2004	07/15/2027
740189-AG-0	Precision Castparts Sr Nt			1	1FE	4,988,850	90.5980	4,529,915	5,000,000	4,989,922		1,064			2.500	2.525	JJ	57,639	71,181	12/18/2012	01/15/2023
740816-AK-9	President & Fellows of Harvard Sr Nt				1FE	5,000,000	87.6010	4,380,040	5,000,000	5,000,000					3.529	3.529	AO	44,113	71,070	04/29/2013	10/01/2031
74170*-AA-7	Prime Property Fd LLC Sr Nt Ser A				2Z	10,500,000	101.0380	10,608,960	10,500,000	10,500,000					3.510	3.510	FA	132,064		08/22/2013	08/22/2019
742738-AA-1	PRIT Core Realty Hldgs LLC Sr Nt Ser A				2	19,878,125	98.7360	19,747,196	20,000,000	19,891,954		13,829			3.250	3.250	FA	247,361	325,000	02/14/2013	02/14/2020
742741-AA-9	Procter & Gamble ESOP Deb Ser A			2	1FE	27,734,823	127.5150	26,959,534	21,142,279	25,367,352		(609,173)			9.360	3.736	JJ	989,459	1,978,917	07/20/2011	01/01/2021
74340X-AM-3	Prologis LP Co Gtd Nt				2FE	1,533,243	116.7970	1,556,904	1,333,000	1,485,109		(31,461)			6.625	3.768	MN	11,284	88,311	06/12/2012	05/15/2018
74340X-AN-1	Prologis LP Sr Nt				2FE	14,362,920	120.7440	14,489,304	12,000,000	13,894,528		(280,708)			7.375	4.284	AO	149,958	885,000	04/18/2012	10/30/2019
74340X-AV-3	Prologis LP Sr Nt			1	2FE	3,998,600	99.3080	3,972,320	4,000,000	3,998,690		90			2.750	2.757	FA	41,556		08/08/2013	02/15/2019
743755-AJ-9	Providence Health & Svc Obl Gr Rev Healt				1FE	23,000,000	100.1750	23,040,342	23,000,000	23,000,000					4.379	4.379	AO	288,163		09/13/2013	10/01/2023
744448-CC-3	Public Svc Co CO 1st Mtg Bd				1FE	10,987,310	112.7410	12,401,532	11,000,000	10,992,303		1,183			5.125	5.140	JD	46,979	563,750	06/11/2009	06/01/2019
744448-CH-2	Public Svc Co CO 1st Mtg			1	1FE	29,861,100	91.0360	27,310,920	30,000,000	29,870,461		9,361			2.500	2.553	MS	220,833	352,083	03/19/2013	03/15/2023
744448-CJ-8	Public Svc Co CO 1st Mtg	LS		1	1FE	4,966,150	88.9490	4,447,430	5,000,000	4,966,554		404			3.950	3.989	MS	58,153	92,715	03/19/2013	03/15/2043
744448-CJ-8	Public Svc Co CO 1st Mtg			1	1FE	11,918,760	88.9490	10,673,832	12,000,000	11,919,735		975			3.950	3.989	MS	139,567	222,517	03/19/2013	03/15/2043
74834L-AM-2	Quest Diagnostics Inc Gtd Nt				2FE	17,402,587	113.7050	18,973,937	16,687,000	17,244,770		(129,221)			6.400	5.303	JJ	533,984	944,288	02/20/2013	07/01/2017
74834L-AP-5	Quest Diagnostics Inc Co Gtd Nt				2FE	12,756,850	104.0300	12,483,576	12,000,000	12,642,415		(95,682)			4.750	3.736	JJ	239,083	570,000	08/21/2012	01/30/2020
74834L-AQ-3	Quest Diagnostics Inc Co Gtd Nt				2FE	4,799,400	97.9470	4,897,345	5,000,000	4,807,635		2,985			5.750	6.045	JJ	120,590	287,500	04/08/2011	01/30/2040
74834L-AS-9	Quest Diagnostics Inc Co Gtd Nt				2FE	23,959,920	102.5500	24,612,072	24,000,000	23,969,411		3,467			4.700	4.721	AO	282,000	1,128,000	03/21/2011	04/01/2021
74836H-AC-1	Questar Pipeline Co Nt				1FE	9,767,516	113.1000	10,970,652	9,700,000	9,737,185		(7,759)			5.830	5.725	JD	47,126	565,510	09/08/2009	02/01/2018
74836J-AE-3	Questar Market Resources Sr Nt				3FE	11,492,985	105.0000	12,075,000	11,500,000	11,496,403		887			6.800	6.810	MS	260,667	782,000	04/01/2008	04/01/2018
74836J-AF-0	Questar Market Resources Sr Nt				3FE	3,992,880	105.0000	4,200,000	4,000,000	3,995,241		603			6.800	6.824	MS	90,667	272,000	08/24/2009	03/01/2020
74837H-AA-4	Questar Pipeline Co Nt				1FE	21,986,140	126.6410	27,860,932	22,000,000	21,987,376		189			7.200	7.205	AO	396,000	1,584,000	03/24/2008	04/01/2038
74932#-AD-6	RC Cement Holding Co Gtd Sr Nt			2	3	10,548,016	100.1980	11,021,809	11,000,000	10,916,834		46,417			5.205	5.560	MS	176,536	696,300	09/10/2003	09/10/2016
751277-AQ-7	Ralston-Purina Group Deb				1FE	5,400,913	130.9210	5,103,285	3,898,000	4,749,269		(82,032)			8.625	5.283	FA	127,010	336,203	01/28/2004	02/15/2022
758202-AG-0	Reed Elsevier Cap Inc Co Gtd Nt				2FE	9,134,280	125.3720	11,283,471	9,000,000	9,081,401		(12,518)			8.625	8.401	JJ	357,937	776,250	01/14/2009	01/15/2019
758203-AA-1	Reed Elsevier Plc Deb				2FE	5,890,150	114.4780	5,723,920	5,000,000	5,716,758		(56,306)			6.625	4.774	AO	69,931	331,250	09/29/2010	10/15/2023
75820Q-AC-6	Reed Elsevier Cap Inc MT Nt		E		2FE	5,544,581	115.7560	5,961,413	5,150,000	5,478,601		(19,684)			7.500	6.675	MN	49,354	386,250	04/04/2011	05/15/2025
760759-AH-3	Republic Services Inc Co Gtd Nt				2FE	23,025,513	109.6620	25,222,260	23,000,000	23,018,343		(2,490)			5.000	4.985	MS	383,333	1,150,000	08/05/2010	03/01/2020
760761-AB-2	Republic Services Inc Co Gtd Nt				2FE	57,176,907	112.5240	62,827,552	55,835,000	56,745,845		(134,907)			5.500	5.165	MS	904,217	3,070,925	08/03/2010	09/15/2019
760761-AD-8	Republic Services Inc Co Gtd Nt				2FE	9,445,523	109.0250	9,267,083	8,500,000	9,386,293		(54,951)			5.250	3.696	MN	57,021	275,625	06/07/2013	11/15/2021
761713-AF-3	Reynolds American Inc Co Gtd Nt				2FE	27,786,602	120.4210	29,763,131	24,716,000	26,526,211		(350,136)			7.750	5.843	JD	159,624	1,915,490	02/08/2010	06/01/2018
761713-AY-2	Reynolds American Inc Sr Nt				2FE	6,494,930	103.2310	6,709,989	6,500,000	6,495,036		106			4.850	4.860	MS	91,072		09/12/2013	09/15/2023
771196-AS-1	Roche Hldgs Inc Co Gtd Nt				1FE	48,674,525	117.0240	53,297,183	45,544,000	47,431,769		(313,442)			6.000	5.076	MS	910,880	2,732,640	01/25/2010	03/01/2019
77340R-AH-0	Rockies Express Pipeline LLC Sr Nt				3FE	11,180,177	100.0000	11,065,000	11,065,000	11,099,600		(25,887)			3.900	3.648	AO	91,102	431,535	10/08/2010	04/15/2015
775198-AC-4	Rogers Group Inc Sr Nt				2	5,000,000	110.1500	5,507,480	5,000,000	5,000,000					7.330	7.330	MS	122,167	366,500	01/10/1996	03/01/2016
779382-AK-6	Rowan Companies Inc Sr Nt				2FE	20,857,904	120.1040	20,994,109	17,480,000	19,950,710		(376,714)			7.875	4.942	FA	573,562	1,376,550	07/30/2012	08/01/2019
779382-AN-0	Rowan Companies Inc Sr Nt				2FE	21,002,798	108.3770	21,653,725	19,980,000	20,639,136		(164,174)			5.000	4.021	MS	333,000	999,000	11/21/2011	09/01/2017
779382-AP-5	Rowan Companies Inc Co Gtd Nt			1	2FE	19,134,139	101.4750	18,265,536	18,000,000	19,011,750		(102,831)			4.875	4.058	JD	73,125	877,500	12/04/2012	06/01/2022
779382-AQ-3	Rowan Companies Inc Sr Nt			1	2FE	10,953,250	92.5140	10,176,507	11,000,000	10,953,734		472			5.400	5.429	JD	49,500	577,500	12/04/2012	12/01/2042
780153-AJ-1	Royal Caribbean Cruises Ltd Sr Nt				3FE	3,115,000	115.0000	4,025,000	3,500,000	3,296,473		38,408			7.250	8.941	MS	74,715	253,750	04/01/2008	03/15/2018
780153-AJ-1	Royal Caribbean Cruises Ltd Sr Nt	LS			3FE	1,557,500	115.0000	2,012,500	1,750,000	1,648,191		19,212			7.250	8.942	MS	37,358	126,875	04/02/2008	03/15/2018
78390X-AA-9	SAIC Inc Co Gtd Nt			1	2FE	7,972,896	100.2540	8,020,320	8,000,000	7,978,523		2,595			4.450	4.496	JD	29,667	356,000	11/10/2011	12/01/2020
78412F-AL-8	SESI LLC Sr Nt			1	3FE	13,217,250	106.7500	13,309,590	12,468,000	13,119,237		(98,013)			6.375	4.537	MN	132,473	397,418	07/25/2013	05/01/2019
78412F-AP-9	SESI LLC Sr Nt			1	3FE	7,670,000	111.5000	7,805,000	7,000,000	7,617,489		(52,511)			7.125	5.009	JD	22,167	285,000	07/17/2013	12/15/2021
78468V-AA-0	SPL Logistics Escrow LLC Nt			1	4FE	5,000,000	106.2500	5,312,500	5,000,000	5,000,000					8.875	8.875	FA	184,896	494,983	07/24/2012	08/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
78532*-AD-5	Sabine Mining Co Sec Nt			2	2	18,500,000	100.1700	18,531,499	18,500,000	18,500,000					4.580	4.580	FA	305,969	847,300	02/21/2012	02/21/2032
785592-AA-4	Sabine Pass Liquefaction Sec Nt				3FE	16,780,000	97.7500	16,128,750	16,500,000	16,759,856		(20,144)			5.625	5.353	FA	386,719	464,063	06/27/2013	02/01/2021
78573A-AC-4	SABMiller Holdings Inc Nt				2FE	993,350	99.3250	993,249	1,000,000	993,546		104			4.950	4.993	JJ	22,825	49,500	01/10/2012	01/15/2042
80282K-AA-4	Santander Holdings USA Sr Nt				2FE	30,373,312	106.6350	31,990,590	30,000,000	30,181,115		(73,673)			4.625	4.345	AO	277,500	1,387,500	04/15/2011	04/19/2016
806605-AH-4	Schering-Plough Corp Sr Nt				1FE	3,170,940	124.6870	3,740,613	3,000,000	3,156,008		(2,872)			6.550	6.131	MS	57,858	196,500	11/02/2007	09/15/2037
80689#-AY-2	Schneider National Leasing Inc Sr Nt				2	17,168,670	100.3170	17,053,867	17,000,000	17,001,849		(20,902)			5.440	5.312	FA	382,764	924,800	02/02/2004	02/02/2014
80689*-AL-4	Schnuck Markets Inc Sr Nt			2	4	13,090,909	104.2200	13,643,331	13,090,909	13,090,909					6.160	6.160	AO	181,440	806,400	10/10/2006	10/10/2021
81683R-AJ-3	Seminole Tribe of Florida Sub Nt Ser 200			2	2FE	18,900,000	109.5000	20,695,500	18,900,000	18,900,000					7.804	7.804	AO	368,739	1,474,956	09/28/2007	10/01/2020
832696-C*-7	Smucker /J M/ Co (The) Sr Nt			2	2	17,325,908	111.3020	19,477,849	17,500,000	17,392,285		7,505			5.550	5.684	AO	242,813	971,250	05/31/2007	04/01/2022
83413U-A*-1	Solar Capital Sr Nt				2	12,500,000	109.1270	13,640,864	12,500,000	12,500,000					5.875	5.875	MN	101,997	734,375	05/11/2012	05/11/2017
83416W-AA-1	Solar Star Funding LLC Sr Nt			2	2FE	55,000,000	95.4600	52,502,945	55,000,000	55,000,000					5.375	5.375	JD	8,212	1,502,760	06/20/2013	06/30/2035
837004-CC-2	South Carolina El & Gas Co 1st Mtg Bd				1FE	17,029,160	119.6090	19,137,392	16,000,000	16,587,953		(105,578)			6.500	5.610	MN	173,333	1,040,000	06/15/2009	11/01/2018
842400-EU-3	Southern CA Edison Co 1st Ref Mtg Bd Ser				1FE	2,498,815	105.0340	2,615,337	2,490,000	2,492,091		(1,592)			4.650	4.580	AO	28,946	115,785	05/04/2009	04/01/2015
842400-FJ-7	Southern CA Edison Co 1st Ref Mtg Bd				1FE	6,331,800	114.4750	6,868,476	6,000,000	6,183,016		(34,637)			5.500	4.757	FA	124,667	330,000	04/20/2009	08/15/2018
842400-FL-2	Southern CA Edison Co 1st Ref Mtg Bd				1FE	5,898,900	117.4210	7,045,254	6,000,000	5,905,512		1,536			6.050	6.174	MS	106,883	363,000	03/25/2009	03/15/2039
842434-CK-6	Southern CA Gas Co Nt			1	1FE	14,925,150	88.1970	13,229,610	15,000,000	14,926,846		1,359			3.750	3.778	MS	165,625	553,125	09/18/2012	09/15/2042
842587-CJ-4	Southern Co Sr Nt				1FE	7,983,840	101.5180	8,121,408	8,000,000	7,984,905		1,065			2.450	2.493	MS	67,511		08/21/2013	09/01/2018
843163-AP-1	Southern IN Gas & Elec Co 1st Mtg Bd				1FE	1,531,936	116.0900	1,857,437	1,600,000	1,585,597		5,102			8.875	9.300	JD	11,833	142,000	06/23/1987	06/01/2016
8447HB-AA-0	Southtrust Bank NA Putable Sub Bk Nt				1FE	5,277,670	118.2640	5,913,205	5,000,000	5,210,720		(11,739)			7.690	7.200	MN	49,131	384,500	04/17/2001	05/15/2025
844895-AL-6	Southwest Gas Corp Deb				1FE	2,242,845	129.3320	2,909,966	2,250,000	2,245,061		221			8.000	8.028	FA	75,000	180,000	07/31/1996	08/01/2026
845743-BM-4	Southwestern Pub Svc Co Sr Nt				2FE	2,514,720	127.4570	2,549,140	2,000,000	2,344,966		(60,934)			8.750	4.771	JD	14,583	175,000	01/28/2011	12/01/2018
84603M-XU-5	Sovereign Bank Sub Bk Nt				2FE	57,081,849	120.1540	58,527,208	48,710,000	54,302,087		(1,084,520)			8.750	5.765	MN	367,016	4,262,125	04/26/2011	05/30/2018
84755T-AA-5	Spectra Energy Capital Co Gtd Nt				2FE	11,567,600	112.8270	11,282,690	10,000,000	10,954,802		(201,722)			6.200	3.766	AO	130,889	620,000	11/01/2010	04/15/2018
84756N-AD-1	Spectra Energy Partners Nt			1	2FE	39,906,000	101.9400	40,776,120	40,000,000	39,907,580		1,580			4.750	4.779	MS	506,667		09/16/2013	03/15/2024
84756N-AE-9	Spectra Energy Partners Nt			1	2FE	4,304,120	106.9040	4,276,176	4,000,000	4,303,955		(165)			5.950	5.428	MS	63,467		12/09/2013	09/25/2043
852061-AQ-3	Sprint Nextel Corp Sr Nt				3FE	5,421,250	111.5000	5,575,000	5,000,000	5,409,990		(11,260)			7.000	5.416	MS	116,667		10/17/2013	03/01/2020
852212-AA-7	Square Butte Elec Coop 1st Mtg Bd Ser 19			2	2FE	171,635	100.0000	171,635	171,635	171,635					6.520	6.521	JJ	5,595	11,191	05/29/1998	01/01/2014
854502-AC-5	Stanley Black & Decker Inc Co Gtd Nt			1	1FE	23,975,520	98.2540	23,581,056	24,000,000	23,980,152		2,150			3.400	3.412	JD	68,000	816,000	11/17/2011	12/01/2021
85915#-AD-3	Stericycle Inc Sr Nt Ser A				2	15,000,000	104.0240	15,603,623	15,000,000	15,000,000					3.890	3.890	AO	123,183	583,500	10/15/2010	10/15/2017
85915#-AE-1	Stericycle Inc Sr Nt Ser B				2	5,000,000	103.2150	5,160,771	5,000,000	5,000,000					4.470	4.470	AO	47,183	223,500	10/15/2010	10/15/2020
863871-AM-1	Student Loan Mktg Assn Bd Zero Cpn	.B			1FE	2,402,344	72.1930	32,486,760	45,000,000	21,996,431		1,726,158			0.000	8.342	N/A			08/25/1987	10/03/2022
86736G-AC-8	Sungard Data Systems Inc Term Ln A Nt 1				3FE	5,516	100.1250	5,523	5,516	5,516					1.920	1.986	MON	8	112	09/26/2012	02/28/2014
86736G-AK-0	Sungard Data Systems Inc Term Ln C Nt 1				3FE	3,383,995	100.3130	3,373,485	3,362,976	3,379,273		(4,722)			3.920	3.832	MON	9,519	123,726	01/04/2013	02/28/2017
86765B-AE-9	Sunoco Logistics Ptnrs Op LP Nt				2FE	6,376,715	107.5240	6,741,774	6,270,000	6,303,514		(12,824)			6.125	5.880	MN	49,071	384,038	03/30/2007	05/15/2016
86765B-AF-6	Sunoco Logistics Ptnrs Op LP Nt				2FE	17,999,100	100.8810	18,158,490	18,000,000	17,999,999		11			8.750	8.750	FA	595,000	1,575,000	02/03/2009	02/15/2014
86765B-AG-4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt				2FE	13,964,970	107.1900	15,006,586	14,000,000	13,976,453		3,152			5.500	5.533	FA	290,889	770,000	02/12/2010	02/15/2020
86787G-AG-7	SunTrust Bank Sub Bk Nt				2FE	4,993,300	105.9500	5,297,515	5,000,000	4,998,659		755			5.000	5.017	MS	83,333	250,000	08/17/2005	09/01/2015
869049-AE-6	Susa Partnership LP Deb				1FE	5,010,000	115.3870	5,769,365	5,000,000	5,007,290		(290)			7.500	7.483	JD	31,250	375,000	12/03/1997	12/01/2027
871829-AM-9	Sysco Corp Sr Nt				1FE	15,925,400	113.3410	18,134,560	16,000,000	15,956,437		7,043			5.375	5.436	MS	248,444	860,000	05/28/2009	03/17/2019
871829-AN-7	Sysco Corp Nt				1FE	23,335,532	122.3900	28,394,387	23,200,000	23,326,978		(2,152)			6.625	6.579	MS	444,022	1,537,000	04/13/2009	03/17/2039
871829-AQ-0	Sysco Corp Sr Nt				1FE	52,711,780	91.1590	48,314,217	53,000,000	52,751,677		25,844			2.600	2.662	JD	72,728	1,378,000	06/06/2012	06/12/2022
872287-AC-1	TCI Communications Inc Deb				1FE	600,728	112.4660	562,331	500,000	518,787		(10,961)			8.750	6.221	FA	18,229	43,750	05/25/2004	08/01/2015
872287-AF-4	TCI Communications Inc Deb				1FE	2,451,860	129.5480	2,590,962	2,000,000	2,328,959		(18,092)			7.875	5.951	FA	59,500	157,500	08/23/2005	02/15/2026
87305Q-CA-7	TTX Co Nt				2	2,973,660	109.7750	3,293,250	3,000,000	2,992,053		2,915			6.050	6.168	JD	8,067	181,500	06/15/2006	06/15/2016
87875U-AJ-1	Teco Finance Inc Co Gtd Nt				2FE	4,993,400	106.0280	5,301,375	5,000,000	4,997,395		1,111			4.000	4.025	MS	58,889	200,000	03/09/2010	03/15/2016
87875U-AK-8	Teco Finance Inc Gtd Nt				2FE	20,414,925	109.6700	22,482,309	20,500,000	20,442,238		7,711			5.150	5.204	MS	310,860	1,055,750	03/12/2010	03/15/2020
88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt			2	2FE	8,422,554	107.9490	9,092,063	8,422,554	8,422,554					6.125	6.172	MJSD	1,433	515,881	10/09/2003	03/30/2023
883556-AP-7	Thermo Fisher Scientific Inc Sr Nt				2FE	2,181,280	105.9050	2,118,090	2,000,000	2,064,263		(44,003)			5.000	2.670	JD	8,333	100,000	04/07/2011	06/01/2015
883556-AS-1	Thermo Fisher Scientific Inc Sr Nt				2FE	7,966,960	103.2520	8,260,160	8,000,000	7,990,700		6,728			3.200	3.290	MN	42,667	256,000	04/20/2010	05/01/2015
883556-AX-0	Thermo Fisher Scientific Inc Sr Nt				2FE	4,042,400	105.2730	4,210,904	4,000,000	4,032,666		(3,809)			4.500	4.366	MS	60,000	180,000	04/11/2011	03/01/2021
883556-AY-8	Thermo Fisher Scientific Inc Sr Nt				2FE	12,111,630	104.5500	12,545,940	12,000,000	12,051,567		(22,752)			3.200	2.993	MS	128,000	384,000	04/07/2011	03/01/2016
883556-AZ-5	Thermo Fisher Scientific Inc Sr Nt			1	2FE	11,562,320	99.1040	10,901,473	11,000,000	11,505,758		(56,562)			3.600	2.903	FA	149,600	396,000	01/22/2013	08/15/2021
883556-BC-5	Thermo Fisher Scientific Inc Sr Nt				2FE	13,524,920	93.0610	12,563,276	13,500,000	13,523,678		(1,923)			3.150	3.127	JJ	196,088	275,188	01/22/2013	01/15/2023
883556-BC-5	Thermo Fisher Scientific Inc Sr Nt	LS			2FE	7,042,140	93.0610	6,514,291	7,000,000	7,038,757		(3,383)			3.150	3.079	JJ	101,675	110,250	01/22/2013	01/15/2023
883556-BG-6	Thermo Fisher Scientific Inc Sr Nt			1	2FE	6,994,960	101.1180	7,078,225	7,000,000	6,994,960					5.300	5.304	FA	20,611		12/04/2013	02/01/2044
886438-AP-1	Tidewater Inc Sr Nt Ser 2013-B				2	24,000,000	98.9630	23,751,168	24,000,000	24,000,000					5.010	5.010	MN	303,940		09/30/2013	11/15/2023
887315-AY-5	Time Warner Companies Inc Sec Nt				2FE	1,483,590	118.8900	1,783,349	1,500,000	1,494,226		1,071			6.875	6.977	JD	4,583	103,125	06/03/1998	06/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
887315-BJ-7	Time Warner Companies Inc Deb				2FE	7,670,190	119.2110	8,344,742	7,000,000	7,265,545		(60,731)			7.250	6.111	AO	107,139	507,500	11/09/2006	10/15/2017
887315-BM-0	Time Warner Companies Inc Sec Nt				2FE	3,453,800	117.9830	4,129,419	3,500,000	3,467,276		1,331			6.950	7.056	JJ	112,165	243,250	06/03/1998	01/15/2028
887317-AC-9	Time Warner Inc Nt				2FE	23,793,700	112.8170	26,512,066	23,500,000	23,632,093		(44,093)			5.875	5.652	MN	176,413	1,380,625	09/30/2009	11/15/2016
887317-AF-2	Time Warner Inc Co Gtd Nt				2FE	44,851,500	109.6080	49,323,690	45,000,000	44,899,920		13,502			4.875	4.917	MS	645,938	2,193,750	03/03/2010	03/15/2020
887317-AL-9	Time Warner Inc Co Gtd Nt				2FE	5,513,400	111.0480	5,552,410	5,000,000	5,513,037		(363)			6.250	5.517	MS	79,861		12/09/2013	03/29/2041
88732J-AH-1	Time Warner Cable Inc Co Gtd Nt				2FE	10,749,300	109.0700	10,906,980	10,000,000	10,370,962		(100,783)			5.850	4.635	MN	97,500	585,000	12/18/2009	05/01/2017
88732J-AL-2	Time Warner Cable Inc Sr Nt				2FE	11,503,475	112.1440	12,896,537	11,500,000	11,502,069		(385)			6.750	6.745	JJ	388,125	776,250	06/17/2008	07/01/2018
88732J-AN-8	Time Warner Cable Inc Sr Nt				2FE	5,111,600	99.7180	4,985,895	5,000,000	5,105,372		(1,565)			7.300	7.117	JJ	182,500	365,000	02/03/2009	07/01/2038
88732J-AR-9	Time Warner Cable Inc Co Gtd Nt				2FE	11,944,080	101.6600	12,199,224	12,000,000	11,996,732		12,596			7.500	7.613	AO	225,000	900,000	03/23/2009	04/01/2014
88732J-AW-8	Time Warner Cable Inc Co Gtd Nt				2FE	14,851,650	101.5360	15,230,385	15,000,000	14,903,094		13,265			5.000	5.125	FA	312,500	750,000	12/18/2009	02/01/2020
89054X-AA-3	Topaz Solar Farms LLC Nt			2	2FE	34,000,000	100.2010	34,068,238	34,000,000	34,000,000					5.750	5.749	MS	494,181	1,955,000	02/16/2012	09/30/2039
89054X-AB-1	Topaz Solar Farms LLC Nt				2FE	13,500,000	94.3880	12,742,313	13,500,000	13,500,000					4.875	4.875	MS	166,359	301,641	04/10/2013	09/30/2039
891490-AR-5	Tosco Corp Deb				1FE	2,371,636	131.5530	2,631,058	2,000,000	2,273,183		(13,304)			7.800	6.250	JJ	78,000	156,000	07/01/2004	01/01/2027
89233P-4B-9	Toyota Motor Credit Corp MT Nt				1FE	8,156,762	103.9940	8,267,547	7,950,000	8,023,882		(49,101)			3.200	2.547	JD	9,893	254,400	03/22/2011	06/17/2015
89233P-4C-7	Toyota Motor Credit Corp MT Nt				1FE	7,689,443	108.4630	7,888,521	7,273,000	7,588,569		(42,462)			4.500	3.738	JD	12,728	327,285	07/20/2011	06/17/2020
89233P-4S-2	Toyota Motor Credit Corp Sr Nt				1FE	4,144,756	107.1040	4,123,492	3,850,000	4,078,215		(28,420)			4.250	3.298	JJ	77,267	163,625	08/03/2011	01/11/2021
89233P-5T-9	Toyota Motor Credit Corp Sr Nt				1FE	29,888,700	100.0290	30,008,700	30,000,000	29,907,812		9,856			3.300	3.344	JJ	464,750	990,000	01/09/2012	01/12/2022
893045-AC-8	Trans-Allegheny Interstate Ln Sr Nt				2FE	14,943,900	102.8580	15,428,730	15,000,000	14,987,308		11,737			4.000	4.084	JJ	276,667	600,000	01/19/2010	01/15/2015
893570-BY-6	Transcontinental Gas P L Corp Sr Nt				2FE	13,882,515	115.2890	17,293,305	15,000,000	14,394,738		111,890			6.050	7.123	JD	40,333	907,500	09/30/2008	06/15/2018
89615#-AH-9	Trident Seafoods Corp Sr Sec Nt				2	23,000,000	109.5590	25,198,667	23,000,000	23,000,000					5.960	5.960	MS	380,778	1,370,800	09/21/2006	09/21/2016
896678-AD-1	Trinova Corp Deb (Aeroquip-Vickers-now)				2FE	988,090	126.1740	1,261,736	1,000,000	991,821		375			7.875	7.980	JD	6,563	78,750	05/29/1996	06/01/2026
90265E-AG-5	UDR Inc Co Gtd Nt			1	2FE	25,353,910	102.7580	25,689,425	25,000,000	25,329,671		(36,837)			4.625	4.410	JJ	549,219	1,086,875	01/18/2013	01/10/2022
90265E-AH-3	UDR Inc Nt			1	2FE	7,498,575	100.5380	7,540,373	7,500,000	7,498,639		64			3.700	3.703	AO	73,229		09/19/2013	10/01/2020
90269Q-AM-1	UGI Utilities Inc MT Nt Ser B				1FE	12,230,133	105.0230	12,602,796	12,000,000	12,114,629		(81,569)			5.160	4.435	MN	80,840	619,200	07/30/2012	05/15/2015
902905-AL-2	USX Marathon Group Deb				2FE	2,120,112	129.1610	2,486,345	1,925,000	2,069,818		(11,706)			9.375	8.119	MN	23,060	180,469	12/18/2008	05/15/2022
902905-AQ-1	USX Marathon Group Deb				2FE	1,857,744	120.4620	1,897,281	1,575,000	1,758,281		(13,531)			8.125	6.471	JJ	59,008	127,969	06/29/2004	07/15/2023
90346Y-AB-5	US Shipping Corp Term Ln Nt 1				4FE	2,955,150	102.2500	3,052,163	2,985,000	2,958,105		2,955			9.000	9.359	MJSD	2,985	172,383	05/14/2013	04/26/2018
904764-AK-3	Unilever Cap Corp Co Gtd Nt				1FE	12,553,823	111.9180	14,213,535	12,700,000	12,615,911		14,103			4.800	4.948	FA	230,293	609,600	03/25/2009	02/15/2019
90520G-AA-4	Union Bank of California Sub Bk Nt				1FE	3,984,240	110.8140	4,432,556	4,000,000	3,995,404		1,763			5.950	6.003	MN	33,056	238,000	05/08/2006	05/11/2016
905581-AR-5	Union Carbide Corp Deb				2FE	3,130,170	115.8020	3,474,072	3,000,000	3,084,527		(4,667)			7.500	7.135	JD	18,750	225,000	04/01/1998	06/01/2025
906548-CE-0	Union Elec Co Sr Nt				1FE	5,546,450	114.6460	5,732,315	5,000,000	5,267,690		(69,838)			6.400	4.702	JD	14,222	320,000	09/04/2009	06/15/2017
906548-CG-5	Union Elec Co 1st Mtg Bd				1FE	15,007,440	119.9830	17,997,390	15,000,000	15,005,490		(885)			6.700	6.691	FA	418,750	1,005,000	06/12/2008	02/01/2019
907818-CZ-9	Union Pacific Corp Sr Nt				2FE	9,809,000	113.5800	11,357,990	10,000,000	9,900,912		22,112			5.750	6.041	MN	73,472	575,000	05/20/2009	11/15/2017
907818-DD-7	Union Pacific Corp Sr Nt				2FE	12,697,500	116.5160	11,651,620	10,000,000	12,439,318		(258,182)			6.125	1.887	FA	231,389	306,250	04/17/2013	02/15/2020
90982P-AA-5	United Cities Gas Co Nt Ser A				1FE	4,175,261	106.4820	4,259,280	4,000,000	4,123,605		(6,769)			6.670	6.298	JD	11,858	266,800	12/21/2005	12/15/2025
91019P-CS-9	UDR Inc Sr Nt				2FE	2,210,060	105.7790	2,115,580	2,000,000	2,174,916		(35,144)			4.250	2.162	JD	7,083	85,000	01/17/2013	06/01/2018
910556-AA-9	United Group Inv Partnership Sr Nt Ser A				3	9,710,182	108.8950	10,889,460	10,000,000	9,886,410		36,696			6.130	6.590	MS	156,656	613,000	07/07/2008	09/29/2016
911308-AA-2	United Parcel Service Deb				1FE	9,407,690	129.3640	9,055,459	7,000,000	8,214,117		(161,362)			8.375	5.097	AO	146,563	586,250	05/13/2005	04/01/2020
911312-AK-2	United Parcel Service Sr Nt				1FE	33,363,240	113.7400	32,415,872	28,500,000	32,911,923		(451,317)			5.125	2.002	AO	365,156	730,313	06/04/2013	04/01/2019
913017-BQ-1	United Technologies Corp Sr Nt				1FE	51,141,182	118.0400	56,187,230	47,600,000	49,661,904		(346,777)			6.125	5.145	FA	1,214,792	2,915,500	05/28/2009	02/01/2019
913017-BT-5	United Technologies Corp Sr Nt				1FE	19,753,400	97.1090	19,421,740	20,000,000	19,759,757		4,061			4.500	4.576	JD	75,000	900,000	05/24/2012	06/01/2042
913017-BV-0	United Technologies Corp Sr Nt				1FE	12,490,375	97.7780	12,222,275	12,500,000	12,491,710		850			3.100	3.109	JD	32,292	387,500	05/24/2012	06/01/2022
91324P-BU-5	UnitedHealth Group Inc Sr Nt			1	1FE	5,209,450	94.4620	4,723,095	5,000,000	5,206,474		(2,976)			4.625	4.365	MN	29,549	231,250	02/22/2013	11/15/2041
91324P-BV-3	UnitedHealth Group Inc Sr Nt			1	1FE	13,216,927	95.1230	12,478,235	13,118,000	13,208,517		(8,410)			2.875	2.778	MS	111,048	377,143	02/22/2013	03/15/2022
91324P-BZ-4	UnitedHealth Group Inc Sr Nt			1	1FE	9,107,930	91.5660	8,240,904	9,000,000	9,096,463		(9,628)			2.750	2.614	FA	93,500	201,438	10/22/2012	02/15/2023
91324P-CA-8	UnitedHealth Group Inc Sr Nt			1	1FE	4,886,500	84.8060	4,240,320	5,000,000	4,888,847		1,979			3.950	4.082	AO	41,694	193,660	10/17/2012	10/15/2042
91324P-CD-2	UnitedHealth Group Inc Sr Nt			1	1FE	23,674,560	89.7430	21,538,320	24,000,000	23,679,592		5,032			4.250	4.331	MS	300,333	558,167	02/25/2013	03/15/2043
918005-AT-6	Aquila Inc Sr Nt				2FE	2,041,420	119.5640	2,391,280	2,000,000	2,021,477		(1,890)			8.270	8.083	MN	21,134	165,400	07/01/1992	11/15/2021
91802M-AA-8	Utility Contract Funding LLC Nt			2	2FE	3,361,652	109.0960	3,669,439	3,363,502	3,362,849		1			7.944	7.944	AO	66,799	267,197	06/27/2002	10/01/2016
91911X-AM-6	Valeant Pharmaceuticals Intl Co Gtd Nt			1	4FE	9,093,750	107.7500	10,775,000	10,000,000	9,265,624		78,020			7.000	8.451	AO	175,000	700,000	09/22/2011	10/01/2020
91911X-AQ-7	Valeant Pharmaceuticals Intl Co Gtd Nt			1	4FE	7,080,000	106.0000	8,480,000	8,000,000	7,234,282		69,105			6.750	8.481	FA	204,000	540,000	08/19/2011	08/15/2021
91913Y-AK-6	Valero Energy Corp Sr Nt				2FE	4,683,308	101.0280	4,566,452	4,520,000	4,530,904		(43,295)			4.750	3.756	AO	53,675	214,700	04/15/2010	04/01/2014
920355-AC-8	Valspar Corp Nt				2FE	5,996,024	105.4560	6,327,384	6,000,000	5,999,268		433			5.100	5.108	FA	127,500	306,000	03/20/2006	08/01/2015
92343V-AF-1	Verizon Communications Inc Sr Nt				2FE	6,382,508	110.8160	7,437,990	6,712,000	6,405,666		5,435			6.250	6.638	AO	104,875	419,500	03/19/2009	04/01/2037
92343V-AK-0	Verizon Communications Inc Nt				2FE	9,905,100	112.2970	11,229,670	10,000,000	9,912,671		1,477			6.400	6.472	FA	241,778	640,000	02/07/2008	02/15/2038
92343V-AL-8	Verizon Communications Inc Bd				2FE	7,481,700	112.9760	8,473,193	7,500,000	7,491,265		1,840			5.500	5.532	FA	155,833	412,500	02/07/2008	02/15/2018
92343V-AP-9	Verizon Communications Inc Bd				2FE	8,182,245	119.0070	9,863,267	8,288,000	8,189,970		1,510			6.900	7.002	AO	120,729	571,872	04/01/2008	04/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-AV-6	Verizon Communications Inc Sr Nt				2FE	4,173,400	117.5390	4,701,560	4,000,000	4,105,361		(16,762)			6.350	5.761	AO	63,500	254,000	06/26/2009	04/01/2019
92343V-BR-4	Verizon Communications Inc Sr Nt				2FE	51,831,520	107.3690	55,831,984	52,000,000	51,835,267		3,747			5.150	5.192	MS	766,206		09/11/2013	09/15/2023
92343V-BT-0	Verizon Communications Inc Sr Nt				2FE	31,542,250	116.9960	36,268,729	31,000,000	31,541,973		(277)			6.550	6.414	MS	580,949		12/09/2013	09/15/2043
92344S-AK-6	Verizon Wireless Sr Nt				1FE	4,729,050	126.6130	4,747,999	3,750,000	4,331,518		(103,439)			8.500	4.883	MN	40,729	318,750	11/12/2009	11/15/2018
92344X-AB-5	Verizon New York Inc Sr Nt Ser B				2FE	36,717,859	113.3690	35,043,523	30,911,000	36,340,379		(164,103)			7.375	5.802	AO	569,922	2,279,686	08/30/2011	04/01/2032
925524-BG-4	Viacom Inc Sr Nt				2FE	11,128,684	104.6310	10,253,799	9,800,000	10,966,105		(145,918)			4.500	2.664	MS	147,000	441,000	11/15/2012	03/01/2021
92553P-AD-4	Viacom Inc Nt				2FE	5,096,900	113.7320	5,686,615	5,000,000	5,061,908		(9,061)			5.625	5.370	MS	82,813	281,250	09/24/2009	09/15/2019
92553P-AE-2	Viacom Inc Nt				2FE	5,965,830	102.6080	6,156,486	6,000,000	5,994,814		7,128			4.375	4.502	MS	77,292	262,500	08/19/2009	09/15/2014
92553P-AF-9	Viacom Inc Sr Nt				2FE	3,992,560	105.5090	4,220,364	4,000,000	3,997,658		1,298			4.250	4.286	MS	50,056	170,000	09/24/2009	09/15/2015
92553P-AJ-1	Viacom Inc Sr Nt				2FE	5,901,660	99.3850	5,963,076	6,000,000	5,918,767		8,490			3.875	4.076	JD	10,333	232,500	12/07/2011	12/15/2021
92553P-AT-9	Viacom Inc Sr Nt			1	2FE	5,443,240	99.7920	5,488,560	5,500,000	5,444,956		1,716			4.250	4.378	MS	85,708		08/12/2013	09/01/2023
927804-FA-7	Virginia Elec & Pwr Co Sr Nt Ser B				1FE	6,043,800	115.9840	6,959,016	6,000,000	6,040,184		(867)			6.000	5.945	JJ	166,000	360,000	01/27/2009	01/15/2036
927804-FE-9	Virginia Elec & Pwr Co Sr Nt				1FE	3,927,034	120.5270	4,580,022	3,800,000	3,918,232		(2,149)			6.350	6.101	MN	20,779	241,300	05/08/2009	11/30/2037
927804-FF-6	Virginia Elec & Pwr Co Sr Nt				1FE	5,859,679	113.5010	6,452,526	5,685,000	5,778,925		(19,014)			5.400	4.971	AO	52,018	306,990	05/08/2009	04/30/2018
927804-FH-2	Virginia Elec & Pwr Co Sr Nt				1FE	5,996,720	112.0120	6,720,726	6,000,000	5,998,023		305			5.000	5.007	JD	833	300,000	06/23/2009	06/30/2019
927804-FP-4	Virginia Elec & Pwr Co Sr Nt			1	1FE	24,488,240	99.5980	24,401,608	24,500,000	24,488,309		69			4.650	4.653	FA	430,383		08/12/2013	08/15/2043
927847-AA-1	Virginia Mason Med Cntr Sec Nt			2	2FE	20,000,000	83.1720	16,634,440	20,000,000	20,000,000					5.136	5.137	FA	388,053	316,720	04/19/2013	08/15/2044
92924S-AB-4	Westfield Group Sr Nt				1FE	15,628,576	111.6370	15,182,659	13,600,000	15,123,707		(504,869)			5.700	1.520	AO	193,800	775,200	01/22/2013	10/01/2016
92928Q-AB-4	WEA Finance LLC Co Gtd Nt			1	1FE	22,925,750	105.5350	24,273,119	23,000,000	22,942,469		6,420			4.625	4.666	MN	150,698	1,063,750	06/07/2011	05/10/2021
92976W-BH-8	Wachovia Corp Sr Nt				1FE	12,446,500	115.3080	14,413,475	12,500,000	12,474,434		5,402			5.750	5.807	FA	299,479	718,750	01/28/2008	02/01/2018
92979B-AA-0	Wacker Chemical Corp Sr Nt Ser A		E		2	20,095,980	98.2610	19,652,232	20,000,000	20,083,857		(12,123)			3.000	3.000	AO	113,333	300,000	04/23/2013	04/23/2018
929903-AJ-1	Wachovia Corp Sub Bk Nt				1FE	3,986,680	102.7190	4,108,748	4,000,000	3,999,025		1,605			5.250	5.293	FA	87,500	210,000	07/19/2004	08/01/2014
931142-CM-3	Wal-Mart Stores Inc Sr Nt				1FE	18,163,966	120.1850	21,092,450	17,550,000	18,121,838		(10,363)			6.200	5.945	AO	229,710	1,088,100	05/15/2009	04/15/2038
931142-CP-6	Wal-Mart Stores Inc Sr Nt				1FE	4,893,450	108.4670	5,423,360	5,000,000	4,939,105		10,477			4.125	4.395	FA	85,938	206,250	04/22/2009	02/01/2019
931142-CQ-4	Wal-Mart Stores Inc Sr Nt				1FE	12,007,040	101.0830	12,129,912	12,000,000	12,000,560		(1,486)			3.200	3.187	MN	49,067	384,000	05/26/2009	05/15/2014
931142-CU-5	Wal-Mart Stores Inc Sr Nt				1FE	14,395,500	104.7850	15,717,780	15,000,000	14,550,593		58,893			3.625	4.154	JJ	261,302	543,750	04/11/2011	07/08/2020
931142-DD-2	Wal-Mart Stores Inc Sr Nt				1FE	51,323,838	107.6740	54,913,587	51,000,000	51,249,341		(28,759)			4.250	4.171	AO	457,583	2,167,500	04/21/2011	04/15/2021
93884P-CJ-7	Washington Gas Lt Co MT Nt Ser C				1FE	3,905,640	117.7870	4,711,476	4,000,000	3,933,913		3,132			6.820	7.018	MS	80,324	272,800	09/19/2000	10/09/2026
93884P-CL-2	Washington Gas Lt Co MT Nt Ser C				1FE	1,137,620	115.6340	1,156,344	1,000,000	1,100,956		(5,306)			6.620	5.511	MS	19,492	66,200	08/09/2005	10/23/2026
93933W-AA-4	Washington Mutual Bk FA Sub Bk Nt				6	0	0.0100	700	7,000,000						6.875	0.000	JD			10/27/2003	06/15/2015
941063-AQ-2	Waste Management Inc Co Gtd Nt				2FE	14,419,790	106.5460	13,851,032	13,000,000	14,325,778		(94,012)			4.600	3.007	MS	199,333	299,000	06/03/2013	03/01/2021
94106L-AS-8	Waste Management Inc Co Gtd Nt				2FE	17,119,520	115.0570	18,409,072	16,000,000	16,616,486		(128,637)			6.100	5.070	MS	287,378	976,000	10/02/2009	03/15/2018
94106L-AU-3	Waste Management Inc Co Gtd Nt				2FE	19,223,920	120.9460	18,952,254	15,670,000	18,162,221		(427,293)			7.375	3.944	MS	353,119	1,155,663	11/01/2011	03/11/2019
94106L-AW-9	Waste Management Inc Co Gtd Nt				2FE	5,887,420	108.7410	5,980,755	5,500,000	5,772,379		(36,224)			4.750	3.880	JD	726	261,250	08/30/2010	06/30/2020
942683-AE-3	Watson Pharmaceuticals Inc Sr Nt				2FE	2,111,388	115.2790	1,971,264	1,710,000	2,049,185		(55,800)			6.125	2.339	FA	39,568	104,738	11/14/2012	08/15/2019
942683-AF-0	Watson Pharmaceuticals Inc Sr Nt				2FE	47,711,985	93.2720	45,236,872	48,500,000	47,758,956		45,200			3.250	3.454	AO	394,063	949,722	06/05/2013	10/01/2022
942683-AG-8	Watson Pharmaceuticals Inc Sr Nt				2FE	9,424,705	98.9570	9,193,115	9,290,000	9,395,063		(26,999)			1.875	1.563	AO	43,547	173,704	11/20/2012	10/01/2017
942683-AH-6	Watson Pharmaceuticals Inc Sr Nt				2FE	6,896,120	90.9800	6,368,600	7,000,000	6,898,156		1,640			4.625	4.718	AO	80,938	322,851	09/27/2012	10/01/2042
947074-AJ-9	Weatherford Intl Ltd Co Gtd Nt				2FE	16,455,408	113.0510	19,410,925	17,170,000	16,929,897		42,917			6.350	6.741	JD	48,458	1,090,295	11/15/2011	06/15/2017
94707V-AA-8	Weatherford Intl Ltd Co Gtd Nt				2FE	8,644,464	107.4260	8,594,064	8,000,000	8,546,091		(69,895)			5.125	3.955	MS	120,722	410,000	07/30/2012	09/15/2020
948741-AH-6	Weingarten Realty Inv Sr Nt			1	2FE	33,475,855	91.8700	30,776,283	33,500,000	33,477,897		1,852			3.375	3.384	MS	332,906	1,055,250	10/01/2012	10/15/2022
948741-AK-9	Weingarten Realty Inv Sr Nt			1	2FE	12,945,790	97.9480	12,733,214	13,000,000	12,945,937		147			4.450	4.499	JJ	122,128		10/03/2013	01/15/2024
94874R-CQ-7	Weingarten Realty Investors MT Nt Ser A				2FE	6,000,000	110.2040	6,612,234	6,000,000	6,000,000					5.542	5.542	JD	14,779	332,520	12/12/2006	12/15/2016
94973V-BE-6	Wellpoint Inc Sr Nt				2FE	9,957,900	99.2060	9,920,640	10,000,000	9,961,098		3,198			2.300	2.391	JJ	92,639		07/30/2013	07/15/2018
949746-RD-5	Wells Fargo & Co Sub Nt				1FE	37,014,380	103.8690	37,872,605	36,462,000	37,011,661		(2,719)			5.606	5.502	JJ	198,728		11/26/2013	01/15/2044
94974B-FJ-4	Wells Fargo & Co Sr Nt				1FE	30,981,710	94.5440	29,308,485	31,000,000	30,983,086		1,376			3.450	3.457	FA	409,975	534,750	02/06/2013	02/13/2023
94974B-FN-5	Wells Fargo & Co Sub Nt				1FE	4,982,950	98.5850	4,929,245	5,000,000	4,983,476		526			4.125	4.167	FA	77,917		08/08/2013	08/15/2023
94974B-FP-0	Wells Fargo & Co Sub Nt				1FE	24,997,720	102.4010	25,600,150	25,000,000	24,997,729		9			5.375	5.376	MN	235,156		10/21/2013	11/02/2043
94978#-CA-3	Wells Fargo Bank Northwest NA Sr Nt			2	3	2,890,319	104.6630	3,025,089	2,890,319	2,890,319					6.210	6.211	JJ	89,246	179,489	07/16/2004	01/02/2020
94978#-CB-1	Wells Fargo Bank Northwest NA Sr Nt			2	3	2,917,926	104.6650	3,054,048	2,917,926	2,917,926					6.210	6.211	JJ	90,098	181,203	07/16/2004	01/02/2020
955306-B#-1	West Pharmaceutical Svcs Sr Nt Ser B				2	5,000,000	94.7890	4,739,444	5,000,000	5,000,000					3.820	3.820	JJ	93,378	191,000	07/05/2012	07/05/2024
955306-B@-3	West Pharmaceutical Svcs Sr Nt Ser A				2	4,000,000	96.8490	3,873,968	4,000,000	4,000,000					3.670	3.670	JJ	71,769	146,800	07/05/2012	07/05/2022
961068-AE-9	Westmoreland Mining LLC Sr Sec Nt			2	3	6,840,000	105.4060	7,209,772	6,840,000	6,840,000					8.020	8.098	MJSD	1,524	548,568	06/26/2008	03/31/2018
961548-AL-8	Westvaco Corp Deb				2FE	16,732,870	126.5040	19,608,120	15,500,000	16,064,385		(66,926)			9.750	8.969	JD	67,167	1,511,250	06/18/1997	06/15/2020
96647K-AF-9	Whitman Corp Nt				1FE	6,500,845	123.4010	8,021,072	6,500,000	6,500,783		(37)			7.290	7.289	MS	139,523	473,850	09/22/2000	09/15/2026
969133-AG-2	Willamette Inds Inc Deb				2FE	1,995,600	123.9170	2,478,332	2,000,000	1,997,689		199			9.000	9.021	AO	45,000	180,000	09/27/1991	10/01/2021
96950F-AD-6	Williams Partners LP Sr Nt				2FE	39,991,764	109.3470	43,738,960	40,000,000	39,995,740		568			5.250	5.252	MS	618,333	2,100,000	08/04/2011	03/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96950F-AL-8	Williams Partners LP Sr Nt			1	2FE	16,897,320	99.3210	16,884,485	17,000,000	16,898,386		1,066			4.500	4.576	MN	97,750		11/12/2013	11/15/2023
96950H-AD-2	Williams Partners LP Sr Nt				2FE	13,418,315	115.3140	13,261,122	11,500,000	12,664,993		(350,097)			7.250	3.741	FA	347,396	833,750	10/13/2011	02/01/2017
976656-CA-4	Wisconsin Electric Power Co Nt				1FE	2,000,840	101.3380	2,026,754	2,000,000	2,000,044		(171)			6.000	5.991	AO	30,000	120,000	09/26/2008	04/01/2014
982526-AQ-8	Wrigley Wm Jr Co Sr Nt				2FE	11,988,120	98.8520	11,862,204	12,000,000	11,988,420		300			3.375	3.391	AO	78,750		10/16/2013	10/21/2020
983024-AL-4	Wyeth Nt				1FE	9,357,878	116.0140	10,151,190	8,750,000	9,313,207		(12,827)			6.000	5.515	FA	198,333	525,000	05/01/2007	02/15/2036
98385X-AT-3	XTO Energy Inc Nt				1FE	9,971,300	120.9170	12,091,670	10,000,000	9,983,308		2,772			6.500	6.540	JD	28,889	650,000	08/04/2008	12/15/2018
984121-BP-7	Xerox Corp Sr Nt				2FE	16,629,150	110.5290	16,579,350	15,000,000	15,636,425		(269,880)			6.400	4.357	MS	282,667	960,000	01/29/2010	03/15/2016
984121-BQ-5	Xerox Corp Sr Nt				2FE	3,331,320	113.5750	3,407,244	3,000,000	3,160,299		(47,092)			6.750	4.863	FA	84,375	202,500	02/08/2010	02/01/2017
984121-BW-2	Xerox Corp Sr Nt				2FE	23,126,595	114.2880	24,229,056	21,200,000	22,317,600		(223,651)			6.350	4.992	MN	172,014	1,346,200	02/10/2010	05/15/2018
984121-BZ-5	Xerox Corp Sr Nt				2FE	7,109,270	103.7430	7,261,996	7,000,000	7,026,396		(22,593)			4.250	3.903	FA	112,389	297,500	01/22/2010	02/15/2015
984121-CA-9	Xerox Corp Sr Nt				2FE	20,113,320	110.2720	21,503,060	19,500,000	19,908,611		(57,210)			5.625	5.211	JD	48,750	1,096,875	02/23/2010	12/15/2019
984121-CD-3	Xerox Corp Sr Nt				2FE	21,573,855	102.9290	22,129,671	21,500,000	21,570,176		(8,177)			4.500	4.446	MN	123,625	967,500	07/23/2012	05/15/2021
988498-AF-8	Yum Brands Inc Sr Nt				2FE	19,158,490	111.4860	21,182,302	19,000,000	19,101,708		(14,979)			5.300	5.190	MS	296,506	1,007,000	10/01/2009	09/15/2019
98934K-AB-6	Zeneca Wilmington Gtd Deb				1FE	4,757,803	123.2800	5,239,404	4,250,000	4,571,780		(23,372)			7.000	5.973	MN	38,014	297,500	09/16/2003	11/15/2023
C9536D-AD-4	Vantage Pipeline Term Ln Nt 1				3FE	1,990,000	100.3130	2,006,250	2,000,000	1,990,391		391			4.000	4.103	MJSD	889	26,444	09/03/2013	08/19/2020
F3166#-AA-2	Essilor Intl Sr Nt Ser A				1	15,000,000	101.2820	15,192,317	15,000,000	15,000,000					2.650	2.650	MS	117,042	397,500	03/15/2012	03/15/2017
F3166#-AB-0	Essilor Intl Sr Nt Ser B				1	10,000,000	100.3190	10,031,924	10,000,000	10,000,000					3.100	3.100	MS	91,278	310,000	03/15/2012	03/15/2019
F3166#-AC-8	Essilor Intl Sr Nt Ser A		E		1Z	8,000,000	98.5620	7,884,939	8,000,000	8,000,000					1.840	1.840	MN	22,898		11/05/2013	05/05/2017
G91608-AA-6	UK Power Network Serv Hldg Ltd Nt				2	27,000,000	101.6710	27,451,295	27,000,000	27,000,000					5.000	5.000	JD	63,750	1,350,000	12/14/2011	12/14/2021
G9270#-AA-1	Village Roadshow Pictures Term Ln A2				2Z	8,910,000	100.5000	9,045,000	9,000,000	8,927,179		16,371			5.250	5.517	JAJO	120,750	367,543	12/10/2012	11/21/2017
K7802#-AP-4	Royal Greenland A/S Sr Nt				1	10,000,000	120.6840	12,068,368	10,000,000	10,000,000					7.100	7.100	FA	246,528	710,000	08/26/2009	08/26/2019
L7601F-AC-5	Pinnacle Acquistion (Paradigm) Term Ln C				4Z	9,741,755	99.6670	9,842,336	9,875,250	9,757,439		15,683			4.750	5.024	MJSD	6,515	419,561	02/12/2013	07/30/2019
008474-A*-9	Agnico Eagle Mines Ltd Sr Nt		I		2	13,000,000	106.2790	13,816,230	13,000,000	13,000,000					6.130	6.130	AO	185,943	796,900	04/07/2010	04/07/2017
008916-AH-1	Agrium Inc Sr Nt		I		2FE	63,246,275	117.9800	68,115,638	57,735,000	61,246,994		(604,415)			6.750	5.341	JJ	1,797,002	3,897,113	09/29/2011	01/15/2019
008916-AJ-7	Agrium Inc Sr Nt		I	1	2FE	19,941,550	107.6330	21,526,680	20,000,000	19,944,597		815			6.125	6.146	JJ	564,861	1,225,000	12/16/2010	01/15/2041
008916-AK-4	Agrium Inc Sr Nt		I	1	2FE	6,988,146	91.6480	6,369,522	6,950,000	6,983,892		(3,416)			3.150	3.085	AO	54,731	218,925	09/28/2012	10/01/2022
064149-D8-7	Bank of Nova Scotia Sr Nt		I		1FE	9,983,400	104.0950	10,409,460	10,000,000	9,992,265		3,294			2.900	2.936	MS	74,111	290,000	03/22/2011	03/29/2016
067901-AH-1	Barrick Gold Corp Sr Nt		I		2FE	12,477,544	83.4140	10,426,725	12,500,000	12,479,002		319			5.250	5.261	AO	164,063	656,250	06/14/2012	04/01/2042
124900-B@-9	CCL Industries Inc Gtd Sr Nt Ser C		I		2	5,070,495	114.7550	5,737,731	5,000,000	5,030,334		(5,578)			7.090	6.931	JJ	170,357	354,500	08/02/2004	07/08/2018
136375-AY-8	Canadian Natl RR Co Deb		I		1FE	1,082,460	124.4810	1,244,809	1,000,000	1,047,462		(3,499)			7.625	6.928	MN	9,743	76,250	02/02/1998	05/15/2023
136375-BD-3	Canadian Natl RR Co Nt		I		1FE	5,667,095	127.5580	7,015,668	5,500,000	5,628,769		(5,304)			6.900	6.643	JJ	174,992	379,500	05/25/2004	07/15/2028
136375-BE-1	Canadian Natl RR Co Nt		I		1FE	6,250,272	127.2070	7,250,822	5,700,000	6,193,567		(10,147)			6.712	6.006	JJ	176,414	382,584	05/14/2007	07/15/2036
136375-BL-5	Canadian Natl RR Co Nt		I		1FE	16,923,278	118.3130	18,930,048	16,000,000	16,828,876		(20,543)			6.250	5.824	FA	416,667	1,000,000	04/27/2007	08/01/2034
136375-BQ-4	Canadian Natl RR Co Sr Nt		I		1FE	5,255,500	121.8230	6,091,165	5,000,000	5,236,285		(4,375)			6.375	6.000	MN	40,729	318,750	12/17/2008	11/15/2037
136375-BT-8	Canadian Natl RR Co Nt		I		1FE	11,865,720	114.7510	13,770,120	12,000,000	11,921,551		12,740			5.550	5.698	MS	222,000	666,000	02/18/2009	03/01/2019
136420-AF-3	Canadian Occidental Petroleum Sr Nt		I		1FE	15,970,540	123.3350	17,266,886	14,000,000	15,777,695		(76,188)			7.400	6.061	MN	172,667	1,050,000	05/04/2011	05/01/2028
136454-AA-3	Canadian Pacific Railway Co Deb Nt Ser 9		I	2	2FE	1,982,627	100.1030	1,634,554	1,632,871	1,634,606		(27,974)			7.480	3.999	JAN	118,067	122,139	12/21/2005	01/13/2014
13645R-AP-9	Canadian Pacific Railway Sr Nt		I		2FE	34,352,850	104.0620	36,421,805	35,000,000	34,464,585		53,615			4.500	4.731	JJ	726,250	1,575,000	11/28/2011	01/15/2022
14040*-AA-1	Capital Power US Funding Sr Nt Ser A		I		2	30,000,000	107.0270	32,108,054	30,000,000	30,000,000					5.210	5.210	JD	69,467	1,563,000	06/15/2011	06/15/2021
15135U-AD-1	Cenovus Energy Inc Sr Nt		I		2FE	29,083,747	113.9130	30,018,380	26,352,000	28,185,053		(274,836)			5.700	4.324	AO	317,102	1,502,064	07/20/2010	10/15/2019
292505-AD-6	EnCana Corp Sr Nt		I		2FE	25,683,031	109.4310	25,229,202	23,055,000	25,587,942		(64,939)			6.500	5.592	FA	566,128	1,498,575	08/22/2012	08/15/2034
292505-AE-4	EnCana Corp Sr Nt		I		2FE	16,353,233	110.6000	15,506,064	14,020,000	16,284,142		(47,511)			6.625	5.401	FA	350,889	928,825	07/26/2012	08/15/2037
292505-AG-9	EnCana Corp Nt		I		2FE	26,809,625	109.7770	25,248,756	23,000,000	26,702,447		(75,685)			6.500	5.304	FA	622,917	1,495,000	08/21/2012	02/01/2038
29250N-AB-1	Enbridge Inc Sr Nt		I		2FE	3,897,360	110.7980	4,431,936	4,000,000	3,958,303		11,327			5.600	5.958	AO	56,000	224,000	10/03/2007	04/01/2017
448055-AC-7	Husky Energy Inc Sr Nt		I		2FE	13,221,895	113.9970	13,109,655	11,500,000	12,570,253		(266,410)			6.200	3.497	MS	209,939	713,000	06/23/2011	09/15/2017
448055-AD-5	Husky Energy Inc Sr Nt		I		2FE	14,234,226	120.1770	15,623,062	13,000,000	14,178,176		(21,880)			6.800	6.074	MS	260,289	884,000	08/04/2011	09/15/2037
448055-AJ-2	Husky Energy Inc St Nt		I	1	2FE	5,173,850	98.7030	4,935,170	5,000,000	5,149,823		(15,854)			3.950	3.519	AO	41,694	197,500	06/11/2012	04/15/2022
46294*-AB-4	Iron Ore Company of Canada Sr Sec Nt		I	2	2	10,666,667	111.0120	11,841,231	10,666,667	10,666,667					6.600	6.599	AO	119,289	732,889	11/02/2005	10/31/2017
496902-AJ-6	Kinross Gold Corp Sr Nt	LS	I		2FE	39,679,318	95.5320	38,212,920	40,000,000	39,725,425		28,469			5.125	5.235	MS	683,333	2,050,000	06/22/2012	09/01/2021
496902-AK-3	Kinross Gold Corp Sr Nt		I		2FE	14,878,659	89.6080	13,441,185	15,000,000	14,882,816		1,380			6.875	6.939	MS	343,750	1,031,250	06/22/2012	09/01/2041
53278L-A#-4	Linamar Corp Sr Nt		I		2	10,000,000	109.5950	10,959,523	10,000,000	10,000,000					5.310	5.310	JJ	234,525	531,000	07/22/2010	07/22/2017
564905-C#-2	Maple Leaf Foods Inc Sr Nt		A		2	30,000,000	103.8420	31,152,533	30,000,000	30,000,000					5.210	5.210	JJ	768,475	1,668,000	01/04/2011	01/04/2021
65334H-AA-0	Nexen Inc Sr Nt		I		1FE	36,968,736	129.2000	43,088,067	33,350,000	36,721,997		(91,107)			7.875	6.891	MS	773,303	2,659,663	02/01/2011	03/15/2032
65334H-AE-2	Nexen Inc Sr Nt		I		1FE	17,221,199	106.7970	19,861,001	18,597,000	17,299,787		27,920			5.875	6.485	MS	336,877	1,111,171	04/06/2011	03/10/2035
65334H-AG-7	Nexen Inc Sr Nt		I		1FE	10,072,800	113.8320	11,383,150	10,000,000	10,070,239		(1,288)			6.400	6.342	MN	81,778	650,000	04/06/2011	05/15/2037
65334H-AJ-1	Nexen Inc Sr Nt		I		1FE	5,451,550	127.5260	6,376,295	5,000,000	5,434,498		(6,222)			7.500	6.780	JJ	157,292	380,000	01/12/2011	07/30/2039
65334H-AK-8	Nexen Inc Sr Nt		I		1FE	13,870,813	115.2810	14,410,075	12,500,000	13,504,509		(155,423)			6.200	4.549	JJ	325,069	787,500	10/20/2011	07/30/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
716442-AH-1	Petro-Canada Sr Nt		I		2FE	2,028,408	101.8870	2,210,954	2,170,000	2,038,640		3,520			5.350	5.875	JJ	53,533	116,095	12/10/2010	07/15/2033
71644E-AB-8	Petro-Canada Deb		I		2FE	5,537,960	130.5370	5,221,484	4,000,000	4,901,971		(90,051)			9.250	5.633	AO	78,111	370,000	05/02/2005	10/15/2021
71644E-AF-9	Petro-Canada Deb		I		2FE	5,082,160	121.3190	6,065,925	5,000,000	5,065,485		(2,643)			7.000	6.855	MN	44,722	350,000	05/25/2004	11/15/2028
71644E-AG-7	Petro-Canada Sr Nt		I		2FE	4,879,749	108.3150	5,128,692	4,735,000	4,870,709		(3,186)			5.950	5.716	MN	35,999	281,733	12/01/2010	05/15/2035
725906-AH-4	Placer Dome Inc Sr Nt		I		2FE	7,434,424	91.5800	5,586,392	6,100,000	7,377,781		(40,386)			6.375	4.704	MS	129,625	388,875	07/30/2012	03/01/2033
725906-AN-1	Placer Dome Inc Sr Nt		I		2FE	2,281,900	92.4180	1,848,360	2,000,000	2,263,451		(6,225)			6.450	5.413	AO	27,233	129,000	11/03/2010	10/15/2035
73755L-AD-9	Potash Corp Saskatchewan Inc Nt Ser C		I		1FE	30,510,602	107.6420	31,377,614	29,150,000	30,477,900		(18,144)			5.875	5.515	JD	142,714	1,487,844	10/01/2013	12/01/2036
73755L-AE-7	Potash Corp Saskatchewan Inc Sr Nt		I		1FE	12,619,615	101.7160	11,697,317	11,500,000	11,645,761		(389,586)			5.250	1.795	MN	77,146	603,750	10/12/2011	05/15/2014
73755L-AF-4	Potash Corp Saskatchewan Inc Sr Nt		I		1FE	5,358,395	118.6640	5,339,876	4,500,000	5,069,369		(93,719)			6.500	3.867	MN	37,375	292,500	10/12/2010	05/15/2019
73755L-AK-3	Potash Corp Saskatchewan Inc Sr Nt		A		1FE	8,276,303	106.1920	8,123,673	7,650,000	8,274,656		(1,646)			5.625	5.065	JD	35,859	215,156	10/25/2013	12/01/2040
77509N-AK-9	Rogers Cable Inc Sec Nt		I		2FE	9,797,100	101.0380	10,103,750	10,000,000	9,990,603		45,382			5.500	5.980	MS	161,944	550,000	04/06/2009	03/15/2014
77509N-AP-8	Rogers Cable Inc Nt		I		2FE	7,540,350	107.1230	8,034,218	7,500,000	7,509,621		(7,464)			6.750	6.637	MS	149,063	506,250	04/09/2009	03/15/2015
77531Q-AD-0	Rogers Communications Inc Sec Nt		I		2FE	4,121,680	100.9540	4,038,152	4,000,000	4,004,604		(27,609)			6.375	5.649	MS	85,000	255,000	04/15/2009	03/01/2014
820439-A*-8	ShawCor Ltd Sr Nt Ser A		A		2	15,071,805	96.9510	14,542,639	15,000,000	15,065,445		(6,359)			2.980	2.979	MS	112,992	237,158	03/20/2013	03/31/2020
878742-AE-5	Teck Cominco Ltd Nt		I		2FE	11,060,676	98.5730	10,428,992	10,580,000	11,029,426		(10,153)			6.125	5.779	AO	162,006	648,025	08/11/2010	10/01/2035
878742-AV-7	Teck Cominco Ltd Co Gtd Nt		I	1	2FE	6,205,200	100.9580	6,057,462	6,000,000	6,164,602		(17,412)			4.750	4.332	JJ	131,417	285,000	08/03/2011	01/15/2022
878742-AW-5	Teck Cominco Ltd Co Gtd Nt		I		2FE	29,867,450	99.5430	29,862,900	30,000,000	29,872,557		1,717			6.250	6.282	JJ	864,583	1,875,000	08/11/2011	07/15/2041
878742-AZ-8	Teck Cominco Ltd Sr Nt	LS	I	1	2FE	5,988,480	91.2150	5,472,876	6,000,000	5,988,620		140			5.400	5.413	FA	135,000	317,700	07/30/2012	02/01/2043
89153U-AE-1	Total Capital Canada Ltd Sr Nt		A		1FE	25,475,520	98.8610	25,209,530	25,500,000	25,480,065		4,545			1.450	1.470	JJ	170,496	182,821	01/10/2013	01/15/2018
893526-DF-7	TransCanada Pipelines Ltd Nt		I		1FE	13,628,360	105.6740	14,794,290	14,000,000	13,671,764		8,332			5.600	5.795	MS	198,178	784,000	05/17/2007	03/31/2034
89352H-AF-6	TransCanada Pipelines Ltd Sr Nt		I		1FE	15,027,250	117.6880	17,653,200	15,000,000	15,014,810		(2,678)			6.500	6.475	FA	368,333	975,000	08/07/2008	08/15/2018
98417E-AB-6	Xstrata Finance Canada Nt		I		2FE	58,519,827	110.1770	63,825,304	57,930,000	58,274,330		(111,686)			5.800	5.569	MN	429,326	3,359,940	06/04/2010	11/15/2016
98417E-AC-4	Xstrata Finance Canada Gtd Nt		I		2FE	2,700,943	105.5580	2,580,891	2,445,000	2,689,576		(4,463)			6.900	6.099	MN	21,557	168,705	04/06/2011	11/15/2037
98417E-AK-6	Xstrata Finance Canada Sr Nt		I		2FE	6,991,180	101.2930	7,090,531	7,000,000	6,992,772		735			4.950	4.966	MN	44,275	346,500	11/03/2011	11/15/2021
98462Y-B#-6	Yamana Gold Inc Priv Pl Sr Nt		I		2	18,000,000	103.2850	18,591,245	18,000,000	18,000,000					4.760	4.761	JD	2,380	856,800	03/23/2012	03/23/2022
C8629#-AB-3	Superior Plus Inc Sr Nt		A	2	2FE	4,800,000	104.6010	5,020,834	4,800,000	4,800,000					7.620	6.620	AO	62,992	365,760	10/29/2003	10/29/2015
C9413P-AP-8	Valeant Pharmaceuticals Inc Term Ln B Nt		A		3FE	9,776,125	100.5830	9,982,893	9,925,000	9,783,137		7,012			4.500	4.778	FMAN	70,716	105,453	08/12/2013	08/06/2020
000000-00-0	FMG (Fortescue Metals) Resrcs Term Ln Nt		R		2FE	7,960,050	101.3330	8,086,397	7,980,000	7,960,392		342			4.250	4.323	FMAN	37,683		11/22/2013	06/30/2019
00205G-AA-5	APT Pipelines Ltd Sr Nt		R		2FE	21,796,720	92.0450	20,249,878	22,000,000	21,817,553		17,062			3.875	3.988	AO	189,444	852,500	10/03/2012	10/11/2022
034863-AA-8	Anglo American Capital Co Gtd Nt		R		2FE	25,274,750	102.2170	21,823,287	21,350,000	21,602,306		(923,861)			9.375	4.833	AO	461,471	2,001,563	09/14/2009	04/08/2014
034863-AB-6	Anglo American Capital Co Gtd Nt		R		2FE	35,697,562	126.7100	36,413,920	28,738,000	33,144,133		(694,726)			9.375	5.939	AO	621,160	2,694,188	02/17/2010	04/08/2019
034863-AD-2	Anglo American Capital Co Gtd Nt		R		2FE	6,998,320	100.2670	7,018,676	7,000,000	6,998,790		151			4.450	4.453	MS	81,336	311,500	09/20/2010	09/27/2020
03938L-AM-6	ArcelorMittal Sr Nt		R		3FE	47,168,510	126.5000	46,805,000	37,000,000	43,938,328		(1,048,579)			10.350	6.217	JD	319,125	3,829,500	04/12/2010	06/01/2019
03938L-AT-1	ArcelorMittal Sr Nt		R		3FE	25,910,680	104.3750	27,137,500	26,000,000	25,958,671		18,000			3.750	0.071	MS	325,000	1,105,000	04/11/2011	03/01/2016
03938L-AU-8	ArcelorMittal Sr Nt		R		3FE	7,663,710	106.0000	8,480,000	8,000,000	7,723,827		28,989			5.500	0.455	MS	146,667	480,000	12/02/2011	03/01/2021
046353-AB-4	AstraZeneca PLC Sr Nt		R		1FE	19,455,374	114.3470	20,846,529	18,231,000	18,837,608		(146,149)			5.900	4.906	MS	316,713	1,075,629	07/01/2009	09/15/2017
046353-AG-3	AstraZeneca PLC Sr Nt		R		1FE	4,968,850	86.9680	4,348,390	5,000,000	4,969,562		555			4.000	4.036	MS	57,222	200,000	09/11/2012	09/18/2042
05541V-AE-6	BG Energy Cap PLC Co Gtd Nt		R		1FE	30,755,100	102.5820	31,800,451	31,000,000	30,801,354		21,268			4.000	4.097	AO	261,778	1,240,000	10/06/2011	10/15/2021
055450-AG-5	BHP Fin USA Deb		R		1FE	4,043,360	113.3400	4,533,600	4,000,000	4,008,353		(3,457)			7.250	7.144	MS	96,667	290,000	11/27/1996	03/01/2016
055451-AF-5	BHP Billiton Fin USA Ltd Co Gtd Nt		R		1FE	6,505,752	111.9960	6,383,761	5,700,000	6,128,993		(124,424)			5.400	2.947	MS	78,660	307,800	11/15/2010	03/29/2017
055451-AG-3	BHP Billiton Fin USA Ltd Co Gtd Nt		R		1FE	45,193,510	101.2760	45,573,975	45,000,000	45,010,724		(42,322)			5.500	5.401	AO	618,750	2,475,000	04/08/2009	04/01/2014
055451-AH-1	BHP Billiton Fin USA Ltd Co Gtd Nt		R		1FE	59,306,645	119.8890	69,535,736	58,000,000	58,783,475		(125,605)			6.500	6.191	AO	942,500	3,770,000	06/15/2009	04/01/2019
055451-AU-2	BHP Billiton Fin USA Ltd Sr Nt		F		1FE	11,985,240	100.4340	12,052,056	12,000,000	11,985,552		312			3.850	3.865	MS	116,783		09/25/2013	09/30/2023
055451-AV-0	BHP Billiton Fin USA Ltd Sr Nt		F		1FE	42,458,900	101.6740	42,703,122	42,000,000	42,458,055		(845)			5.000	4.929	MS	530,833		12/10/2013	09/30/2043
05565Q-BL-1	BP Capital Markets PLC Co Gtd Nt		R		1FE	19,916,100	101.0990	20,219,720	20,000,000	19,993,564		17,934			3.625	3.718	MN	106,736	725,000	05/19/2009	05/08/2014
05565Q-BR-8	BP Capital Markets PLC Co Gtd Nt		R		1FE	47,327,015	109.3860	48,403,482	44,250,000	46,650,130		(285,874)			4.742	3.868	MS	641,158	2,098,335	08/09/2011	03/11/2021
05567H-CY-0	BNP Paribas Sr Nt SIFMA Linked		R		1FE	25,000,000	100.2500	25,062,500	25,000,000	25,000,000					9.829	7.545	JAJO	491,425	2,413,301	07/03/2007	07/19/2027
05567H-DB-9	BNP Paribas SIFMA MT Nt		R		1FE	10,000,000	100.2500	10,025,000	10,000,000	10,000,000					9.854	7.904	FMAN	125,910	965,635	10/31/2007	11/15/2027
06849U-AC-9	Barrick Australia Financ Gtd Nt		R		2FE	66,935,430	101.2680	68,862,376	68,000,000	67,302,489		93,774			4.950	5.147	JJ	1,552,100	3,366,000	06/10/2010	01/15/2020
21684A-AA-4	Rabobank Nederland Sub Nt		F		1FE	7,963,350	100.7020	8,056,144	8,000,000	7,963,598		248			4.625	4.683	JD	32,889		11/25/2013	12/01/2023
22303Q-AG-5	Covidien International Fin SA Gtd Nt		R		1FE	51,837,343	114.5560	57,564,491	50,250,000	51,566,177		(99,342)			6.000	5.198	AO	636,500	2,595,000	10/24/2013	10/15/2017
22303Q-AH-3	Covidien International Fin SA Gtd Nt		R		1FE	5,972,734	122.7750	7,323,541	5,965,000	5,972,949		(158)			6.550	6.539	AO	82,483	390,708	02/19/2009	10/15/2037
24820R-AB-4	StatoilHydro ASA Sr Nt		F		1FE	22,751,930	119.2400	22,655,543	19,000,000	22,606,642		(145,288)			6.500	4.155	JD	34,306	617,500	06/26/2013	12/21/2023
25156P-AL-7	Deutsche Telekom Co Gtd Nt		R		2FE	15,734,350	118.5380	17,780,625	15,000,000	15,416,646		(75,769)			6.750	6.054	FA	368,438	1,012,500	04/20/2009	08/20/2018
25156P-AN-3	Deutsche Telekom Co Gtd Nt		R		2FE	5,157,840	115.7680	5,556,854	4,800,000	5,023,375		(34,327)			6.000	5.024	JJ	138,400	288,000	09/23/2009	07/08/2019
29358Q-AA-7	Ensco Plc Sr Nt		R		2FE	2,991,741	105.7740	3,173,223	3,000,000	2,993,590		731			4.700	4.735	MS	41,517	141,000	08/04/2011	03/15/2021
29358Q-AB-5	Ensco Plc Sr Nt		R		2FE	12,208,750	104.4050	12,528,540	12,000,000	12,109,962		(47,798)			3.250	2.818	MS	114,833	390,000	11/30/2011	03/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30251G-AA-5	FMG Resources Sr Nt	LS	F	1	3FE	3,389,560	103.7500	3,481,850	3,356,000	3,377,190		(12,370)			7.000	6.208	MN	39,153	117,460	06/20/2013	11/01/2015
30251G-AF-4	FMG Resources Sr Nt	LS	F	1	3FE	5,137,500	103.5000	5,175,000	5,000,000	5,092,289		(45,211)			6.375	4.609	FA	132,813	159,375	06/06/2013	02/01/2016
35177P-AS-6	France Telecom Sr Nt		R		2FE	8,266,640	101.8900	8,151,168	8,000,000	8,030,224		(56,636)			4.375	3.634	JJ	168,194	350,000	07/20/2009	07/08/2014
35177P-AT-4	France Telecom Sr Nt		R		2FE	11,938,560	111.5230	13,382,796	12,000,000	11,962,097		5,745			5.375	5.442	JJ	309,958	645,000	06/29/2009	07/08/2019
377373-AD-7	Glaxosmithkline Cap Inc Co Gtd Nt		R		1FE	22,347,000	94.3150	21,220,785	22,500,000	22,369,240		13,636			2.850	2.929	MN	94,406	641,250	05/02/2012	05/08/2022
40052V-AB-0	Grupo Bimbo SAB De CV Co Gtd Nt		R		2FE	6,943,300	99.1590	6,941,130	7,000,000	6,952,359		4,780			4.500	4.602	JJ	136,500	315,000	01/18/2012	01/25/2022
404280-AJ-8	HSBC Holdings PLC Nt		R		1FE	11,982,905	123.0150	13,027,320	10,590,000	11,912,673		(24,101)			6.800	5.834	JD	60,010	720,120	08/04/2011	06/01/2038
423012-A@-2	Heineken NV Sr Nt		R		2	25,000,000	114.7020	28,675,585	25,000,000	25,000,000					6.340	6.340	FA	598,778	1,585,000	08/15/2008	08/15/2018
423012-AD-5	Heineken NV Sr Nt		R		2FE	9,981,100	89.5830	8,958,280	10,000,000	9,983,005		1,569			2.750	2.771	AO	68,750	268,125	10/02/2012	04/01/2023
423012-AE-3	Heineken NV Sr Nt		R		2FE	4,912,550	84.2280	4,211,400	5,000,000	4,914,386		1,515			4.000	4.102	AO	50,000	195,000	10/02/2012	10/01/2042
44328M-AK-0	HSBC Bank PLC Sr Nt		R		1FE	28,974,770	108.5430	31,477,412	29,000,000	28,981,025		2,218			4.750	4.761	JJ	619,875	1,377,500	01/12/2011	01/19/2021
44920U-AD-0	Hyundai Capital Services Sr Nt		R		2FE	14,006,388	103.3760	13,687,022	13,240,000	13,823,573		(149,710)			3.500	2.250	MS	139,020	463,400	10/10/2012	09/13/2017
449786-AA-0	Ing Bank NV Sub Bk Nt		R		2FE	18,075,189	104.0050	18,356,847	17,650,000	17,796,578		(104,668)			5.125	4.475	MN	150,760	904,563	04/08/2011	05/01/2015
449786-AL-6	Ing Bank NV Sr Nt		R		1FE	24,986,500	105.6900	26,422,575	25,000,000	24,993,727		2,674			4.000	4.012	MS	294,444	1,000,000	03/08/2011	03/15/2016
449786-AQ-5	Ing Bank NV Nt		R		1FE	14,922,900	105.3220	15,798,300	15,000,000	14,949,296		14,718			3.750	3.864	MS	178,125	562,500	02/29/2012	03/07/2017
456866-AL-6	Ingersoll-Rand Co Deb		R	2	2FE	1,821,431	111.8910	2,068,863	1,849,000	1,836,240		784			7.200	7.353	JD	11,094	133,128	06/27/1997	06/01/2025
500472-AF-2	Koninklijke Philips Electronic Sr Nt		R		1FE	32,267,366	100.0540	31,445,972	31,429,000	32,151,501		(75,602)			3.750	3.425	MS	347,029	1,178,588	06/11/2012	03/15/2022
63253C-BY-6	National Australia Bank Sr Nt		R		1FE	4,977,600	106.8980	5,344,920	5,000,000	4,983,447		1,997			4.375	4.431	JD	12,760	218,775	12/06/2010	12/10/2020
63253C-CB-5	National Australia Bank Sr Nt	LS	R		1FE	9,983,000	100.5540	10,055,430	10,000,000	9,998,398		5,761			2.250	2.309	AO	50,000	225,000	04/06/2011	04/11/2014
636274-AC-6	National Grid PLC Sr Nt		R		2FE	44,932,800	112.4580	44,983,360	40,000,000	42,228,266		(802,979)			6.300	4.009	FA	1,050,000	2,520,000	06/14/2010	08/01/2016
65504L-AA-5	Noble Hldg Intl Co Gtd Nt		R		2FE	10,813,465	101.3140	10,637,960	10,500,000	10,514,889		(71,335)			7.375	6.652	MS	228,010	774,375	04/16/2009	03/15/2014
65504L-AC-1	Noble Hldg Intl Co Gtd Nt		R		2FE	12,932,940	105.5370	13,508,774	12,800,000	12,894,126		(11,991)			4.900	4.768	FA	261,333	627,200	07/22/2010	08/01/2020
65504L-AJ-6	Noble Hldg Intl Sr Nt	LS	R		2FE	5,270,000	97.7620	4,888,080	5,000,000	5,238,822		(24,972)			3.950	3.281	MS	58,153	197,500	09/26/2012	03/15/2022
65557C-AD-5	Nordea Bank AB Sr Nt		R		1FE	47,555,305	109.5800	52,050,595	47,500,000	47,542,547		(5,051)			4.875	4.860	JJ	1,074,193	2,315,625	02/02/2011	01/14/2021
65557F-AA-4	Nordea Bank AB Sub Bk Nt		R		1FE	23,881,920	103.3620	24,806,928	24,000,000	23,907,696		10,169			4.875	4.938	MN	156,000	1,170,000	05/09/2011	05/13/2021
656531-AG-5	Norsk Hydro A/S Deb		R		1FE	3,102,168	123.1970	3,695,910	3,000,000	3,078,239		(3,409)			6.800	6.511	JJ	94,067	204,000	05/25/2004	01/15/2028
656531-AJ-9	Norsk Hydro A/S Deb		R		1FE	3,000,000	128.4050	3,852,141	3,000,000	3,000,000					7.150	7.150	JJ	98,908	214,500	01/13/1999	01/15/2029
66989G-AA-8	Novartis Co Gtd Nt		R		1FE	12,063,790	113.2370	13,588,440	12,000,000	12,036,404		(6,135)			5.125	5.057	FA	240,875	615,000	02/04/2009	02/10/2019
66989H-AA-6	Novartis Co Gtd Nt		R		1FE	14,636,858	100.3910	14,411,071	14,355,000	14,361,861		(62,330)			4.125	3.677	FA	231,923	592,144	04/08/2009	02/10/2014
686194-A#-8	Oriflame Cosmetics SA Sr Nt		F		2	30,000,000	115.2620	34,578,496	30,000,000	30,000,000					6.490	6.490	AO	383,992	1,962,000	04/20/2010	04/20/2020
686194-B#-7	Oriflame Cosmetics SA Sr Nt Ser C		F		2	5,000,000	108.5760	5,428,782	5,000,000	5,000,000					5.460	5.460	JJ	127,400	275,500	07/13/2011	07/13/2021
686194-C*-0	Oriflame Cosmetics SA Sr Nt Ser D		F		2	15,000,000	107.8670	16,180,064	15,000,000	15,000,000					5.610	5.610	JJ	392,700	849,000	07/13/2011	07/13/2023
693070-AD-6	P&O Princess Cruises Plc Deb		R		2FE	1,855,220	117.6500	2,353,008	2,000,000	1,890,630		4,228			7.875	8.569	JD	13,125	157,500	10/25/2000	06/01/2027
709629-AC-3	Pentair Finance SA Sr Nt		R		2FE	20,493,965	100.6160	20,626,178	20,500,000	20,495,595		1,630			1.350	1.361	JD	23,063	280,594	04/25/2013	12/01/2015
709629-AF-6	Pentair Finance SA Sr Nt		R		2FE	16,718,673	95.0520	15,921,143	16,750,000	16,721,905		3,232			2.650	2.681	JD	36,990	450,040	04/25/2013	12/01/2019
71645W-AR-2	Petrobras Intl Fin Co Sr Nt		R		2FE	16,192,020	99.2390	14,885,820	15,000,000	16,095,600		(96,420)			5.375	4.171	JJ	344,896	403,125	04/02/2013	01/27/2021
71654Q-BG-6	Petroleos Mexicanos Sr Nt		F		2FE	14,960,643	91.6250	13,743,750	15,000,000	14,962,092		1,449			3.500	3.533	JJ	220,208		08/30/2013	01/30/2023
718337-AB-4	Philips Electronics NV Ser A Deb		R		1FE	2,920,020	120.4150	3,612,459	3,000,000	2,946,110		2,949			7.125	7.361	MN	27,313	213,750	10/30/2000	05/15/2025
718337-AC-2	Philips Electronics NV Deb		R		1FE	1,085,000	122.0960	1,220,960	1,000,000	1,054,698		(3,056)			7.750	7.043	MN	9,903	77,500	02/10/1998	05/15/2025
74733D-A@-9	Qiagen NV Sr Nt Ser B		F		2	30,000,000	96.9290	29,078,729	30,000,000	30,000,000					3.750	3.750	AO	234,375	1,125,000	10/16/2012	10/16/2022
767201-AC-0	Rio Tinto Finance USA Ltd Co Gtd Nt		R		1FE	15,290,840	118.0480	20,068,075	17,000,000	15,995,736		168,333			6.500	8.039	JJ	509,528	1,105,000	10/08/2009	07/15/2018
767201-AH-9	Rio Tinto Finance USA Ltd Co Gtd Nt		R		1FE	30,380,552	130.5620	39,168,660	30,000,000	30,242,911		(35,122)			9.000	8.804	MN	450,000	2,700,000	05/18/2009	05/01/2019
767201-AL-0	Rio Tinto Finance USA Ltd Sr Nt		F		1FE	5,125,750	103.0070	5,150,325	5,000,000	5,125,670		(80)			5.200	5.028	MN	42,611		12/10/2013	11/02/2040
76720A-AF-3	Rio Tinto Finance USA PLC Sr Nt	LS	R	1	1FE	4,895,500	93.2030	4,660,145	5,000,000	4,907,514		9,218			2.875	3.121	FA	51,910	143,750	09/06/2012	08/21/2022
775371-AG-2	Rohm & Haas Co Amortzg Deb		R	2	2FE	4,344,378	117.6910	5,029,798	4,273,750	4,294,969		(2,684)			9.800	9.603	AO	88,419	418,828	06/26/1991	04/15/2020
78572M-AD-7	SABMiller Plc Nt		R		2FE	2,993,490	112.8160	3,384,477	3,000,000	2,997,950		732			6.500	6.530	JJ	97,500	195,000	06/27/2006	07/01/2016
78572M-AE-5	SABMiller Plc Nt		R		2FE	39,929,600	100.1720	40,068,680	40,000,000	39,999,439		14,498			5.700	5.738	JJ	1,051,333	2,280,000	07/10/2008	01/15/2014
78572M-AF-2	SABMiller Plc Nt		R		2FE	19,894,250	118.0480	23,609,500	20,000,000	19,943,163		10,379			6.500	6.573	JJ	599,444	1,300,000	07/23/2008	07/15/2018
789547-AD-8	Westpac Banking Corp Sub Bk Nt		R		1FE	18,248,820	105.9600	18,013,268	17,000,000	17,541,063		(289,058)			5.300	3.446	AO	190,211	901,000	06/22/2011	10/15/2015
80105N-AG-0	Sanofi - Aventis - ADR Sr Nt		R		1FE	30,379,300	104.7610	31,428,390	30,000,000	30,386,442		(30,702)			4.000	3.781	MS	306,667	1,100,000	04/04/2013	03/29/2021
801060-AB-0	Sanofi Sr Nt		R		1FE	15,431,955	97.3610	15,091,017	15,500,000	15,441,588		9,633			1.250	1.341	AO	43,594	96,875	04/03/2013	04/10/2018
81180W-AD-3	Seagate Tech HDD Holding Co Gtd Nt		R	1	2FE	15,124,800	108.1250	17,646,000	16,320,000	15,364,038		110,981			6.875	8.070	MN	187,000	1,122,000	10/04/2011	05/01/2020
81180W-AF-8	Seagate Tech HDD Holding Sr Nt		R	1	2FE	22,504,768	110.3750	26,136,800	23,680,000	22,652,745		92,260			7.000	7.749	JJ	828,800	1,657,600	05/21/2012	11/01/2021
826200-AC-1	Siemens Financieringsmat Nt		R		1FE	5,984,760	112.6810	6,760,836	6,000,000	5,995,269		1,521			5.750	5.781	AO	70,917	345,000	08/09/2006	10/17/2016
826200-AD-9	Siemens Financieringsmat Nt		R		1FE	1,909,960	115.3930	2,307,860	2,000,000	1,927,404		3,606			6.125	6.552	FA	45,597	122,500	06/25/2008	08/17/2026
83363R-AA-5	Sociedad Concesionaria Auto Sr Nt		R	2	2FE	9,800,000	96.2080	9,428,369	9,800,000	9,800,000					6.223	6.223	JD	27,105	609,854	12/17/2003	12/15/2026
853250-AB-4	Standard Chartered Bank Sub Bk Nt		R		1FE	10,992,500	113.2510	11,325,100	10,000,000	10,557,358		(133,536)			6.400	4.752	MS	168,889	640,000	07/14/2010	09/26/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
853254-AF-7	Standard Chartered PLC Sr Nt		R		1FE	17,989,380	103.8400	18,691,110	18,000,000	17,997,001		2,177			3.850	3.863	AO	123,200	693,000	04/21/2010	04/27/2015
85771S-AA-4	StatoilHydro ASA Nt		R		1FE	29,401,801	113.3360	33,209,803	29,302,000	29,361,074		(9,537)			5.250	5.206	AO	324,764	1,538,355	05/13/2009	04/15/2019
85771S-AB-2	StatoilHydro ASA Nt		R		1FE	8,997,130	100.9610	9,086,454	9,000,000	8,999,806		647			3.875	3.883	AO	73,625	348,750	04/16/2009	04/15/2014
86960B-AA-0	Svenska Handelsbanken AB Bk Gtd Nt		R		1FE	19,998,200	104.5910	20,918,140	20,000,000	19,999,054		354			3.125	3.127	JJ	293,403	625,000	07/05/2011	07/12/2016
870836-AB-9	Swiss Bank Corp Sr Sub Nt		R		2FE	9,241,200	109.0580	8,724,632	8,000,000	8,477,295		(297,511)			7.375	3.362	JJ	272,056	590,000	05/06/2011	07/15/2015
87083K-AM-4	Swiss Bank Corp Sub Nt	LS	R		2FE	9,056,240	113.7560	9,100,504	8,000,000	8,628,549		(163,358)			7.375	4.875	JD	26,222	590,000	04/05/2011	06/15/2017
872456-AA-6	Telecom IT CAP Co Gtd Nt		R		3FE	10,000,000	112.2500	11,225,000	10,000,000	10,000,000					7.175	7.175	JD	25,910	717,500	06/15/2009	06/18/2019
873128-AC-2	TME US Fin Co Gtd Sr Nt Ser C2		F		2Z	30,000,000	97.6920	29,307,557	30,000,000	30,000,000					4.380	4.380	JD	54,750		12/16/2013	12/16/2023
87927V-AU-2	Telecom Italia Cap Gtd Nt		R		3FE	16,216,920	110.7500	17,720,000	16,000,000	16,114,067		(21,456)			6.999	6.810	JD	83,988	1,119,840	06/05/2008	06/04/2018
87938W-AH-6	Telefonica Emisiones SAU Gtd Nt		R		2FE	3,164,580	111.5100	3,345,303	3,000,000	3,101,320		(15,434)			5.877	5.168	JJ	81,299	176,310	07/07/2009	07/15/2019
87938W-AJ-2	Telefonica Emisiones SAU Gtd Nt		R		2FE	10,000,000	103.9560	10,395,620	10,000,000	10,000,000					4.949	4.949	JJ	228,204	494,900	06/22/2009	01/15/2015
87969N-AC-9	Telstra Corp Ltd Nt		R		1FE	37,715,760	107.6770	40,917,260	38,000,000	37,776,238		23,139			4.800	4.892	AO	400,267	1,824,000	04/07/2011	10/12/2021
881575-AC-8	Tesco PLC Nt		R		2FE	14,885,200	108.3650	16,254,705	15,000,000	14,895,528		1,876			6.150	6.206	MN	117,875	922,500	10/30/2007	11/15/2037
88165F-AG-7	Teva Pharm Fin BV Sr Nt		R		1FE	34,930,700	90.5370	31,688,020	35,000,000	34,936,984		6,053			2.950	2.973	JD	37,285	1,032,500	12/13/2012	12/18/2022
89152U-AA-0	Total Capital SA Sr Nt		F		1FE	10,637,300	104.3570	10,435,690	10,000,000	10,412,420		(224,880)			3.125	0.748	AO	77,257	312,500	01/10/2013	10/02/2015
89153V-AD-1	Total Capital Intl SA Sr Nt		F		1FE	4,986,700	99.8100	4,990,480	5,000,000	4,990,809		4,109			0.750	0.840	JJ	16,250	18,750	01/10/2013	01/25/2016
893830-AS-8	Transocean Sedco Forex Inc Sr Nt		R		2FE	10,341,900	112.1450	11,214,460	10,000,000	10,201,739		(41,676)			6.000	5.456	MS	176,667	600,000	05/12/2010	03/15/2018
893830-BB-4	Transocean Sedco Forex Inc Co Gtd Nt	LS	R		2FE	29,215,720	112.3720	31,464,020	28,000,000	29,027,823		(100,733)			6.375	5.788	JD	79,333	1,785,000	01/20/2012	12/15/2021
893830-BB-4	Transocean Sedco Forex Inc Co Gtd Nt		R		2FE	4,997,300	112.3720	5,618,575	5,000,000	4,997,849		202			6.375	6.382	JD	14,167	318,750	11/30/2011	12/15/2021
893830-BC-2	Transocean Sedco Forex Inc Sr Nt		R	1	2FE	3,566,500	94.7830	3,317,391	3,500,000	3,560,170		(5,744)			3.800	3.565	AO	28,078	144,822	11/19/2012	10/15/2022
902133-AF-4	Tyco Electronics Group Co Gtd Nt		R		2FE	10,458,130	114.4400	10,601,685	9,264,000	9,925,473		(158,874)			6.550	4.459	AO	151,698	606,792	06/10/2010	10/01/2017
902133-AG-2	Tyco Electronics Group Co Gtd Nt		R		2FE	18,167,040	117.0280	18,724,512	16,000,000	18,064,841		(38,097)			7.125	6.090	AO	285,000	1,140,000	02/11/2011	10/01/2037
902133-AK-3	Tyco Electronics Group Sr Nt		R		2FE	14,537,324	104.8740	13,568,637	12,938,000	14,301,805		(170,265)			4.875	3.191	JJ	290,835	630,728	08/24/2012	01/15/2021
9021EQ-AC-8	Tyco/Tyco Int'l Fin SA Co Gtd Nt		R		1FE	5,726,400	117.8500	5,892,510	5,000,000	5,478,724		(67,226)			7.000	5.114	JD	15,556	350,000	01/08/2010	12/15/2019
9021EQ-AD-6	Tyco/Tyco Int'l Fin SA Co Gtd Nt		R		1FE	54,145,772	115.4190	52,919,474	45,850,000	51,981,911		(728,640)			6.875	4.616	JJ	1,453,509	3,152,188	08/15/2011	01/15/2021
90261X-BY-7	Swiss Bank Corp Sub Nt		R		2FE	42,821,650	111.1930	44,477,320	40,000,000	41,440,015		(527,539)			5.875	4.358	JJ	1,083,611	2,350,000	04/06/2011	07/15/2016
915436-AC-3	UPM-Kymmene OYJ Nt		R		3FE	3,068,574	103.5000	3,105,000	3,000,000	3,053,007		(2,259)			7.450	7.243	MN	21,729	223,500	07/01/2004	11/26/2027
92857W-AK-6	Vodafone Group PLC Sr Nt		R		1FE	5,102,800	109.8150	5,490,725	5,000,000	5,037,078		(15,472)			5.750	5.388	MS	84,653	287,500	04/17/2009	03/15/2016
92857W-AS-9	Vodafone Group PLC Sr Nt		R		1FE	31,917,120	113.6740	36,375,680	32,000,000	31,949,438		7,783			5.450	5.484	JD	101,733	1,744,000	06/03/2009	06/10/2019
92857W-AZ-3	Vodafone Group PLC Sr Nt		R		1FE	27,680,920	88.3150	24,728,060	28,000,000	27,716,882		28,478			2.500	2.630	MS	184,722	700,000	09/20/2012	09/26/2022
928670-AP-3	Volkswagen Intl Fin NV Sr Nt		R	1	1FE	59,785,200	98.7490	59,249,160	60,000,000	59,831,619		41,620			1.600	1.675	MN	109,333	960,000	11/13/2012	11/20/2017
92936M-AC-1	WPP Finance 2010 Sr Nt		R		2FE	29,926,300	96.4450	28,933,470	30,000,000	29,934,617		6,296			3.625	3.654	MS	344,375	1,087,500	09/06/2012	09/07/2022
947075-AB-3	Weatherford Intl Inc Co Gtd Nt		R		2FE	8,819,960	104.2990	8,343,920	8,000,000	8,793,630		(17,561)			6.500	5.705	FA	216,667	520,000	07/24/2012	08/01/2036
947075-AD-9	Weatherford Intl Inc Gtd Nt		R		2FE	9,211,560	112.2290	10,100,583	9,000,000	9,121,880		(25,419)			6.000	5.630	MS	159,000	540,000	02/08/2010	03/15/2018
947075-AE-7	Weatherford Intl Inc Gtd Nt		R		2FE	8,968,950	110.6870	9,961,785	9,000,000	8,970,888		450			7.000	7.028	MS	185,500	630,000	03/19/2008	03/15/2038
947075-AF-4	Weatherford Intl Inc Gtd Nt		R		2FE	48,730,980	128.4860	57,818,880	45,000,000	47,337,802		(368,234)			9.625	8.333	MS	1,443,750	4,331,250	02/01/2010	03/01/2019
950399-AA-3	Welltec A/S Sr Nt		R	1	4FE	9,615,000	106.0000	9,540,000	9,000,000	9,557,653		(57,347)			8.000	6.257	FA	300,000	200,000	08/09/2013	02/01/2019
961214-BH-5	Westpac Banking Corp Sr Nt		R		1FE	256,390	104.2560	260,640	250,000	251,666		(1,389)			4.200	3.605	FA	3,617	10,500	06/03/2010	02/27/2015
980888-AA-9	Woolworths Ltd Nt		R		1FE	4,903,058	108.3070	5,415,365	5,000,000	4,975,641		11,987			5.550	5.829	MN	35,458	277,500	12/18/2008	11/15/2015
A86888-AA-7	TIWAG - Tiroler Wasserkraft AG Sr Nt		R		1	25,000,000	100.0700	25,017,500	25,000,000	25,000,000					1.845	2.011	JD	17,941	497,057	12/18/2012	12/18/2017
C6573#-AC-1	Vitol Finance Ltd Sr Nt		R	2	2	1,200,000	102.5890	1,231,065	1,200,000	1,200,000					6.700	6.700	FA	31,043	80,400	08/12/2004	08/12/2014
D2736#-AH-2	Fritz Draxlmaier GMBH & Co KG Sr Nt		F		2	34,000,000	113.1060	38,456,004	34,000,000	34,000,000					6.140	6.140	AO	521,900	2,087,600	10/01/2010	10/01/2020
D8563#-AA-2	VTG AG Sr Nt Ser A (EUR)		D		2	47,958,600	116.0230	53,416,043	46,039,050	46,039,050				1,842,500	5.736	5.736	MN	403,456	2,554,618	05/06/2011	05/06/2021
D8563#-AB-0	VTG AG Sr Nt Ser B (EUR)		D		2	12,168,600	116.9280	13,658,995	11,681,550	11,681,550				467,500	5.780	5.780	MN	103,155	653,159	05/06/2011	05/06/2023
D9002#-AD-3	Vaillant GmbH Gtd Sr Nt Ser B (EUR)		D		2	19,995,840	107.6150	23,249,235	21,603,996	21,603,996				864,600	4.694	4.692	MN	129,578	973,397	08/15/2006	08/15/2016
G03690-AK-2	Anglian Water Services Fin plc Sr Nt Ser		F		2FE	40,000,000	102.8090	41,123,680	40,000,000	40,000,000					5.180	5.180	JD	149,644	2,072,000	12/05/2011	12/05/2021
G03690-AQ-9	Anglian Water Services Fin plc Sr Nt Ser		F		2FE	20,000,000	100.6390	20,127,774	20,000,000	20,000,000					5.000	5.000	AO	250,000	1,000,000	10/01/2012	10/01/2022
G03690-AV-8	Anglian Water Services Fin plc Sec Nt		F		2FE	10,000,000	98.7660	9,876,574	10,000,000	10,000,000					4.990	4.990	MN	48,514		11/26/2013	11/26/2023
G0566*-AB-5	Arqiva PP Fin Plc Sr Nt Ser 2 GBP		D	2	2FE	41,199,300	97.7010	43,676,129	44,703,900	44,703,900				3,504,600	4.101	4.100	JD	5,093	937,024	06/27/2013	06/30/2025
G0754#-AD-9	Babcock Intl Grp Sr Nt Ser B		F		2	11,000,000	106.2870	11,691,525	11,000,000	11,000,000					5.640	5.640	MS	179,227	620,400	03/17/2011	03/17/2021
G0977#-AA-6	Belron UK Ltd Sr Nt		F		2	15,000,000	101.2320	15,184,779	15,000,000	15,000,000					5.680	5.680	AO	158,567	852,000	04/24/2007	04/24/2014
G0977*-AA-0	Belron Fin Ltd Sr Nt Ser A		F		2	10,000,000	106.1490	10,614,881	10,000,000	10,000,000					4.510	4.510	MS	126,531	451,000	03/30/2011	03/30/2018
G0977*-AB-8	Belron Fin Ltd Sr Nt Ser B		F		2	10,000,000	106.6540	10,665,367	10,000,000	10,000,000					5.130	5.130	MS	143,925	513,000	03/30/2011	03/30/2021
G0977*-AC-6	Belron Fin Ltd Sr Nt Ser C		F		2	5,160,350	105.4900	5,274,479	5,000,000	5,156,571		(3,779)			5.250	4.826	MS	66,354	131,250	09/19/2013	03/30/2023
G0977*-AE-2	Belron Fin Ltd Sr Nt Ser B		F		2	30,167,337	100.1380	30,041,379	30,000,000	30,161,977		(5,360)			3.930	3.930	MS	311,125		09/26/2013	09/26/2020
G1108#-AB-4	British Land Co PLC Sr Nt		F		1	20,481,011	107.0500	21,409,933	20,000,000	20,093,102		(49,120)			6.300	6.016	AO	308,000	1,260,000	08/02/2004	10/03/2015
G12528-AG-9	Bord Gais Eireann Sr Nt		F		2	13,000,000	100.6800	13,088,413	13,000,000	13,000,000					5.770	5.770	MS	189,609	750,100	03/31/2009	03/31/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G1252@-AJ-3	Bord Gais Eireann Sr Nt		F		2	10,000,000	109.2390	10,923,928	10,000,000	10,000,000					6.740	6.740	MS	170,372	674,000	03/31/2009	03/31/2019
G1591#-AG-7	Britvic Plc Sr Nt		F		2	4,000,000	102.1460	4,085,837	4,000,000	4,000,000					4.070	4.070	JD	6,331	162,800	12/17/2009	12/17/2014
G1591#-AH-5	Britvic Plc Sr Nt		F		2	9,000,000	106.6900	9,602,068	9,000,000	9,000,000					4.770	4.770	JD	16,695	429,300	12/17/2009	12/17/2016
G1745*-AG-6	Brookfield Utilities UK PLC Priv Pl Nt G		D		2FE	15,238,000	92.7680	15,359,588	16,557,000	16,557,000				1,319,000	4.050	4.050	AO	137,837	327,341	04/17/2013	04/17/2023
G1745*-AJ-0	Brookfield Utilities UK PLC Priv Pl Nt		D		2FE	30,476,000	91.0950	30,165,329	33,114,000	33,114,000				2,638,000	4.480	4.480	AO	304,943	724,192	04/17/2013	04/17/2028
G1981@-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt		F	2	1	9,253,184	107.7140	9,966,991	9,253,184	9,253,184					4.850	4.880	MJSD	37,398	448,779	03/12/2004	03/01/2019
G2615@-AA-2	DCC plc Sr Nt Ser A		F		2	20,236,208	98.0850	19,617,053	20,000,000	20,215,718		(20,490)			3.410	3.410	AO	125,033	341,000	04/25/2013	04/25/2020
G2615@-AB-0	DCC plc Sr Nt Ser B		F		2	14,000,000	96.2870	13,480,189	14,000,000	14,000,000					4.040	4.040	AO	103,693	282,800	04/25/2013	04/25/2023
G4588#-AT-8	Intermediate Capital Group Plc Sr Nt Ser		F		2	25,000,000	100.7000	25,174,987	25,000,000	25,000,000					6.500	6.500	FA	546,181	1,625,000	02/28/2007	02/28/2014
G4588#-BA-8	Intermediate Capital Group Plc Sr Nt Ser		F		2	25,007,050	106.1940	26,548,516	25,000,000	25,006,896		(154)			5.150	5.150	MN	189,549	643,750	05/08/2013	05/08/2018
G4622#-AE-9	Howard de Walden Sr Nt Ser B		R		1	30,000,000	103.9950	31,198,453	30,000,000	30,000,000					4.320	4.321	JJ	594,000	1,296,000	09/16/2011	09/16/2021
G4859#-AB-9	Intercapital PLC Sub Nt		F		2	6,000,000	98.2340	5,894,027	6,000,000	6,000,000					2.197	5.428	MJSD	1,099	135,255	06/28/2005	06/28/2015
G4939@-AA-7	Irish Food Processors Sr Nt Ser A		F	2	2	4,571,429	104.2220	4,764,420	4,571,429	4,571,429					5.990	5.990	JD	6,846	273,829	12/22/2005	12/22/2015
G5241#-AD-9	Kerry Group Financial Services Sr Nt		F		2	45,000,000	105.6020	47,520,966	45,000,000	45,000,000					4.370	4.370	JJ	879,463	1,966,500	01/20/2010	01/20/2017
G5655@-AC-2	Loughmane Ltd Gtd Sr Nt		F		2	16,889,264	103.4150	17,580,572	17,000,000	16,986,220		13,421			5.780	5.867	JD	27,294	982,600	12/21/2004	12/21/2014
G5963#-AC-7	Meggitt plc Sr Nt		F		2	35,000,000	106.6290	37,320,258	35,000,000	35,000,000					4.620	4.620	AO	386,283	1,617,000	10/05/2010	10/05/2017
G6177#-AA-1	Inchcape plc Sr Nt		F		2	23,571,429	108.1950	25,503,046	23,571,429	23,571,429					5.940	5.940	MN	147,793	1,400,143	05/23/2007	05/23/2017
G6843#-AB-3	P&O Princess Cruises Plc Sr Nt Ser B		F		2	4,000,000	109.4490	4,377,942	4,000,000	4,000,000					7.720	7.720	JJ	129,524	308,800	10/25/2000	07/31/2015
G6843#-AD-9	P&O Princess Cruises Plc Sr Nt Ser D		F		2	2,000,000	110.7380	2,214,770	2,000,000	2,000,000					7.090	7.090	FA	53,175	141,800	10/25/2000	02/16/2016
G6970*-AE-6	Peel Ports Finance Sr Nt		D		2FE	75,430,130	100.0000	76,013,187	76,013,187	76,013,187				583,057	3.008	3.008	JAJO	139,706		12/09/2013	01/02/2025
G7770#-AA-0	Sage Group plc Nt Ser D		F		2	5,004,574	98.3080	4,915,423	5,000,000	5,004,077		(496)			2.600	2.600	MN	14,806	65,000	05/20/2013	05/20/2018
G8781#-AA-5	Thames Water Util Cayman Fin Sr Nt Ser 1		F		1	20,000,000	98.8670	19,773,325	20,000,000	20,000,000					3.870	3.870	FA	266,600	774,000	02/27/2012	02/27/2022
G8781#-AD-9	Thames Water Util Cayman Fin Sr Nt Ser B		F		2	25,000,000	104.1400	26,034,908	25,000,000	25,000,000					4.690	4.690	FA	403,861	1,172,500	02/27/2012	02/27/2019
G9284#-AY-3	Vitol Finance Ltd Sr Nt		F		2	25,000,000	105.5030	26,375,735	25,000,000	25,000,000					5.740	5.740	JJ	609,875	1,435,000	07/28/2011	07/28/2021
K3752#-AG-3	Copenhagen Airports AS Sr Nt		F		2	9,481,650	95.3920	9,539,151	10,000,000	9,496,049		14,399			4.010	4.010	FA	143,692		08/22/2013	08/22/2023
L8038*-AA-4	SBM Baleia Priv Pl Nt		F	2	2FE	15,281,600	91.3660	13,962,227	15,281,600	15,281,600					5.500	5.538	MJSD	35,020	835,819	10/31/2012	09/15/2027
N0021#-AB-2	Abertis Finance BV Sr Nt		F		2	43,367,200	103.0820	45,871,690	44,500,000	44,340,862		155,426			4.910	5.293	JD	60,693	2,184,950	09/26/2006	12/21/2014
N1492@-AA-4	Boskalis Finance BV Sr Nt		F		2	2,000,000	108.5120	2,170,239	2,000,000	2,000,000					5.190	5.190	JJ	45,845	103,800	07/22/2010	07/22/2017
N1492@-AB-2	Boskalis Finance BV Sr Nt		F		2	12,000,000	111.0310	13,323,691	12,000,000	12,000,000					5.760	5.760	JJ	305,280	691,200	07/22/2010	07/22/2020
N1492@-AE-6	Boskalis Finance BV Sr Nt		F		2	13,000,000	92.8840	12,074,950	13,000,000	13,000,000					3.660	3.660	JJ	210,145		07/22/2013	07/22/2023
N3386#-AF-6	Fugro NV Sr Nt Ser B		F		2	33,000,000	104.1090	34,355,936	33,000,000	33,000,000					4.780	4.780	FA	587,143	1,577,400	08/17/2011	08/17/2021
N4281@-BS-3	Koninklijke Vopak NV Nt		F		2	22,000,000	95.6130	21,034,931	22,000,000	22,000,000					3.740	3.740	JD	27,427	822,800	12/19/2012	06/19/2023
N4281@-BV-6	Koninklijke Vopak NV Nt		F		2	16,000,000	94.6020	15,136,337	16,000,000	16,000,000					3.890	3.890	JD	20,747	622,400	12/19/2012	06/19/2025
N4282*-AE-6	FrieslandCampina Sr Nt Ser B		F		2	54,000,000	99.0150	53,468,232	54,000,000	54,000,000					4.010	4.012	FA	739,845	2,165,400	08/30/2012	08/30/2022
N4345#-AB-3	Iberdrola Intl BV Sr Nt		F		2	7,143,788	102.8550	7,199,878	7,000,000	7,011,316		(17,206)			5.570	5.306	FA	142,963	389,900	08/19/2004	08/19/2014
N6777#-AE-9	Overseas Assistance Fin BV Sr Nt		F	2	3FE	1,000,000	102.4250	1,024,252	1,000,000	1,000,000					6.400	6.400	AO	11,022	64,000	10/29/2004	10/29/2014
N6777#-AG-4	Overseas Assistance Fin BV Sr Nt		F	2	2FE	20,000,000	102.1060	20,421,252	20,000,000	20,000,000					5.000	5.002	JD	2,778	1,000,000	03/30/2012	03/30/2024
N7660#-AM-9	SHV Nederland BV Sr Nt		F		2FE	50,000,000	102.5160	51,257,884	50,000,000	50,000,000					4.420	4.420	MS	570,917	2,210,000	03/28/2012	03/28/2022
N9146#-AB-3	Van Oord Fin BV Gtd Sr Nt Ser F		F		2	10,000,000	104.8250	10,482,452	10,000,000	10,000,000					5.410	5.410	AO	106,697	541,000	04/20/2011	04/20/2021
Q2264@-AA-5	Challenger Life No 2 Ltd Sub Nt Ser A		F		2FE	39,000,000	98.2580	38,320,770	39,000,000	39,000,000					1.746	6.693	JD	43,505	742,901	12/07/2006	12/07/2016
Q2594#-AA-4	Coca-Cola Amatil Ltd Sr Nt		F		1	20,925,315	107.2190	21,443,889	20,000,000	20,207,607		(88,382)			5.200	4.694	MS	320,667	1,040,000	03/10/2004	03/10/2016
Q2688#-AB-9	Commonwealth Managed Inv Ltd Sr Nt		F		1	5,000,000	106.2110	5,310,570	5,000,000	5,000,000					5.510	5.510	JD	6,888	275,500	12/22/2005	12/22/2015
Q3038#-AC-2	Fairfax /John/ Hldgs Ltd Sr Nt		F		3	10,000,000	100.0480	10,004,820	10,000,000	10,000,000					5.430	5.430	JJ	250,383	543,000	01/15/2004	01/15/2014
Q3126#-AD-3	DEXUS Property Group Gtd Sr Nt		F		2	9,999,018	103.1190	10,311,931	10,000,000	9,999,880		117			5.440	5.441	JD	15,111	544,000	12/21/2004	12/21/2014
Q3261#-AK-2	Downer Group Fin Pty Sr Nt		F		2	5,000,000	102.4620	5,123,115	5,000,000	5,000,000					6.120	6.120	MS	102,000	306,000	09/01/2004	09/01/2014
Q3261#-AM-8	Downer Group Fin Pty Gtd Sr Nt Ser E		F		2	7,000,000	103.4220	7,239,531	7,000,000	6,979,684		23,929			6.740	7.121	AO	93,049	471,800	03/11/2005	10/20/2014
Q3261#-AN-6	Downer Group Fin Pty Gtd Sr Nt Ser F		F		2	4,118,692	103.4220	4,136,875	4,000,000	4,000,046		(86)			6.740	6.738	AO	53,171	269,600	03/11/2005	10/20/2014
Q3535#-AA-4	Envestra Victoria Pty Ltd Sr Nt Ser A		F		2FE	3,000,000	106.8490	3,205,474	3,000,000	3,000,000					5.950	5.950	MS	50,575	178,500	09/19/2003	09/19/2015
Q3958@-AA-4	Goodman Australia Indust Fund Sr Nt Ser		F		2	23,000,000	102.7770	23,638,678	23,000,000	23,000,000					5.260	5.260	JD	57,129	1,209,800	12/14/2011	12/14/2021
Q3958@-AF-3	Goodman Australia Indust Fund Sr Nt Ser		F		2	50,000,000	96.3050	48,152,644	50,000,000	50,000,000					4.510	4.510	JD	106,486	2,255,000	12/14/2012	12/14/2022
Q6235#-AB-8	Mirvac Group Fin Ltd Sr Nt		F		2	27,000,000	109.0220	29,435,988	27,000,000	27,000,000					5.910	5.910	MN	203,895	1,595,700	11/15/2006	11/15/2016
Q6235#-AE-2	Mirvac Group Fin Ltd Gtd Sr Nt Ser E		F		2Z	32,000,000	97.1920	31,101,476	32,000,000	32,000,000					4.440	4.440	JD	51,307		12/18/2013	12/18/2022
Q6634#-AA-7	Newcastle Perm Bldg Soc Ltd Sr Nt		F		2	21,000,000	102.6500	21,556,429	21,000,000	21,000,000					6.470	6.470	MN	150,967	1,358,700	11/21/2007	11/21/2014
Q7134#-AD-4	Arrium Ltd Sr Nt Ser B		F		3	40,000,000	99.8410	39,936,583	40,000,000	40,000,000					5.610	5.610	JD	18,700	2,244,000	06/28/2011	06/28/2021
Q7160#-AC-3	Orica Finance Ltd Sr Nt Ser A (AUD)		D		2	8,000,000	98.2750	9,097,515	9,257,202	9,257,202				(1,533,351)	5.590	6.340	MN	80,812	571,609	05/05/2005	05/05/2015
Q7160#-AE-9	Orica Finance Ltd Sr Nt		F		2	20,000,000	104.7400	20,948,014	20,000,000	20,000,000					4.530	4.530	AO	166,100	906,000	10/25/2010	10/25/2020
Q7160#-AH-2	Orica Finance Ltd Sr Nt		F		2	4,000,000	112.7570	4,510,263	4,000,000	4,000,000					5.900	5.900	AO	43,267	236,000	10/25/2010	10/25/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
074508-AA-8	Perth Airport Sr Nt		F		2	14,000,000	97.1590	13,602,200	14,000,000	14,000,000					4.470	4.470	JJ	269,442	625,800	07/26/2012	07/26/2022
08773#-AQ-9	Stockland Finance Pty Ltd Sr Nt		F		1	40,000,000	105.3090	42,123,787	40,000,000	40,000,000					5.810	5.810	JD	64,556	2,324,000	06/05/2007	06/21/2015
Q9194#-AA-3	Transurban Finance Company Ltd Sr Sec Nt		F		1	12,289,073	103.1340	12,891,775	12,500,000	12,475,457		25,091			5.020	5.239	JD	41,833	627,500	12/07/2004	12/07/2014
Q9194#-AH-8	Transurban Finance Company Ltd Sr Nt Ser		F		2	28,000,000	108.7500	40,349,703	37,103,264	37,103,264					5.710	5.710	MN	276,595	2,118,596	11/14/2006	11/14/2016
R8047#-AA-3	Solveig Gas Norway AS Priv Pl		F		2	38,000,000	93.7860	35,638,532	38,000,000	38,000,000					4.000	4.000	JD	4,222	1,520,000	06/27/2012	12/30/2027
T3489#-AA-7	Davide Campari-Milano SpA Sr Nt		F		2	19,504,000	102.9170	20,583,451	20,000,000	19,917,757		49,975			4.330	4.609	JJ	396,917	866,000	07/16/2003	07/16/2015
W0805#-AM-0	Assa Abloy Financial Svcs AB Sr Nt Ser L		F		1	23,000,000	96.1560	22,115,818	23,000,000	23,000,000					3.480	3.481	MN	100,050	800,400	08/09/2012	08/09/2022
X4478#-AA-3	Kesko OYJ Sr Nt		F		3	9,000,000	101.5220	9,136,950	9,000,000	9,000,000					6.080	6.080	JD	31,920	547,200	06/10/2004	06/10/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						16,744,605,015	XXX	17,408,022,078	16,363,542,416	16,651,574,445	(1,657,966)	(43,257,255)	1,402,894	12,210,149	XXX	XXX	XXX	219,021,188	763,384,320	XXX	XXX
000759-CV-0	American Business Fin Svcs Inc RMBS Ser			2	3FM	4,264,325	77.5150	3,421,228	4,413,662	4,264,325		443	142,320		5.902	7.145	MON	21,708	181,767	09/19/2002	09/15/2033
000780-HX-7	ABN AMRO Mtg Corp RMBS Ser 2003-8 Cl A4			2	1FM	1,290,065	104.8580	1,401,801	1,336,855	1,312,034		335			5.250	5.859	MON	5,849	70,185	07/09/2004	06/25/2033
000780-HX-7	ABN AMRO Mtg Corp RMBS Ser 2003-8 Cl A4	C		2	1FM	2,953,938	104.8580	3,209,786	3,061,076	3,004,242		768			5.250	5.859	MON	13,392	160,707	07/09/2004	06/25/2033
00253C-GP-6	Aames Mtg Tr RMBS Ser 2001-1 Cl M1			2	1FM	358,481	98.9530	341,988	345,606	356,885		(798)			7.665	7.218	MON	2,208	25,516	03/13/2001	06/25/2031
00253C-HH-3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4			2	1FM	1,103,903	97.8190	1,067,339	1,091,132	1,125,301		26,737			6.530	6.139	MON	5,938	71,283	11/30/2001	04/25/2031
00253C-HK-6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1			2	4FM	789,129	72.9480	562,996	771,775	798,259		(1,577)			7.150	6.624	MON	4,598	50,008	11/30/2001	01/25/2032
00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1			2	1FM	744,252	26.0970	253,906	972,922	253,906	234,808		228,669		6.547	10.497	MON	5,308	62,618	03/14/2002	06/25/2032
00442M-AA-5	ACE Securities Corp RMBS Ser 2006-SD2 Cl			2	1FM	1,127,045	98.2540	1,107,019	1,126,693	1,126,725		(13)			0.465	0.457	MON	87	5,621	05/22/2007	12/25/2045
00764M-BD-8	Aesis ABS Trust RMBS Ser 2004-1 Cl M1			2	1FM	6,758,833	88.5090	5,982,149	6,758,833	6,758,833					1.185	1.188	MON	1,334	82,999	01/15/2004	04/25/2034
00764M-BT-3	Aesis ABS Trust RMBS Ser 2004-2 Cl M1			2	1FM	15,727,236	95.8870	16,617,407	17,330,288	15,815,427		77,359			1.065	1.860	MON	3,075	191,732	11/06/2012	06/25/2034
02146P-AF-2	Countrywide Alternative Ln Tr RMBS Ser 2			2	2FM	29,181,061	92.5240	27,757,290	30,000,000	29,181,061					3.809	4.286	MON	95,229	1,382,328	07/21/2006	08/25/2036
02147B-AA-3	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	3,197,789	67.9890	2,680,722	3,942,893	3,197,789			390,197		6.000	8.485	MON	19,714	218,761	10/02/2007	04/25/2037
02147J-AE-8	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	7,900,875	77.5870	8,041,800	10,364,853	7,900,875					6.000	8.598	MON	51,824	633,103	02/13/2007	02/25/2047
02147L-AN-3	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	6,506,257	70.2600	6,700,756	9,537,071	6,506,257			799,016		6.250	13.978	MON	48,017	584,799	10/24/2006	05/25/2036
02148J-AJ-6	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	3,634,988	85.2610	3,658,842	4,291,333	3,634,988					6.000	8.612	MON	21,457	260,531	02/09/2007	01/25/2037
02149D-AJ-8	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	1,178,758	101.3640	1,247,951	1,231,164	1,178,758					4.649	7.293	MON	4,770	64,731	01/19/2007	01/25/2047
02149H-AW-0	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	11,633,989	81.2850	11,126,073	13,687,715	11,633,989					5.750	7.534	MON	65,587	793,669	01/26/2007	03/25/2037
02660T-BQ-5	American Home Mtg Inv Tr RMBS Ser 2004-3			2	1FM	3,449,487	102.7460	3,587,377	3,491,494	3,468,083		130			4.820	5.016	MON	14,024	168,290	11/10/2004	10/25/2034
02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2			2	1FM	6,526,622	99.8510	6,548,392	6,558,183	6,529,774		(1,085)			5.064	5.138	MON	27,676	331,146	08/26/2005	09/25/2035
02660T-GB-3	American Home Mtg Inv Tr RMBS Ser 2005-3			2	3FM	2,812,559	92.7070	2,607,425	2,812,559	2,812,559					5.120	5.146	MON	12,000	140,377	09/14/2005	09/25/2035
026935-AR-7	American Home Mtg Inv Tr RMBS Ser 2007-3			2	5FM	909,094	89.3280	812,075	909,094	909,094					0.865	0.866	MON	131	8,214	06/01/2007	09/25/2027
03072S-FY-6	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C			2	1FM	2,331,127	99.8330	2,327,344	2,331,228	2,327,543		32			4.308	4.318	MON	8,370	105,626	04/02/2003	04/25/2033
03072S-FZ-3	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C			2	5FM	2,247,946	83.6550	939,172	2,790,612	2,247,946	1,779,101				4.308	11.641	MON	10,019	117,140	07/29/2004	04/25/2033
03215P-BN-8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199			2	1FM	163,623	103.0420	169,396	164,394	163,561					7.610	7.725	MON	1,043	12,817	11/21/2000	03/25/2027
040104-BF-7	Argent Securities Inc RMBS Ser 2003-W3 C			2	1FM	2,226,766	96.5740	2,139,067	2,214,962	2,222,164		(325)			1.290	1.263	MON	476	29,558	10/04/2005	09/25/2033
040104-BW-0	Argent Securities Inc RMBS Ser 2003-WD C			2	1FM	3,004,984	98.0500	2,947,693	3,006,316	3,084,113		116,655			5.530	5.237	MON	13,854	152,180	09/22/2003	10/25/2033
040104-PB-1	Argent Securities Inc RMBS Ser 2005-W3 C			2	1FM	13,946,503	93.7170	15,347,960	16,376,887	14,128,832		116,267			0.505	2.585	MON	1,377	87,796	12/06/2013	11/25/2035
04541G-AL-6	Asset Backed Securities Corp RMBS Ser 19			2	1FM		78.1440	421,567	539,473			(55,587)			2.915	0.000	MON	393	33,378	02/09/2000	06/21/2029
04541G-AS-1	Asset Backed Securities Corp RMBS Ser 20			2	1FM	1,138,043	99.4680	1,089,433	1,095,259	1,102,826		(971)			7.615	7.138	MON	6,950	83,549	02/16/2001	03/21/2029
04541G-MC-3	Asset Backed Securities Corp RMBS Ser 20			2	1FM	13,068,893	92.3530	12,900,005	13,968,089	13,076,278		7,385			1.140	1.710	MON	2,653	40,929	10/21/2013	10/25/2034
04542B-AS-1	Asset Backed Funding Cert RMBS Ser 2002-			2	1FM	1,453,613	88.9920	1,296,685	1,457,078	1,453,613					6.938	6.974	MON	8,424	98,418	05/03/2002	10/25/2031
04542B-CW-0	Asset Backed Funding Cert RMBS Ser 2003-			2	2FM	2,689,031	99.9790	2,688,539	2,689,115	2,685,374		(376)			5.552	5.584	MON	12,442	147,748	04/25/2003	10/25/2032
04542B-FM-9	Asset Backed Funding Cert RMBS Ser 2004-			2	1FM	12,169,852	92.4520	11,251,210	12,169,852	12,169,852					1.065	1.067	MON	2,160	134,641	01/29/2004	08/25/2033
04542B-MU-3	Asset Backed Funding Cert RMBS Ser 2005-			2	1FM	1,954,502	102.8380	2,103,982	2,045,929	1,998,696		873			4.780	5.523	MON	8,150	97,795	04/30/2007	06/25/2035
05946X-DL-4	Banc of America Funding Corp RMBS Ser 20			2	1FM	3,762,509	105.0660	3,924,899	3,735,658	3,739,001		(5,941)			5.500	5.310	MON	17,122	205,461	09/07/2005	10/25/2033
05946X-Y7-2	Banc of America Funding Corp RMBS Ser 20			2	1FM	6,637,923	98.0160	6,844,454	6,982,976	6,637,923					5.750	7.295	MON	33,460	401,322	05/10/2006	01/25/2036
05948K-BW-8	Bank of America Alt Loan Tr RMBS Ser 200			2	1FM	8,854,794	105.7530	9,352,537	8,843,739	8,845,248		(1,434)			5.750	5.768	MON	42,376	508,515	05/09/2007	05/25/2033
05948K-RM-3	Bank of America Alt Loan Tr RMBS Ser 200			2	1FM	8,263,636	102.2340	9,116,923	8,917,745	8,662,482		72,951			5.000	6.056	MON	37,157	445,887	12/18/2008	06/25/2019
05948K-XQ-7	Bank of America Alt Loan Tr RMBS Ser 200			2	4FM	11,211,387	94.9690	10,817,144	11,390,209	11,211,387					5.500	5.688	MON	52,205	626,461	02/16/2005	03/25/2035
05948K-XS-3	Bank of America Alt Loan Tr RMBS Ser 200			2	4FM	10,152,741	90.0960	9,403,222	10,436,892	10,152,741					5.500	6.179	MON	47,836	574,029	02/14/2005	03/25/2035
05948K-ZH-5	Bank of America Alt Loan Tr RMBS Ser 200			2	3FM	17,212,468	91.0500	16,184,745	17,775,764	17,212,468					5.500	6.265	MON	81,472	977,667	04/18/2005	05/25/2035
05949A-BX-7	Bank of America Mtg Securities RMBS Ser	C		2	1FM	1,577,080	101.5630	1,601,726	1,577,080	1,577,080					5.500	5.495	MON	7,228	86,739	04/23/2004	04/25/2034
05949A-KA-7	Bank of America Mtg Securities RMBS Ser			2	1FM	164,689	99.7860	160,279	160,623	160,164		(625)			5.500	5.001	MON	736	8,834	02/11/2005	07/25/2034
05949A-NZ-9	Bank of America Mtg Securities RMBS Ser			2	1FM	5,214,290	106.0440	5,546,759	5,230,635	5,212,071		(378)			5.750	5.808	MON	25,063	300,762	07/13/2004	08/25/2034
05949A-QB-9	Bank of America Mtg Securities RMBS Ser			2	1FM	3,177,538	100.3310	3,141,398	3,131,040	3,126,317		(7,449)			5.750	5.434	MON	15,003	180,035	04/05/2005	08/25/2034
05949A-U4-0	Bank of America Mtg Securities RMBS Ser			2	1FM	2,480,167	99.7680	2,438,213	2,443,890	2,438,977		(10,982)			5.500	4.793	MON	11,201	134,414	02/16/2005	03/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05949C-LZ-7	Bank of America Mtg Securities RMBS Ser			2	1FM	3,861,968	100.3440	3,906,994	3,893,604	3,873,463		1,707			5.500	5.767	MON	17,846	214,148	11/02/2005	04/25/2018
05952D-AB-4	Banc of America Funding Corp RMBS Ser 20			2	1FM	4,089,872	83.6010	3,655,379	4,372,427	4,089,872					0.327	1.494	MON	476	15,615	09/24/2007	02/20/2047
05952H-AJ-8	Bank of America Mtg Securities RMBS Ser			2	3FM	2,208,744	91.6890	2,143,045	2,337,295	2,217,335		(39,922)			5.750	7.936	MON	11,200	134,395	07/18/2011	03/25/2037
05952H-AJ-8	Bank of America Mtg Securities RMBS Ser			2	4FM	8,340,962	91.6890	7,653,732	8,347,483	8,324,828		5,479			5.750	5.772	MON	39,998	479,980	02/07/2007	03/25/2037
05952H-BR-9	Bank of America Mtg Securities RMBS Ser			2	1FM	4,225,120	100.8180	4,731,179	4,692,797	4,225,120					5.750	9.776	MON	22,486	269,836	02/09/2007	01/25/2037
073249-BU-7	Bayview Fin Acquisition Tr RMBS Ser 2004			2	1FM	5,528,971	83.0150	4,589,898	5,528,971	5,528,971					0.867	0.869	MON	266	50,217	04/05/2004	02/28/2044
07384Y-MB-9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C			2	3FM	847,016	102.9000	868,866	844,378	876,703		(2,350)			5.500	4.559	MON	3,870	46,441	12/17/2004	10/25/2033
073879-JL-3	Bear Stearns ABS Tr I RMBS Ser 2004-BO C			2	1FM	5,000,000	97.2060	4,860,295	5,000,000	5,000,000					0.865	0.866	MON	721	45,178	09/28/2004	09/25/2034
124860-GG-6	C-BASS Tr RMBS Ser 2005-RP2 Cl AF3			2	1FM	106,471	100.1000	106,724	106,617	106,188		(8)			6.090	6.117	MON	541	6,493	11/04/2005	09/25/2035
12489W-ET-7	C-BASS Tr RMBS Ser 2002-CB2 Cl M1			2	1FM	599,532	75.4680	452,455	599,532	599,532					0.830	0.831	MON	83	8,730	04/23/2002	04/25/2032
12489W-HD-9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6			2	1FM	1,462,570	100.6960	1,472,752	1,462,570	1,462,570					5.070	5.097	MON	6,179	74,152	11/21/2003	12/25/2033
12489W-HE-7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1			2	2FM	1,017,962	93.2770	945,975	1,014,159	1,016,401		(109)			0.865	0.846	MON	146	12,762	01/26/2004	12/25/2033
12489W-NP-5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4			2	1FM	4,511,374	101.4670	4,577,715	4,511,535	4,505,023		(490)			5.162	5.180	MON	19,407	212,286	09/23/2005	07/25/2035
12506Y-BE-8	CDC Mortgage Capital Trust RMBS Ser 2003			2	1FM	1,018,661	93.0790	1,415,287	1,520,521	1,018,661					1.365	5.139	MON	346	21,447	05/15/2003	10/25/2033
12544A-BM-6	Countrywide Home Loans RMBS Ser 2006-20			2	4FM	2,596,822	88.8810	2,319,305	2,609,461	2,597,444		(687)			5.750	5.844	MON	12,087	151,163	02/14/2008	02/25/2037
12558M-BL-5	CIT Group Home Eq Loan Tr RMBS Ser 2003-			2	1FM	1,255,871	102.1130	1,281,603	1,255,087	1,252,961		(1,147)			4.060	4.057	MON	4,246	50,957	03/05/2003	10/20/2032
12558M-BM-3	CIT Group Home Eq Loan Tr RMBS Ser 2003-			2	1FM	1,552,875	91.5240	1,412,869	1,543,709	1,549,901					4.670	4.636	MON	6,008	72,091	04/06/2004	10/20/2032
12566Q-AA-1	Citimortgage Alternative Ln Tr RMBS Ser			2	1FM	4,044,873	80.4690	3,884,790	4,827,661	4,044,873					6.000	7.976	MON	24,138	290,466	07/23/2007	01/25/2037
12566U-AN-4	Citimortgage Alternative Ln Tr RMBS Ser			2	1FM	2,675,672	82.0750	2,776,908	3,383,400	2,675,672					5.750	8.231	MON	16,212	194,537	09/30/2009	02/25/2037
126670-FB-9	CWABS Inc RMBS Ser 2005-IM2 Cl A3			2	1FM	2,434,639	93.8880	2,337,935	2,490,137	2,434,639					0.435	1.571	MON	150	12,631	09/25/2007	01/25/2036
126671-R4-0	CWABS Inc RMBS Ser 2003-5 Cl MF1			2	1FM	1,858,214	97.0680	1,803,741	1,858,221	1,854,195		(278)			5.413	5.430	MON	8,382	100,586	11/06/2003	01/25/2034
126673-DQ-2	CWABS Inc RMBS Ser 2004-7 Cl MF1			2	1FM	2,088,333	95.6400	2,001,793	2,093,055	2,088,333					5.251	5.278	MON	9,159	109,906	08/30/2004	12/25/2034
126673-GA-4	CWABS Inc RMBS Ser 2004-9 Cl AF6			2	1FM	2,568,762	97.3090	2,499,684	2,568,821	2,565,440		(275)			4.603	4.618	MON	9,854	118,243	09/14/2004	12/25/2034
12667F-4S-1	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	19,346,506	99.6260	20,016,684	20,091,787	19,346,506					5.500	6.393	MON	92,087	1,108,913	02/23/2005	04/25/2035
12667F-5L-5	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	4,891,784	95.9120	7,302,519	7,613,762	4,891,784					5.500	11.221	MON	34,896	421,049	09/30/2009	04/25/2035
12667F-5L-5	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	11,313,231	95.9120	10,953,779	11,420,644	11,313,231					5.500	5.629	MON	52,345	631,573	02/16/2005	04/25/2035
12667F-F9-1	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	9,775,924	101.4960	9,961,331	9,814,535	9,766,537		4,284			5.500	5.670	MON	44,983	543,430	10/10/2007	02/25/2035
12667F-LG-8	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	189,198	102.6090	194,140	189,203	188,614		(33)			5.687	5.678	MON	897	10,760	06/16/2004	07/25/2034
12667F-MX-0	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	2,847,711	101.5650	3,035,513	2,988,742	2,877,474		3,813			5.500	5.980	MON	13,698	165,264	08/14/2006	08/25/2034
12667F-PG-4	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	8,359,778	106.3090	8,785,604	8,264,223	8,324,398		(3,583)			6.000	5.937	MON	41,321	496,770	07/13/2004	09/25/2034
12667F-QL-2	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	4,613,936	101.1410	4,640,190	4,587,842	4,572,549		(3,098)			5.700	5.616	MON	21,792	262,577	02/14/2005	09/25/2034
12667F-QR-9	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	671,012	100.4530	668,201	665,191	663,076		(596)			5.700	5.566	MON	3,160	38,071	02/23/2005	09/25/2034
12667F-TA-3	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	468,964	101.3650	475,379	468,977	467,588		(264)			5.527	5.532	MON	2,160	24,748	08/26/2004	08/25/2034
12667F-TY-1	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	506,579	101.0190	511,747	506,586	505,060		(217)			5.295	5.282	MON	2,235	25,557	09/24/2004	10/25/2034
12667G-D2-6	Countrywide Alternative Ln Tr RMBS Ser 2			2	2FM	6,029,418	84.2830	5,554,528	6,590,299	6,029,418					5.500	6.431	MON	30,206	365,844	02/07/2007	08/25/2035
12667G-D3-4	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	11,122,980	84.2830	10,433,761	12,379,378	11,122,980					5.500	6.621	MON	56,739	687,210	05/11/2007	08/25/2035
12667G-DW-0	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	5,958,213	99.2670	6,025,359	6,069,827	5,958,213					5.500	5.978	MON	27,820	334,705	03/14/2005	05/25/2035
12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	27,135,951	99.9810	26,958,014	26,963,218	26,901,129		(26,102)			5.500	5.424	MON	123,581	1,493,175	03/07/2005	05/25/2035
12667G-H7-1	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	10,544,849	88.5030	10,088,599	11,399,225	10,544,849					5.500	6.387	MON	52,246	629,109	06/05/2006	07/25/2035
12667G-VL-4	Countrywide Alternative Ln Tr RMBS Ser 2			2	2FM	4,392,039	99.1670	4,484,663	4,522,321	4,493,607		7,452			5.500	6.055	MON	20,727	249,631	08/29/2006	07/25/2035
126686-AC-8	CWABS Inc RMBS Ser 2006-H Cl 2A1B			2	1FM	3,264,513	57.8040	5,450,643	9,429,558	3,264,513					0.317	0.317	MON	1,327	32,633	09/14/2007	11/15/2036
12668B-EH-2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3			2	1FM	19,114,246	89.2950	19,212,562	21,515,929	19,114,246					5.500	6.702	MON	98,615	1,194,269	06/19/2006	02/25/2036
12668B-QA-4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6			2	1FM	4,269,202	89.8220	4,201,046	4,677,100	4,269,202					5.500	6.436	MON	21,437	259,527	03/16/2006	04/25/2036
12668B-RZ-8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4			2	1FM	5,162,090	84.7630	5,097,873	6,014,253	5,162,090					5.500	7.197	MON	27,565	333,695	04/21/2006	05/25/2036
126694-NS-3	CWHL Inc RMBS Ser 2005-27 Cl 1A3			2	3FM	585,230	94.9450	570,901	601,296	592,876		(2,601)			5.500	5.925	MON	2,756	33,200	11/10/2005	12/25/2035
12669C-E4-8	CWMBS Inc RMBS Ser 2002-8 Cl A4			2	1FM	355,791	102.6970	352,604	343,345	343,333		(843)			6.500	5.978	MON	1,860	22,367	08/29/2002	07/25/2032
12669E-3P-9	CWALT Loan Tr RMBS Ser 2003-J9 Cl 1A6			2	1FM	1,174,461	102.7930	1,242,148	1,208,400	1,189,140		790			5.500	6.134	MON	5,538	66,286	02/15/2006	10/25/2033
12669E-C5-3	CWALT Loan Tr RMBS Ser 2003-16T1 Cl A5			2	1FM	4,796,051	103.9850	5,128,204	4,931,672	4,823,206		3,645			5.250	5.540	MON	21,576	259,269	11/01/2006	09/25/2033
12669F-D2-6	CWHL Inc RMBS Ser 2004-10 Cl A10			2	1FM	523,801	100.1300	560,193	559,467	551,325		2,627			5.000	6.150	MON	2,331	28,090	06/18/2004	07/25/2034
12669G-R3-7	Countrywide Home Loans RMBS Ser 2005-15			2	3FM	261,609	93.7460	249,181	265,804	263,429		(950)			5.500	5.765	MON	1,218	14,765	11/10/2005	08/25/2035
12669G-TD-3	Countrywide Home Loans RMBS Ser 2005-6 C			2	1FM	15,810,406	100.6450	16,570,196	16,464,052	15,810,406					5.250	6.572	MON	72,030	864,363	02/15/2005	04/25/2035
12669G-XY-2	Countrywide Home Loans RMBS Ser 2005-12			2	1FM	9,912,867	101.0570	9,967,836	9,863,549	9,855,791		(9,949)			5.500	5.254	MON	45,208	545,873	08/26/2005	05/25/2035
12669R-AB-3	Countrywide Home Equity Ln RMBS Ser 2007			2	1FM	2,366,063	100.2660	4,266,044	4,254,744	2,366,063					5.609	5.609	MON	19,887	238,649	02/23/2007	11/25/2036
144531-QL-2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT			2	1FM	14,470,875	92.8100	15,870,544	17,100,000	16,022,437		1,324,985			0.785	8.460	MON	2,237	140,641	08/21/2012	05/25/2035
14983A-AB-5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2			2	3FM	4,677,624	36.0790	6,389,576	17,710,205	4,677,624					6.056	6.056	MON	17,876	1,011,972	11/12/2009	09/25/2036
152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001			2	1FM	3,138,068	101.6630	3,190,519	3,138,323	3,129,357		(1,062)			7.293	7.349	MON	19,073	221,083	06/06/2001	07/25/2032
152314-DQ-0	Centex Home Equity Loan Tr RMBS Ser 2001			2	1FM	946,166	100.6600	952,501	946,255	943,822		(78)			6.360	6.398	MON	5,015	60,182	06/06/2001	07/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
152314-DS-6	Centex Home Equity Loan Tr RMBS Ser 2001			2	1FM	1,313,829	38.5640	635,630	1,648,264	635,630	351,368		335,234		7.293	17.925	MON	10,017	116,114	06/06/2001	07/25/2032
152314-EM-8	Centex Home Equity Loan Tr RMBS Ser 2002			2	3FM	2,279,113	74.2120	1,668,895	2,248,837	2,251,351		151			6.140	5.989	MON	11,507	57,533	01/15/2002	01/25/2032
152314-FZ-8	Centex Home Equity Loan Tr RMBS Ser 2002			2	1FM	2,802,671	99.9100	2,800,198	2,802,718	2,797,383		314			5.210	5.226	MON	12,168	146,022	12/06/2002	11/25/2028
152314-GM-6	Centex Home Equity Loan Tr RMBS Ser 2003			2	1FM	6,110,000	96.5100	5,896,737	6,110,000	6,110,000					5.241	5.259	MON	26,685	320,225	03/05/2003	03/25/2033
152314-LM-0	Centex Home Equity Loan Tr RMBS Ser 2004			2	2FM	988,621	93.2150	921,927	989,034	987,808		599			5.160	5.190	MON	4,253	48,612	09/08/2004	09/25/2034
161542-CQ-6	Chase Funding Ln Acq Tr RMBS Ser 2003-C1			2	1FM	755,813	91.1620	689,052	755,853	754,274		(128)			4.240	4.242	MON	2,671	32,048	06/13/2003	08/25/2032
16162W-KK-4	Chase Mtg Fin Corp RMBS Ser 2005-S1 Cl 1			2	1FM	12,420,783	102.1520	12,562,587	12,297,887	12,292,337		(14,359)			5.500	5.291	MON	56,365	676,334	10/14/2011	05/25/2035
172973-P6-0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl			2	1FM	2,422,779	102.4360	2,469,458	2,410,725	2,409,124		(2,082)			5.250	5.169	MON	10,547	126,563	02/10/2005	02/25/2035
172973-W5-4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl			2	1FM	2,666,849	102.8120	2,923,658	2,843,691	2,759,597		12,778			5.500	6.631	MON	13,034	156,403	04/26/2006	07/25/2035
172973-X2-0	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl			2	1FM	1,328,910	99.7610	1,334,492	1,337,689	1,332,945		1,577			5.000	5.132	MON	5,574	66,884	07/19/2005	07/25/2035
17306U-BD-9	Citifinancial Mtg Sec Inc RMBS Ser 2003-			2	1FM	2,906,453	99.3440	2,887,383	2,906,446	2,902,126		(272)			3.924	3.930	MON	9,504	114,050	06/11/2003	05/25/2033
17306U-CE-6	Citifinancial Mtg Sec Inc RMBS Ser 2004-			2	1FM	471,964	100.3330	473,560	471,989	471,389		(42)			3.846	3.852	MON	1,513	18,153	03/24/2004	04/25/2034
17307G-FN-3	Citigroup Mtg Ln Tr RMBS Ser 2004-RR2 Cl			2	1FM	1,195,575	103.4890	1,335,801	1,290,769	1,251,917		2,175			4.503	5.608	MON	4,844	60,144	03/21/2006	05/25/2034
17307G-H3-5	Citigroup Mtg Ln Tr RMBS Ser 2005-8 Cl 3			2	2FM	12,494,226	99.5650	12,803,037	12,858,960	12,571,143		4,022			5.500	5.830	MON	58,937	707,243	08/22/2006	09/25/2035
17309A-AB-5	Citimortgage Alternative Ln Tr RMBS Ser			2	1FM	95,638	6.2640	27,282	435,543	27,282	10,258				5.750	5.750	MON	2,087	25,693	02/08/2007	04/25/2036
18976G-AQ-9	Citimortgage Alternative Ln Tr RMBS Ser			2	3FM	12,799,230	82.4910	12,027,454	14,580,323	12,799,230					6.000	7.422	MON	72,902	874,819	07/23/2007	06/25/2037
21075W-BF-1	Cointmortgage Home Eq Loan Tr RMBS Ser 1			2	5FM	137,675	98.2980	135,480	137,826	137,463		27			8.100	8.215	MON	930	11,164	05/03/1995	08/15/2025
22540V-XC-1	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	2,997,814	95.4990	2,862,876	2,997,814	2,997,814					1.715	1.721	MON	857	52,923	02/22/2002	08/25/2032
22541Q-3Y-6	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	5,105,956	106.6750	5,320,429	4,987,503	5,065,013		(4,003)			5.500	5.330	MON	22,859	274,112	03/12/2004	12/25/2033
22541S-D4-7	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	1,984,501	102.4340	2,061,116	2,012,145	2,003,158		711			5.150	5.426	MON	8,635	103,625	07/26/2007	01/25/2043
22541S-TQ-1	CS First Boston Mtg Sec Corp RMBS Ser 20			2	2FM	8,733,707	104.9650	9,055,573	8,627,214	8,694,947		(3,627)			6.000	5.931	MON	43,136	517,633	07/13/2004	08/25/2034
22541S-ZB-7	CS First Boston Mtg Sec Corp RMBS Ser 20			2	2FM	6,021,558	104.3090	6,108,283	5,855,945	5,969,824		(5,112)			6.000	5.790	MON	29,280	351,175	08/18/2004	09/25/2034
225458-2G-2	CS First Boston Mtg Sec Corp RMBS Ser 20			2	2FM	497,742	93.5350	479,345	512,476	503,247		936			5.500	5.945	MON	2,349	28,048	06/05/2006	08/25/2025
225458-5Q-7	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	5,713,817	97.0780	5,988,851	6,169,100	5,713,817					5.250	7.570	MON	26,990	323,878	10/26/2005	10/25/2035
225458-AX-6	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	3,636,471	103.8970	3,744,114	3,603,672	3,611,446		(2,267)			5.500	5.369	MON	16,517	198,202	01/20/2005	02/25/2035
225458-BU-1	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	6,050,201	101.6630	6,100,280	6,000,509	6,005,046		(6,324)			5.250	4.887	MON	26,252	314,722	02/04/2005	05/25/2028
225458-EV-6	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	8,033,471	100.2090	8,178,988	8,161,962	8,033,471					5.250	5.703	MON	35,709	428,465	02/16/2005	03/25/2035
225458-EX-2	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	7,550,066	100.1460	7,499,018	7,488,056	7,532,618					5.250	5.114	MON	32,760	393,088	02/09/2005	03/25/2035
225458-FD-5	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	645,132	102.9100	648,105	629,781	630,606		(3,855)			5.500	5.142	MON	2,887	34,162	02/11/2005	02/25/2025
225458-FG-8	CS First Boston Mtg Sec Corp RMBS Ser 20			2	2FM	1,847,839	102.1530	1,850,892	1,811,884	1,827,043		(2,601)			5.250	4.780	MON	7,927	95,124	01/28/2005	02/25/2020
225458-NS-3	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	4,902,498	98.8230	4,861,437	4,919,357	4,902,984		19			4.980	5.034	MON	20,415	244,984	05/03/2005	02/25/2032
225458-NS-3	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	1,119,003	98.8230	1,157,485	1,171,276	1,164,273		1,778			4.980	5.715	MON	4,861	58,330	12/21/2005	02/25/2032
225458-UA-4	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	7,549,499	101.4800	7,676,810	7,564,865	7,543,592		(3,229)			5.750	5.796	MON	36,248	434,942	01/05/2007	07/25/2035
225458-UL-0	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	6,683,422	100.0840	6,803,831	6,798,141	6,735,692		8,490			5.000	5.250	MON	28,326	339,907	05/23/2005	07/25/2035
225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	3,821,112	101.3900	3,950,776	3,896,609	3,864,327		(1,237)			4.875	5.175	MON	15,830	189,953	08/29/2005	07/25/2035
225458-XW-3	CS First Boston Mtg Sec Corp RMBS Ser 20			2	2FM	10,068,065	97.5830	9,929,054	10,174,952	10,068,065					5.000	5.137	MON	42,396	508,700	06/28/2005	07/25/2035
225470-W4-1	Home Equity Mtg Tr RMBS Ser 2006-2 Cl 1A			2	1FM	82,839	2.4270	259,668	10,700,000	82,839					0.415	0.415	MON	740	46,969	12/26/2012	07/25/2036
2254W0-GX-7	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	2,743,787	103.5210	2,859,159	2,761,912	2,749,221		1,649			5.500	5.615	MON	12,659	151,487	09/03/2004	10/25/2034
2254W0-NS-0	CS First Boston Mtg Sec Corp RMBS Ser 20			2	3FM	3,225,739	100.4570	3,346,081	3,330,869	3,286,850		3,159			5.250	5.776	MON	14,573	168,413	02/10/2006	12/25/2020
22942M-BF-2	Credit Suisse Mtg Capital RMBS Ser 2006-			2	3FM	3,816,273	86.4960	3,290,128	3,803,792	3,810,749					5.729	5.937	MON	18,161	218,282	10/05/2006	10/25/2026
23243N-AH-1	Countrywide Home Equity Ln RMBS Ser 2006			2	1FM	1,088,359	108.6100	2,871,458	2,643,820	1,088,359					6.236	6.236	MON	13,739	158,218	08/28/2006	07/25/2034
23245L-AB-6	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	5,208,384	72.3420	4,617,552	6,382,938	5,208,384					6.000	8.262	MON	31,915	385,256	10/02/2007	02/25/2037
24763L-FN-5	Delta Funding Home Eq Ln Tr RMBS Ser 199			2	1FM	913,145	101.3020	925,128	913,234	911,419		(77)			7.030	7.100	MON	5,350	48,831	05/28/1999	08/15/2030
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			2	1FM	283,095	103.0260	291,725	283,156	282,828		144			4.970	4.996	MON	1,173	14,074	09/23/2003	09/25/2033
251510-DS-9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C			2	1FM	6,008,632	101.6460	6,008,968	5,911,644	5,933,570		(6,819)			5.316	5.124	MON	26,190	313,838	02/24/2005	03/25/2020
251510-EE-9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			2	2FM	1,674,269	100.2470	1,705,044	1,700,844	1,678,675		514			6.064	6.251	MON	8,595	102,921	07/21/2006	05/25/2035
251510-EH-2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			2	2FM	3,947,477	97.9940	3,898,283	3,978,091	3,951,336		2,627			5.250	5.345	MON	17,404	208,850	01/01/2006	06/25/2035
251510-ER-0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			2	2FM	3,432,898	97.5500	3,394,408	3,479,656	3,440,208		868			6.069	6.235	MON	17,598	211,120	07/21/2006	06/25/2035
251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C			2	4FM	2,102,983	82.0600	1,839,313	2,241,419	2,102,983					5.300	5.965	MON	9,900	118,769	08/17/2005	09/25/2035
251513-AT-4	Deutsche Alt-A Sec Inc RMBS Ser 2006-AB4			2	1FM	4,813,496	74.2350	5,561,258	7,491,423	4,813,496					6.000	11.292	MON	37,457	387,263	02/28/2011	10/25/2036
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl			2	1FM	863,910	101.6530	878,440	864,154	862,485		(46)			4.740	4.734	MON	3,413	40,941	01/16/2004	12/25/2033
251563-DM-1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl			2	1FM	498,104	102.1350	508,865	498,226	497,359		(69)			4.680	4.694	MON	1,943	23,309	02/19/2004	01/25/2034
25157F-AK-0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C			2	2FM	13,846,563	93.3200	13,064,828	14,000,000	13,892,899		7,356			5.000	5.122	MON	58,333	700,000	08/25/2005	06/26/2035
25157F-AK-0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C			2	3FM	997,188	93.3200	933,202	1,000,000	996,980		(57)			5.000	5.045	MON	4,167	50,000	08/25/2005	06/26/2035
268668-FD-7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A			2	1FM	872,571	92.5640	1,018,869	1,100,724	872,571					0.615	6.346	MON	113	6,572	03/15/2006	12/25/2042
294751-EW-8	Equity One ABS Inc RMBS Ser 2004-3 Cl AF			2	1FM	1,751,125	100.5200	1,760,226	1,751,125	1,751,125					5.060	5.060	MON	7,384	88,607	07/14/2004	07/25/2034
294754-AS-5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1			2	1FM	910,440	94.0290	856,082	910,441	906,717		(301)			6.282	6.296	MON	4,766	44,522	02/15/2002	08/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
32027N-WN-7	First Franklin Mtg Ln RMBS Ser 2005-FF10			2	1FM	7,841,596	94.4890	7,748,766	8,200,689	7,983,248		129,383			0.485	4.115	MON	663	40,661	08/20/2013	11/25/2035
32051D-E7-3	First Horizon Mtg PT Tr RMBS Ser 2003-8			2	1FM	2,777,544	104.4240	2,967,182	2,841,478	2,807,777		4,884			5.250	5.673	MON	12,431	149,178	11/30/2004	10/25/2033
32051D-Z9-6	First Horizon Mtg PT Tr RMBS Ser 2004-3			2	1FM	1,254,811	101.4280	1,332,486	1,313,724	1,276,718		7,556			4.500	5.822	MON	4,926	59,118	01/25/2007	06/25/2019
32051G-GZ-2	First Horizon Mtg PT Tr RMBS Ser 2005-1			2	1FM	3,072,326	99.5620	3,033,260	3,046,620	3,039,029		(4,957)			5.250	5.049	MON	13,329	159,947	02/04/2005	07/25/2026
32051G-TC-9	First Horizon Alt Mtg Sec Tr RMBS Ser 20			2	3FM	3,801,002	87.8150	3,573,798	4,069,712	3,801,002					5.500	6.225	MON	18,653	223,805	07/21/2006	09/25/2035
32052W-AC-3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			2	1FM	5,863,593	82.6420	6,108,337	7,391,350	5,863,593					6.250	8.820	MON	38,497	461,805	09/30/2009	08/25/2037
32052W-AC-3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			2	4FM	6,411,410	82.6420	6,108,337	7,391,350	6,411,410					6.250	7.844	MON	38,497	461,805	06/06/2007	08/25/2037
337925-ES-6	First Plus Home Ln Owner Tr RMBS Ser 199			2	6FE	322,654	100.8670	318,388	315,650	315,330		(16)			7.510	7.245	MON	1,975	60,538	07/18/2001	12/10/2024
35645M-AM-0	Freedom Trust RMBS Ser 2011-3 Cl M89			2	1FM	1,542,881	58.0000	3,157,100	5,443,276	1,771,046		159,246			0.000	6.063	MON		705	08/19/2011	09/25/2051
36157R-3X-1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl			2	2FM	349,560	99.6370	348,292	349,560	349,560					7.560	7.627	MON	2,202	26,427	06/21/1999	07/25/2029
36157R-3X-1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl			2	4FM	1,949,854	99.6370	1,741,458	1,747,801	1,869,382		(6,776)			7.560	6.513	MON	11,011	132,134	06/21/1999	07/25/2029
36157R-D8-5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl			2	1FM	3,739	99.4980	3,720	3,739	3,739					6.265	6.304	MON	20	234	02/22/1999	04/25/2029
361856-ER-4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1			2	1FM	2,384,276	80.9710	4,138,976	5,111,708	2,384,276					0.375	0.375	MON	372	20,758	09/06/2007	11/25/2036
36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5			2	1FM	1,250,816	98.6140	1,233,429	1,250,767	1,246,407		(3)			6.650	6.689	MON	6,931	83,176	05/10/2001	07/20/2031
36226M-AF-0	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl M1			2	1FM	160,384	97.0580	150,613	155,179	156,939		(305)			8.272	7.949	MON	1,070	12,836	05/10/2001	07/20/2031
36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	1,141,494	103.3060	1,179,273	1,141,536	1,139,687		(187)			5.699	5.727	MON	5,421	61,341	05/25/2004	04/25/2034
36228F-5F-9	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	675,706	102.3920	691,872	675,706	675,089		(60)			4.772	4.794	MON	2,687	32,521	06/24/2004	06/25/2034
36228F-C5-3	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	518,539	98.1580	509,009	518,559	517,433		(61)			5.192	5.187	MON	2,244	26,800	02/12/2004	11/25/2033
36228F-XK-7	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	2,012,706	89.0870	2,443,431	2,742,734	2,012,706					0.865	3.416	MON	395	34,515	01/22/2004	10/25/2033
36228F-ZK-5	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	4,519,576	96.9690	4,382,597	4,519,576	4,519,576					1.140	1.142	MON	858	53,439	01/09/2004	11/25/2033
36228F-ZL-3	GS Mortgage Securities Corp RMBS Ser 200			2	3FM	244,810	90.2620	220,971	244,810	244,810					2.265	2.275	MON	92	5,687	01/09/2004	11/25/2033
362341-ES-4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl			2	1FM	3,147,627	100.4080	3,156,025	3,143,207	3,143,899		(462)			6.000	6.025	MON	15,716	188,592	01/05/2007	07/25/2035
36242D-6Q-1	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	6,409,106	101.6960	6,567,044	6,457,537	6,424,849		2,461			5.250	5.369	MON	28,252	339,021	05/11/2005	06/25/2035
36242D-7B-3	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	8,159,367	102.2380	8,648,767	8,459,412	8,334,331		54,236			5.500	6.205	MON	38,772	465,268	10/25/2006	06/25/2035
36242D-7Q-0	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	10,194,898	102.2700	10,941,669	10,698,796	10,311,241		12,404			5.250	5.694	MON	46,807	561,687	11/08/2005	06/25/2035
36242D-DE-0	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	3,683,805	103.6490	3,818,331	3,683,923	3,676,483		(2,763)			5.187	5.197	MON	15,924	194,921	08/13/2004	06/25/2034
36242D-ND-1	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	1,484,939	101.8670	1,512,742	1,485,021	1,481,441		(1,723)			4.894	4.897	MON	6,056	69,278	01/01/2006	08/25/2034
36242D-UX-9	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	4,322,589	100.0900	4,285,640	4,281,778	4,284,912		(10,786)			5.500	5.332	MON	19,625	235,498	01/20/2005	02/25/2035
36297N-AC-9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl			2	1FM	1,686,428	7.6630	1,441,094	18,806,609	1,686,428					0.365	19.356	MON	1,143	20,986	09/30/2009	05/25/2036
39539M-AA-7	Greenpoint Mtg Funding Tr RMBS Ser 2007-			2	4FM	12,798,155	81.8140	11,217,600	13,711,101	12,798,155					0.385	1.339	MON	879	57,161	08/28/2007	06/25/2037
404225-AN-4	HLSS Servicer Adv Rec Tr RMBS Ser 2013-T			2	1FE	6,000,000	99.6300	5,977,800	6,000,000	6,000,000					1.495	1.500	MON	3,987	80,497	01/16/2013	01/16/2046
41164Y-AB-7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C			2	3FM	11,681,502	83.2620	9,978,853	11,984,868	11,794,467		(48,433)			0.386	0.617	MON	1,672	49,999	08/28/2007	07/19/2047
43708A-AD-4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S			2	1FM	770,475	101.1060	778,996	770,475	770,475					6.372	6.403	MON	4,091	40,942	03/26/2002	05/25/2033
43709B-AE-9	Indymac Resident ABS Tr RMBS Ser 2006-C			2	4FM	23,673,758	65.9240	16,830,916	25,530,748	23,673,758		(12,711)			0.315	0.897	MON	1,339	95,923	01/22/2007	08/25/2036
437690-AL-4	Homestar Mtg Acceptance Corp RMBS Ser 20			2	1FM	4,836,069	96.7790	4,778,091	4,937,126	4,849,947		7,157			0.515	0.894	MON	353	27,103	09/25/2007	06/25/2034
45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2			2	2FM	1,737,554	85.7520	1,522,056	1,774,961	1,737,554					0.605	1.013	MON	149	11,359	10/11/2007	08/25/2035
45254T-NY-6	IMPAC Secd Assets CMN Owner Tr RMBS Ser			2	1FM	1,986,289	102.5000	2,036,139	1,986,477	1,982,226		(1,239)			4.640	4.646	MON	7,681	92,173	02/11/2004	03/25/2034
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser			2	1FM	1,471,666	102.8420	1,513,497	1,471,672	1,469,055		115			4.417	4.422	MON	5,417	66,572	05/19/2004	08/25/2034
456606-AG-7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2			2	6FM	494,208	46.0230	337,968	734,347	337,968	10,994				9.120	16.324	MON	5,581	62,495	05/09/2000	06/25/2031
45660L-HT-9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3			2	3FM	6,394,827	96.5930	6,178,867	6,396,826	6,389,104		1,282			5.500	5.534	MON	29,319	351,826	03/01/2005	04/25/2035
45660L-PE-3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C			2	1FM	894,349	10.7370	363,398	3,384,472	363,398	(266,707)				5.000	5.000	MON	14,102	169,224	10/26/2005	06/25/2035
45660L-SS-9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C			2	4FM	5,148,842	85.1280	4,538,914	5,331,851	5,148,842					5.500	5.879	MON	24,438	293,053	09/20/2005	07/25/2035
45660L-XA-2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1			2	1FM	6,053,962	84.8370	6,393,294	7,535,992	6,053,962					4.830	11.536	MON	30,332	369,676	02/14/2008	10/25/2035
45660N-UM-5	Residential Asset Sec Tr RMBS Ser 2003-A			2	4FM	5,636,981	72.9300	4,365,681	5,986,141	5,706,486		10,050			5.250	5.859	MON	26,189	314,273	07/26/2006	09/25/2033
45660N-W5-0	Residential Asset Sec Tr RMBS Ser 2004-R			2	1FM	2,463,679	100.2080	2,399,811	2,394,828	2,393,403		(6,501)			5.500	4.847	MON	10,976	131,701	01/04/2005	08/25/2034
45660N-YZ-2	Residential Asset Sec Tr RMBS Ser 2004-R			2	1FM	2,142,392	100.1330	2,350,938	2,347,827	2,301,733		5,374			3.750	5.053	MON	7,337	88,014	04/25/2005	08/25/2033
45661K-AG-5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1			2	1FM	7,403,832	69.7500	7,378,833	10,578,957	7,403,832					2.783	9.618	MON	24,534	301,710	02/21/2007	06/25/2036
45662B-AD-1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1			2	1FM	10,552,772	97.3620	10,857,821	11,152,000	10,552,772					5.223	6.253	MON	48,535	593,106	06/07/2006	08/25/2036
45662D-AA-3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2			2	1FM	3,305,030	72.2510	3,058,061	4,232,569	3,305,030					0.335	4.474	MON	275	15,502	01/23/2007	11/25/2036
45662J-AC-6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1			2	3FM	8,545,994	72.9760	7,297,570	10,000,000	8,545,994					4.741	7.739	MON	39,509	476,963	07/17/2006	12/25/2035
466247-EN-9	JP Morgan Mtg Tr RMBS Ser 2004-S1 Cl 1A4			2	1FM	4,908,023	102.1420	5,204,669	5,095,523	5,042,544		14,941			4.500	5.050	MON	19,108	256,629	09/22/2004	09/25/2034
466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3			2	2FM	4,241,807	98.0420	4,124,599	4,206,968	4,228,570		(1,394)			5.500	5.460	MON	19,282	231,383	01/13/2005	01/25/2035
466247-TW-3	JP Morgan Mtg Tr RMBS Ser 2005-A6 Cl 3A2			2	1FM	2,386,242	98.7480	2,376,422	2,406,548	2,400,287		1,528			2.770	2.952	MON	5,555	71,785	01/19/2007	09/25/2035
466247-VP-5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2			2	1FM	5,706,434	103.0600	6,347,152	6,158,714	5,968,370		33,845			5.000	5.947	MON	25,661	307,910	05/23/2006	09/25/2020
466247-YS-6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6			2	2FM	1,562,591	92.8680	1,475,591	1,588,907	1,571,901		(11,351)			2.434	2.675	MON	3,223	43,753	02/13/2007	11/25/2035
46627M-AA-5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C			2	3FM	3,070,323	84.1190	2,846,440	3,383,825	3,070,323					5.500	6.528	MON	15,509	186,110	11/02/2005	12/25/2035
46627M-AP-2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C			2	1FM	1,394,521	87.9750	1,395,350	1,586,068	1,394,521					5.500	7.990	MON	7,269	87,205	01/05/2006	12/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46627M-EH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C			2	1FM	1,830,976	86.0670	2,002,652	2,326,847	1,830,976					6.000	8.575	MON	11,634	139,611	10/28/2008	03/25/2036
46627M-EH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C			2	2FM	2,669,611	86.0670	2,670,203	3,102,463	2,669,611					6.000	7.632	MON	15,512	186,148	05/05/2006	03/25/2036
46629D-AK-1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2			2	1FM	2,254,041	88.1550	2,827,712	3,207,667	2,254,041					2.530	10.642	MON	6,762	89,560	02/05/2007	01/25/2037
46629E-AH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C			2	1FM	10,503,094	90.3120	10,450,504	11,571,556	10,503,094					6.200	7.927	MON	59,786	582,819	01/23/2007	09/25/2036
525170-BL-9	Lehman ABS Corp RMBS Ser 2003-1 Cl A1			2	1FM	4,560,443	102.0230	5,012,997	4,913,609	4,682,893		19,980			5.000	5.990	MON	20,473	245,681	06/26/2006	12/25/2033
52518R-CD-6	Lehman Structured Sec Corp RMBS Ser 2005			2	1FM	628,090	26.5690	341,200	1,284,218	628,090	607,638		246,098		0.555	11.130	MON	79	7,463	05/22/2006	09/26/2045
542514-GW-8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C			2	1FM	10,041,689	93.7550	10,069,065	10,739,775	10,055,892		14,202			0.485	1.024	MON	868	22,875	08/05/2013	09/25/2034
55265K-F6-1	Master Asset Sec Tr RMBS Ser 2003-7 Cl 4			2	1FM	3,092,662	103.4700	3,395,661	3,281,793	3,188,000		9,526			5.250	6.359	MON	14,358	172,077	06/16/2006	09/25/2033
55265K-QM-4	Master Asset Sec Tr RMBS Ser 2003-1 Cl 2			2	1FM	1,134,715	105.0590	1,165,885	1,109,746	1,117,816		(1,310)			5.750	5.194	MON	5,318	63,589	02/28/2005	02/25/2033
55265K-RQ-4	Master Asset Sec Tr RMBS Ser 2003-2 Cl 2			2	1FM	853,408	100.0790	861,894	861,212	857,454		175			4.500	4.640	MON	3,230	38,754	03/17/2004	03/25/2018
55265W-CA-9	Master Seasoned Securities Tr RMBS Ser 2			2	1FM	406,930	108.7940	428,522	393,883	400,948		(5,100)			6.500	5.226	MON	2,134	25,564	12/09/2004	08/25/2032
55275S-AC-4	Master Alternative Loans Tr RMBS Ser 200			2	1FM	10,266,631	101.4780	10,391,453	10,240,155	10,260,344		15,547			5.750	5.654	MON	49,067	588,138	02/07/2007	10/25/2036
576434-2D-5	Master Asset Securitization Tr RMBS Ser			2	1FM	12,287,897	91.6030	14,697,442	16,044,664	12,287,897					6.000	10.482	MON	80,223	962,677	07/23/2007	03/25/2036
576434-A2-0	Master Asset Securitization Tr RMBS Ser			2	3FM	2,458,432	103.1490	2,510,746	2,434,091	2,449,315		(893)			5.500	5.446	MON	11,156	133,875	01/13/2005	01/25/2035
576434-J5-4	Master Asset Securitization Tr RMBS Ser			2	1FM	5,312,851	99.5710	5,197,463	5,219,872	5,244,399		(27,953)			5.500	5.298	MON	23,924	287,044	02/16/2005	03/25/2035
576434-N2-6	Master Asset Securitization Tr RMBS Ser			2	1FM	11,176,009	97.3860	11,069,784	11,366,938	11,214,846		3,950			5.500	5.678	MON	52,098	625,047	03/31/2005	04/25/2035
576434-UH-5	Master Asset Securitization Tr RMBS Ser			2	1FM	1,559,839	102.3060	1,595,806	1,559,839	1,559,839					5.143	5.146	MON	6,685	80,217	08/10/2004	08/25/2034
576434-WD-2	Master Asset Securitization Tr RMBS Ser			2	1FM	3,216,624	101.5750	3,241,962	3,191,689	3,188,648		(2,711)			5.750	5.643	MON	15,294	183,522	03/29/2005	09/25/2034
576434-YM-0	Master Asset Securitization Tr RMBS Ser			2	1FM	8,994,254	104.0080	9,788,781	9,411,593	9,062,032		10,183			6.000	6.483	MON	47,058	564,696	10/28/2008	12/25/2034
57643M-FN-9	Master Asset Securitization Tr RMBS Ser			2	1FM	3,519,807	102.8400	3,731,735	3,628,667	3,573,152		381			5.250	5.715	MON	15,875	190,326	08/24/2004	07/25/2034
589929-PJ-1	Merrill Lynch Mtg Investors RMBS Ser 199			2	1FM	206,323	100.5010	205,414	204,390	204,805		(131)			7.110	7.046	MON	1,211	14,365	02/23/2001	08/25/2027
589929-RK-6	Merrill Lynch Mtg Investors RMBS Ser 199			2	1FM	37,949	98.8800	39,100	39,543	39,288		2			7.500	8.161	MON	247	3,478	12/01/2012	07/25/2027
589929-XZ-6	Merrill Lynch Mtg Investors RMBS Ser 200			2	1FM	1,675,930	97.1160	1,628,251	1,676,605	1,675,945		(12,610)			7.820	7.454	MON	10,926	131,110	01/25/2002	09/25/2032
59020U-P7-4	Merrill Lynch Crd Bse A S & S RMBS Ser 2			2	1FM	291,464	100.4600	300,755	299,380	294,263		190			5.250	5.660	MON	1,310	15,717	11/10/2005	08/25/2036
61744C-HP-4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C			2	1FM	13,830,494	99.6110	14,695,110	14,752,527	13,881,228		44,096			0.775	1.283	MON	1,905	165,457	11/08/2012	09/25/2034
61745M-VW-0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl			2	1FM	267,694	102.3340	273,943	267,694	267,694					5.000	4.996	MON	1,115	13,385	04/27/2004	11/25/2018
61745M-WN-9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl			2	1FM	516,539	103.1500	559,286	542,209	532,366		2,516			5.500	6.332	MON	2,485	29,821	06/27/2006	11/25/2033
64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2			2	1FM	48,974	102.5040	50,211	48,985	48,901		(6)			5.150	5.172	MON	210	2,499	10/07/2003	11/25/2033
65106A-AM-5	New Castle Mortgage Sec Trust RMBS Ser 2			2	1FM	23,940,000	93.7590	26,252,576	28,000,000	26,376,625		1,429,994			0.445	7.792	MON	2,076	133,762	08/28/2012	03/25/2036
65535V-BZ-0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C			2	1FM	713,074	102.9510	733,430	712,406	711,245		(147)			5.500	5.500	MON	3,265	39,182	09/19/2003	08/25/2033
65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			2	1FM	771,084	101.9250	785,943	771,101	769,381		(79)			4.820	4.826	MON	3,097	37,167	02/05/2004	03/25/2034
65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2			2	2FM	595,904	102.0060	612,692	600,643	597,418		53			5.603	5.724	MON	2,805	33,654	06/10/2004	07/25/2034
65535V-HF-8	Nomura Asset Sec Corp RMBS Ser 2005-AP1			2	1FM	1,605,832	100.3680	1,645,154	1,639,127	1,629,679		1,101			4.840	5.268	MON	6,611	79,334	04/10/2007	02/25/2035
65535V-HH-4	Nomura Asset Sec Corp RMBS Ser 2005-AP1			2	1FM	485,951	100.1540	489,143	488,393	486,324		24			4.855	4.924	MON	1,976	23,712	05/24/2005	02/25/2035
65535V-US-5	Nomura Asset Sec Corp RMBS Ser 2006-AR2			2	3FM	1,325,680	39.5660	1,081,757	2,734,049	1,325,680					0.365	18.616	MON	166	14,833	01/18/2007	04/25/2036
70069F-HV-2	Park Place Securities Inc RMBS Ser 2005-			2	1FM	15,093,750	83.5560	14,622,230	17,500,000	15,120,094		26,344			0.625	1.760	MON	2,127	9,497	10/29/2013	05/25/2035
73316P-AF-7	Popular ABS Mtg Pass Thru Tr RMBS Ser 20			2	1FM	3,183,295	100.4780	3,198,582	3,183,378	3,173,880		(603)			4.647	4.642	MON	12,328	147,932	09/15/2004	09/25/2034
74160M-BP-6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1			2	1FM	1,152,598	102.9990	1,274,810	1,237,689	1,196,792		13,205			5.000	6.741	MON	5,157	61,825	03/14/2006	10/25/2033
74160M-KW-1	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A1			2	2FM	5,304,813	101.3610	5,532,628	5,458,329	5,410,206		6,767			5.500	5.983	MON	25,017	300,208	11/04/2005	10/25/2035
743873-AY-7	Provident Funding Mtg Loan Tr RMBS Ser 2			2	1FM	5,288,848	94.7250	5,016,142	5,295,468	5,290,428		135			0.455	0.479	MON	401	25,835	01/19/2007	05/25/2035
74927U-AW-8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1			2	3FM	12,478,017	98.8680	12,298,370	12,439,144	12,449,213		(8,938)			5.750	5.751	MON	59,604	715,180	09/28/2005	04/25/2035
749581-AJ-3	Residential Funding Mtg Sec I RMBS Ser 2			2	4FM	4,527,042	87.6800	3,959,394	4,515,752	4,519,529		(631)			6.000	5.915	MON	22,579	293,524	01/23/2007	01/25/2037
74978A-AB-6	RAAC RMBS Ser 2007-SP1 Cl A2			2	1FM	2,981,022	99.2180	3,035,039	3,058,951	2,981,022					0.515	1.214	MON	219	16,760	10/03/2007	03/25/2037
75114R-AD-7	Residential Accredit Loans Inc RMBS Ser			2	1FM	3,568,552	85.3210	4,168,810	4,886,047	3,568,552					0.365	9.593	MON	297	19,379	09/30/2009	04/25/2036
75115L-AA-5	Residential Accredit Loans Inc RMBS Ser			2	1FM	12,176,995	70.3750	9,999,036	14,208,222	12,176,995					0.415	6.398	MON	818	50,500	08/29/2007	08/25/2037
75970J-AB-2	Renaissance Home Equity Ln Tr RMBS Ser 2			2	5FM	4,307,512	32.2060	1,554,370	4,826,277	4,307,512					0.395	1.061	MON	265	18,806	05/17/2007	04/25/2037
759950-AD-0	Renaissance Acceptance Mtg Crp RMBS Ser			2	1FM	5,653,606	99.3980	5,619,555	5,653,606	5,653,606					1.740	1.746	MON	1,366	101,240	03/06/2002	06/25/2032
759950-DP-0	Renaissance Home Equity Ln Tr RMBS Ser 2			2	5FM	4,708,059	89.2050	4,199,842	4,708,063	4,698,971		(542)			5.157	5.172	MON	20,233	242,795	09/10/2004	11/25/2034
759950-EL-8	Renaissance Home Equity Ln Tr RMBS Ser 2			2	1FM	1,866,045	101.3650	1,891,521	1,866,045	1,860,943		(237)			4.876	4.874	MON	7,582	90,988	11/19/2004	02/25/2035
759950-FE-3	Renaissance Home Equity Ln Tr RMBS Ser 2			2	2FM	808,940	91.1270	840,071	921,868	897,353		3,848			5.016	7.931	MON	3,853	46,241	01/09/2008	05/25/2035
760985-2G-5	Residential Asset Mtg Prod Inc RMBS Ser	C		2	1FM	5,164,498	98.0320	5,062,850	5,164,498	5,164,498					0.615	0.615	MON	529	33,574	03/22/2004	10/25/2031
760985-5D-9	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	1,259,161	74.7280	1,114,615	1,491,560	1,259,161					5.900	11.084	MON	7,334	87,875	07/06/2004	06/25/2034
760985-7F-2	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	465,193	96.4400	770,583	799,032	465,193					5.220	13.056	MON	3,476	41,691	09/30/2009	07/25/2034
760985-M9-9	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	727,953	100.8440	734,099	727,956	726,403		(570)			4.609	4.612	MON	2,796	33,534	01/15/2004	01/25/2034
760985-RZ-6	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	417,581	34.0850	333,933	979,711	417,581					5.756	5.756	MON	4,699	56,383	01/30/2003	02/25/2033
760985-US-8	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	103,673	96.9040	105,274	108,637	105,894		237			4.018	4.626	MON	364	4,373	12/21/2005	03/25/2033
760985-UX-7	Residential Asset Mtg Prod Inc RMBS Ser	C		2	1FM	960,488	100.3400	1,008,011	1,004,596	998,479		3,940			4.500	5.323	MON	3,767	45,207	02/22/2005	05/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
760985-UX-7	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	320,163	100.3400	336,004	334,865	332,826		1,313			4.500	5.323	MON	1,256	15,069	02/22/2005	05/25/2033
760985-WP-2	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	1,096,013	99.6500	1,092,204	1,096,036	1,093,909		(519)			3.900	3.899	MON	3,562	42,741	06/13/2003	03/25/2033
760985-ZF-1	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	239,878	101.6270	243,791	239,888	239,501		(31)			5.015	5.033	MON	1,003	12,030	09/18/2003	09/25/2033
76110H-3B-3	Residential Accredit Loans Inc RMBS Ser			2	1FM	7,921,354	90.9850	7,933,781	8,719,840	7,921,354					5.750	6.957	MON	41,783	501,391	07/21/2006	04/25/2035
76110H-EU-9	Residential Accredit Loans Inc RMBS Ser			2	1FM	1,670,347	103.8660	1,744,735	1,679,796	1,671,381		104			5.250	5.326	MON	7,349	88,189	09/21/2004	06/25/2033
76110H-JE-0	Residential Accredit Loans Inc RMBS Ser			2	1FM	422,046	99.9690	417,737	417,867	416,558		(669)			5.500	5.362	MON	1,915	22,983	02/15/2005	09/25/2033
76110H-LP-2	Residential Accredit Loans Inc RMBS Ser			2	1FM	343,215	98.6880	330,450	334,843	334,502		(630)			5.750	5.265	MON	1,604	19,254	01/18/2005	11/25/2033
76110H-UV-9	Residential Accredit Loans Inc RMBS Ser			2	1FM	3,082,213	103.7860	3,311,720	3,190,903	3,104,536		2,688			5.500	5.851	MON	14,625	175,500	08/22/2006	06/25/2034
76110H-X9-5	Residential Accredit Loans Inc RMBS Ser			2	3FM	11,174,342	98.5670	10,868,162	11,026,178	11,023,973		(9,699)			5.500	5.304	MON	50,537	606,440	04/18/2005	03/25/2035
76110W-MC-7	Residential Asset Sec Corp RMBS Ser 2001			2	1FM	174,518	102.5180	178,948	174,553	174,239		(26)			5.960	5.999	MON	867	10,403	09/06/2001	09/25/2031
76110W-MF-0	Residential Asset Sec Corp RMBS Ser 2001			2	1FM	1,457,560	25.1000	688,212	2,741,837	688,212	26,530				6.320	19.174	MON	14,440	173,284	11/12/2009	09/25/2031
76110W-RQ-1	Residential Asset Sec Corp RMBS Ser 2003			2	1FM	1,846,439	102.1750	1,887,628	1,847,438	1,843,521		(957)			3.870	3.875	MON	5,958	71,496	05/14/2003	05/25/2033
76111X-ZX-4	Residential Funding Mtg Sec I RMBS Ser 2			2	6FM	39,613	10.3190	31,650	306,719	31,650	159,520	128	265,742		5.500	5.500	MON	1,406	15,474	12/15/2005	11/25/2035
76112B-SN-1	Residential Asset Mtg Products RMBS Ser			2	1FM	3,227,919	101.6480	3,443,611	3,387,780	3,330,755		12,748			5.250	6.264	MON	14,822	175,588	08/10/2006	09/25/2034
76112B-SV-3	Residential Asset Mtg Products RMBS Ser			2	1FM	4,879,476	101.3250	5,113,297	5,046,442	4,993,789		16,880			5.250	5.832	MON	22,078	261,547	09/18/2006	09/25/2034
76112F-AG-6	Residential Asset Sec Tr RMBS Ser 2006-A			2	2FM	2,642,811	70.1460	2,638,325	3,761,212	2,642,811					6.000	10.210	MON	18,806	225,673	04/28/2006	06/25/2036
761143-AD-8	Residential Asset Sec Tr RMBS Ser 2007-A			2	3FM	7,752,679	70.8630	7,511,184	10,599,645	7,752,679					6.250	9.949	MON	55,206	662,448	09/30/2009	09/25/2037
76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A			2	3FM	6,202,052	87.1340	5,932,694	6,808,709	6,202,052					6.000	6.998	MON	34,044	408,522	10/03/2007	05/25/2037
762009-BJ-6	Residential Funding Mtg Sec I RMBS Ser 2			2	1FM	3,180,480	88.5460	4,083,484	4,611,730	3,180,480					6.000	20.056	MON	23,059	276,704	09/30/2009	06/25/2037
762009-BJ-6	Residential Funding Mtg Sec I RMBS Ser 2			2	4FM	6,134,321	88.5460	5,444,645	6,148,973	6,131,423					6.000	6.022	MON	30,745	368,938	06/07/2007	06/25/2037
785778-HD-6	SACO I Tr RMBS Ser 2005-6 Cl A			2	1FM	1,422,394	98.3840	1,449,045	1,472,853	1,422,394					0.745	2.331	MON	152	11,516	09/18/2007	09/25/2035
79548K-ZJ-0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19			2	1FM	21,305	97.0340	20,494	21,121	21,036					6.630	6.526	MON	117	1,400	03/18/1999	06/25/2028
805564-HJ-3	Saxon Asset Securities Tr RMBS Ser 2000-			2	1FM	500,151	105.1470	516,926	491,624	489,549		(285)			8.130	7.615	MON	3,331	32,617	04/12/2001	01/25/2032
805564-NM-9	Saxon Asset Securities Tr RMBS Ser 2003-			2	1FM	4,976,862	100.8950	5,021,688	4,977,123	4,969,875		(823)			4.350	4.365	MON	18,042	216,519	05/14/2003	06/25/2032
81441P-CE-9	Security Natl Mtg Loan Tr RMBS Ser 2005-			2	1FM	1,017,006	99.5740	1,012,814	1,017,147	1,014,024		(5)			4.670	4.648	MON	3,958	47,501	01/25/2005	02/25/2035
81441P-CF-6	Security Natl Mtg Loan Tr RMBS Ser 2005-			2	1FM	2,998,989	94.7900	2,843,706	3,000,000	2,989,010		(249)			5.720	5.739	MON	14,300	171,600	01/25/2005	02/25/2035
81744H-AD-5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2			2	2FM	8,126,677	83.8310	7,227,461	8,621,455	8,126,677					2.462	3.422	MON	17,686	221,377	02/23/2007	02/20/2047
83611P-AP-6	Soundview Home Eq Loan Tr RMBS Ser 2001-			2	1FM	888,796	99.8230	876,553	878,104	883,389		(467)			6.500	6.428	MON	4,756	57,077	06/15/2001	03/25/2030
84751P-LP-2	Specialty Underw & Residen Fin RMBS Ser			2	5FM	3,026,818	54.6680	2,200,915	4,025,958	3,026,818					5.850	9.189	MON	19,627	163,753	03/22/2006	02/25/2037
85171V-AA-3	Springleaf Mtg Ln Tr RMBS Ser 2012-1A Cl			2	1FM	12,039,462	102.1810	12,053,464	11,796,166	11,991,247		(48,215)			2.667	1.264	MON	26,217	157,302	06/18/2013	09/25/2057
863576-AC-8	Structured Asset Sec Corp RMBS Ser 2005-			2	3FM	3,466,937	96.0040	3,304,009	3,441,529	3,456,678		(968)			5.750	5.720	MON	16,491	197,888	03/10/2005	04/25/2035
863576-BF-0	Structured Asset Sec Corp RMBS Ser 2005-			2	1FM	8,996,119	101.8740	9,109,197	8,941,631	8,966,082		(1,110)			5.500	5.315	MON	40,982	491,352	04/22/2005	05/25/2035
863576-CJ-1	Structured Asset Sec Corp RMBS Ser 2005-			2	1FM	7,829,370	102.2330	8,196,194	8,017,187	7,884,485		(2,589)			5.000	5.605	MON	33,405	400,859	05/11/2005	05/25/2035
863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004			2	1FM	976,309	99.6060	964,175	967,990	970,936		(2,813)			2.446	2.288	MON	1,973	25,046	10/23/2004	10/25/2034
863579-VS-4	Structured Adj Rate Mtg Ln RMBS Ser 2005			2	1FM	8,409,551	70.3150	7,565,212	10,759,000	8,409,551					5.150	8.723	MON	46,174	541,261	08/15/2005	08/25/2035
86359A-QK-2	Structured Asset Sec Corp RMBS Ser 2003-			2	1FM	4,455,360	99.0420	4,415,415	4,458,146	4,451,580		(365)			5.040	5.071	MON	18,724	224,706	03/14/2003	04/25/2033
86359B-5U-1	Structured Asset Sec Corp RMBS Ser 2005-			2	1FM	552,466	98.5970	716,457	726,655	552,466					5.750	9.435	MON	3,482	41,771	09/30/2009	03/25/2035
86359B-5U-1	Structured Asset Sec Corp RMBS Ser 2005-			2	3FM	745,730	98.5970	716,457	726,655	742,180					5.750	5.562	MON	3,482	41,771	02/24/2005	03/25/2035
86359B-G3-9	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	2,405,625	101.8720	2,451,796	2,406,753	2,401,266		(289)			4.770	4.780	MON	9,567	114,802	09/20/2004	10/25/2034
86359B-JU-6	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	359,727	99.6260	358,437	359,783	359,221		(37)			4.630	4.643	MON	1,388	16,010	02/20/2004	03/25/2034
86359B-MK-4	Structured Asset Sec Corp RMBS Ser 2004-			2	5FM	1,634,282	76.2420	1,288,691	1,690,273	1,644,448	410,071	1,498			5.622	5.981	MON	7,919	95,354	06/16/2006	03/25/2034
86359B-WR-8	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	2,352,221	97.5230	2,278,991	2,336,885	2,340,492		74			2.667	2.610	MON	5,194	64,893	09/23/2004	07/25/2034
86359B-XL-0	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	888,013	102.0330	927,025	908,555	892,000		1,649			5.440	6.008	MON	4,119	49,425	07/20/2011	08/25/2034
86359B-ZG-9	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	2,283,699	102.8640	2,349,838	2,284,413	2,278,717		(461)			5.000	5.009	MON	9,518	114,221	08/18/2004	09/25/2034
86359B-ZS-3	Structured Asset Sec Corp RMBS Ser 2004-			2	2FM	5,874,754	104.7000	6,063,714	5,791,501	5,845,046		(2,807)			5.750	5.660	MON	27,751	333,011	08/26/2004	09/25/2034
86359D-FQ-5	Structured Asset Sec Corp RMBS Ser 2005-			2	3FM	3,772,897	97.7160	3,647,397	3,732,655	3,758,677		(1,430)			5.400	5.338	MON	16,797	184,766	06/23/2005	06/25/2035
86359D-GQ-4	Structured Asset Sec Corp RMBS Ser 2005-			2	1FM	2,425,805	101.8060	2,462,398	2,418,719	2,414,953		(1,299)			5.250	5.196	MON	10,582	116,401	06/28/2005	12/25/2034
86361Q-AG-9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1			2	1FM	14,604,139	71.4560	15,018,264	21,017,587	14,604,139					4.892	15.498	MON	85,684	1,035,435	10/25/2006	11/25/2036
86363A-AA-5	Structured Asset Sec Corp RMBS Ser 2006-			2	5FM	2,244,417	22.7540	2,576,473	11,322,966	2,244,417					0.335	11.046	MON	631	57,719	01/19/2007	01/25/2037
90211E-AF-2	Asset Backed Funding Ctf RMBS Ser 01-AQ1			2	1FM	576,981	97.1890	561,817	578,065	576,364		(20)			6.249	6.313	MON	3,010	36,123	03/23/2001	11/20/2030
90263B-HF-8	UCFC Home Equity Loans RMBS Ser 1998-D C			2	5FM	24,658	74.1220	16,943	22,858	23,236		(15)			8.965	8.028	MON	171	2,049	02/08/2000	04/15/2030
929227-N8-5	Washington Mutual Mtg RMBS Ser 2003-S2 C			2	1FM	763,838	102.4030	804,314	785,438	778,110		965			5.000	5.524	MON	3,273	39,232	10/26/2005	05/25/2018
92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10			2	1FM	10,222,839	101.6390	10,546,101	10,376,048	10,287,082		(607)			2.427	2.631	MON	20,986	257,737	03/10/2005	10/25/2033
92922F-RF-7	Washington Mutual Mtg RMBS Ser 2004-CB1			2	1FM	3,369,782	103.8230	3,663,454	3,528,568	3,410,946		3,885			5.500	5.933	MON	16,173	193,998	05/21/2004	06/25/2034
92926U-AD-3	Washington Mutual Mtg RMBS Ser 2007-HY2			2	2FM	10,725,968	84.8000	9,622,873	11,347,701	10,725,968					2.527	3.816	MON	23,899	311,154	03/19/2007	11/25/2036
933634-AJ-6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl			2	1FM	15,114,512	93.6510	17,013,840	18,167,262	15,114,512		(3,229)			2.528	6.635	MON	38,269	484,756	06/07/2012	03/25/2037
93363P-AA-8	Washington Mutual Mtg RMBS Ser 2006-AR14			2	1FM	1,403,906	84.0720	1,286,283	1,529,984	1,403,906					2.065	3.617	MON	2,633	35,474	01/18/2007	11/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
939336-2H-5	Washington Mutual MSC Mtg PT RMBS Ser 20			2	3FM	15,100,956	95.2770	14,287,250	14,995,503	15,062,783		(5,590)			5.500	5.412	MON	68,729	824,753	02/01/2005	03/25/2035
939336-2U-6	Washington Mutual MSC Mtg PT RMBS Ser 20			2	3FM	3,294,234	91.1540	2,976,783	3,265,660	3,282,637		3,709			5.500	5.460	MON	14,968	179,611	02/24/2005	03/25/2035
939336-3H-4	Washington Mutual MSC Mtg PT RMBS Ser 20			2	3FM	23,821,724	92.5060	22,053,024	23,839,690	23,821,724					5.500	5.534	MON	109,265	1,311,183	03/07/2005	04/25/2035
939336-4Y-6	Washington Mutual MSC Mtg PT RMBS Ser 20			2	3FM	22,340,020	94.5250	21,285,610	22,518,402	22,340,020					5.500	5.606	MON	103,209	1,238,208	04/15/2005	05/25/2035
939336-6F-5	Washington Mutual MSC Mtg PT RMBS Ser 20			2	3FM	16,103,032	93.3990	14,988,706	16,048,020	16,087,448		45,470			5.500	5.493	MON	73,553	882,641	05/24/2005	06/25/2035
939336-6U-2	Washington Mutual MSC Mtg PT RMBS Ser 20			2	3FM	4,958,550	94.3060	4,663,832	4,945,414	4,951,008		17,131			5.500	5.511	MON	22,666	271,998	08/24/2005	06/25/2035
939344-AR-8	Washington Mutual Alt Ln Tr RMBS Ser 200			2	4FM	2,969,393	67.0420	2,529,430	3,772,887	2,969,393			230,723		6.102	12.032	MON	19,185	186,138	04/21/2006	05/25/2036
93934F-BQ-4	Washington Mutual MSC Mtg PT RMBS Ser 20			2	1FM	7,192,011	91.9150	7,428,218	8,081,599	7,192,011					5.500	6.761	MON	37,041	444,488	10/13/2005	08/25/2035
93934F-CM-2	Washington Mutual MSC Mtg PT RMBS Ser 20			2	4FM	884,889	89.3170	783,983	877,757	882,639		(277)			5.500	5.458	MON	4,023	48,277	10/13/2005	10/25/2035
93934F-HW-5	Washington Mutual MSC Mtg PT RMBS Ser 20			2	5FM	1,425,869	85.6710	1,238,004	1,445,061	1,428,407		373			5.750	5.909	MON	6,924	82,826	07/10/2006	01/25/2036
93934F-KZ-4	Washington Mutual MSC Mtg PT RMBS Ser 20			2	1FM	13,744,573	76.1230	12,496,542	16,416,336	13,744,573					5.750	7.756	MON	78,662	943,939	10/02/2007	02/25/2036
93935G-AG-4	Washington Mutual Alt Ln Tr RMBS Ser 200			2	1FM	705,862	99.4050	788,385	793,104	705,862					6.916	10.185	MON	4,571	54,614	09/30/2009	11/25/2034
93935G-AG-4	Washington Mutual Alt Ln Tr RMBS Ser 200			2	2FM	1,207,500	99.4050	1,182,577	1,189,656	1,206,758					6.916	6.340	MON	6,856	81,920	08/31/2006	11/25/2034
93935H-AJ-6	Washington Mutual Alt Ln Tr RMBS Ser 200			2	1FM	9,526,038	58.8730	8,171,955	13,880,627	9,526,038					4.969	9.140	MON	57,472	575,245	11/29/2006	09/25/2036
94980G-AK-7	Wells Fargo Home Equity Tr RMBS Ser 2004			2	1FM	3,610,525	99.6990	3,685,708	3,696,854	3,620,919		2,386			4.980	5.234	MON	15,342	184,103	12/18/2008	05/25/2034
94981Q-AJ-7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	12,232,204	97.5250	13,856,414	14,208,005	12,678,530		166,215			2.625	9.017	MON	31,078	374,971	02/22/2012	10/25/2035
94982B-AC-4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	5,040,556	101.3510	4,958,368	4,892,259	5,038,119		(2,436)			2.659	1.930	MON	10,842	99,027	03/20/2013	06/25/2035
94982F-AE-1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	10,980,060	104.8410	11,529,565	10,997,243	10,966,644		(2,534)			5.500	5.527	MON	50,404	604,627	03/02/2005	04/25/2035
94982G-AC-3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	4,099,392	103.7180	4,188,953	4,038,810	4,054,058		(6,723)			5.500	5.263	MON	18,511	221,906	05/13/2005	05/25/2035
94983B-AM-1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	16,193,086	102.6760	17,489,947	17,034,147	16,391,666		94,826			5.750	7.168	MON	81,622	978,941	11/30/2011	04/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,605,743,618	XXX	1,597,505,037	1,792,411,484	1,609,971,171	3,323,581	3,738,458	2,637,999		XXX	XXX	XXX	6,177,756	76,264,015	XXX	XXX
05357H-AA-8	Aventura Mall Tr CMBS Ser 2013-AVM Cl A			2	1FE	10,344,160	102.5380	10,253,790	10,000,000	10,343,170		(990)			3.743	3.205	MON	31,189		12/10/2013	12/05/2032
05529S-AC-3	Barclays Comm Mort Sec CMBS Ser 2013-TYS			2	1FM	6,179,983	103.0240	6,181,464	6,000,000	6,172,089		(7,894)			3.756	3.293	MON	18,781	57,595	08/13/2013	09/05/2032
05529S-AJ-8	Barclays Comm Mort Sec CMBS Ser 2013-TYS			2	1FM	3,087,632	102.4140	3,072,411	3,000,000	3,083,821		(3,811)			4.045	3.593	MON	10,112	31,009	08/13/2013	09/05/2032
05538U-AA-1	BB-UBS Trust CMBS Ser 2012-SHOW Cl A			2	1FM	25,749,670	91.6550	22,913,700	25,000,000	25,689,511		(53,328)			3.430	3.146	MON	71,463	857,550	11/01/2012	11/05/2036
05947U-4E-5	Banc of America Comm Mtg Inc CMBS Ser 20			2	1FM	2,136,750	107.4430	2,186,473	2,035,000	2,073,859		(20,591)			5.184	4.102	MON	8,791	106,996	10/19/2010	09/10/2047
05947U-4F-2	Banc of America Comm Mtg Inc CMBS Ser 20			2	1FM	2,775,000	106.1200	3,183,612	3,000,000	2,888,414		49,905			5.184	7.278	MON	12,960	157,732	08/09/2011	09/10/2047
05947U-M3-9	Banc of America Comm Mtg Inc CMBS Ser 20			2	1FM	12,774,419	104.8920	14,301,003	13,634,000	13,423,112		133,139			4.913	6.083	MON	55,820	669,838	06/04/2008	07/10/2043
05947U-VR-6	Banc of America Comm Mtg Inc CMBS Ser 20			2	1FM	3,901,562	101.9050	4,076,208	4,000,000	3,989,356		17,684			4.985	5.443	MON	16,617	199,400	09/27/2006	07/10/2042
07383F-5K-0	Bear Stearns Comm Mtg Sec CMBS Ser 2005-			2	1FM	4,765,496	103.5900	4,909,594	4,739,453	4,734,702		(2,295)			4.933	4.883	MON	19,483	235,703	04/19/2005	02/13/2042
07383F-5N-4	Bear Stearns Comm Mtg Sec CMBS Ser 2005-			2	1FM	4,021,868	103.6670	4,146,676	4,000,000	3,998,050		(3,293)			5.035	4.996	MON	16,783	201,400	04/19/2005	02/13/2042
07383F-5P-9	Bear Stearns Comm Mtg Sec CMBS Ser 2005-			2	1FM	1,419,663	103.5720	1,462,441	1,412,000	1,411,289		(1,159)			5.074	5.036	MON	5,970	71,645	04/19/2005	02/13/2042
07383F-PX-0	Bear Stearns Comm Mtg Sec CMBS Ser 2002-			2	1FM	3,120,437	99.9280	3,100,799	3,103,046	3,097,184		(939)			4.940	4.901	MON	12,774	153,290	09/27/2002	08/15/2038
07383F-X7-8	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			2	1FM	10,100,000	102.8550	10,285,520	10,000,000	10,012,829		(27,967)			4.868	4.613	MON	40,567	486,800	09/15/2010	11/11/2041
07383F-X9-4	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			2	1FM	922,205	105.3680	1,000,996	950,000	940,641		2,079			4.945	5.372	MON	3,915	46,977	09/27/2006	11/11/2041
07383F-Y2-8	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			2	1FM	4,021,992	107.5250	4,300,996	4,000,000	4,005,713		(978)			5.119	5.102	MON	17,063	204,760	12/08/2004	11/11/2041
07383F-Y3-6	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			2	1FM	4,021,935	106.7720	4,270,860	4,000,000	4,006,719		(1,551)			5.279	5.267	MON	17,597	211,160	12/08/2004	11/11/2041
07383F-Y4-4	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			2	1FM	3,519,008	106.9750	3,744,129	3,500,000	3,505,890		(1,782)			5.406	5.396	MON	15,768	189,210	12/08/2004	11/11/2041
07387B-FU-2	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20			2	1FM	18,863,203	108.3510	21,128,445	19,500,000	19,266,720		82,501			5.579	6.157	MON	90,665	1,102,874	05/22/2008	04/12/2038
07387J-BN-5	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20			2	5FM	19,227,553	84.4850	16,204,242	19,180,000	19,172,770		(8,695)			5.751	5.765	MON	91,914	1,117,719	06/08/2006	09/11/2038
07388N-AF-3	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20			2	1FM	19,023,226	109.4650	21,892,980	20,000,000	19,601,410		116,806			5.568	6.373	MON	92,800	1,113,600	04/04/2008	10/12/2041
07388Q-BW-8	Bear Stearns Comml Mtg Sec Inc CMBS Ser			24	1FE	1,596,759	0.3110	432,281		228,894		(136,300)			0.133	6.117	MON	15,391	276,054	10/01/2013	06/11/2050
073945-AE-7	Bear Stearns Comm Mtg Sec CMBS Ser 2007-			2	1FM	6,528,438	112.8470	7,335,049	6,500,000	6,503,896		(4,867)			5.742	5.721	MON	31,103	373,230	02/04/2008	09/11/2042
073945-AG-2	Bear Stearns Comm Mtg Sec CMBS Ser 2007-			2	1FM	19,133,371	112.7600	23,651,452	20,975,000	20,169,793		168,609			5.835	7.039	MON	101,991	1,223,891	07/20/2012	09/11/2042
073945-AH-0	Bear Stearns Comm Mtg Sec CMBS Ser 2007-			2	1FM	8,157,813	106.9100	8,552,824	8,000,000	8,062,707		(17,758)			5.959	5.743	MON	39,724	483,152	10/24/2007	09/11/2042
07401D-BC-4	Bear Stearns Mtg Tr CMBS Ser 2007-PW18 C			2	1FM	10,054,803	112.4020	11,240,240	10,000,000	10,012,655		(9,907)			5.700	5.667	MON	47,500	570,000	12/13/2007	06/13/2050
12624K-AC-0	Commercial Mortgage Pass Thru CMBS Ser 2			2	1FM	6,868,203	98.6530	6,905,731	7,000,000	6,874,703		6,500			2.752	3.080	MON	16,053	64,213	08/15/2013	08/15/2045
12625E-AC-3	Commercial Mortgage Tr CMBS Ser 2013-SFS			2	1FM	19,880,165	92.1020	18,420,460	20,000,000	19,886,493		6,328			2.987	3.065	MON	49,780	404,881	04/04/2013	04/12/2035
12625E-AG-4	Commercial Mortgage Tr CMBS Ser 2013-SFS			2	1FM	6,177,281	89.7400	5,658,120	6,305,000	6,184,831		7,550			2.987	3.235	MON	15,693	127,639	04/04/2013	04/12/2035
17311Q-BK-5	Citigroup Comm Mtg Tr CMBS Ser 2007-C6 C			2	1FM	15,086,292	111.8380	15,503,039	13,862,000	14,575,116		(205,407)			5.705	4.014	MON	65,902	800,550	08/23/2011	12/10/2049
17313K-AF-8	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C			2	1FM	10,118,359	113.2150	11,321,450	10,000,000	10,031,463		(23,593)			6.132	5.994	MON	51,098	620,030	06/05/2008	12/10/2049
17313K-AH-4	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C			2	1FM	12,142,782	110.8370	14,408,862	13,000,000	12,575,522		88,986			6.132	7.175	MON	66,427	806,039	05/05/2008	12/10/2049
20173Q-AE-1	Greenwich Cap Comm Funding CMBS Ser 2007			2	1FM	46,724,063	109.8440	49,429,980	45,000,000	45,910,859		(403,092)			5.444	4.480	MON	204,150	2,449,800	08/22/2011	03/10/2039
20173Q-AG-6	Greenwich Cap Comm Funding CMBS Ser 2007			2	1FM	10,075,646	106.4100	11,737,056	11,030,000	10,616,131		113,132			5.475	6.881	MON	50,324	603,892	06/12/2008	03/10/2039
233050-AC-7	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl A3			2	1FM	7,632,422	110.3130	8,273,490	7,500,000	7,594,550		(13,875)			5.002	4.794	MON	31,263	375,150	02/10/2011	11/10/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
233050-AC-7	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl A3	C		2	1FM	35,694,700	110.3130	37,109,360	33,640,000	35,162,450		(213,588)			5.002	4.196	MON	140,223	1,682,673	06/06/2011	11/10/2046
233050-AC-7	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl A3			2	1FM	21,125,000	110.3130	22,062,640	20,000,000	20,836,325		(117,276)			5.002	4.258	MON	83,367	1,000,400	06/13/2011	11/10/2046
36170U-AB-7	G-FORCE LLC CMBS Ser 2005-RRA Cl A2			2	4AM	339,432	100.7500	338,695	336,173	335,425		(271)			4.830	4.681	MON	1,353	16,237	01/25/2005	08/22/2036
36197X-AL-8	GS Mortgage Securiities Trust CMBS Ser 2			2	1FM	15,449,063	94.9260	14,238,930	15,000,000	15,414,648		(34,414)			2.678	2.231	MON	33,475	234,325	05/16/2013	06/10/2046
36228C-TK-9	GS Mortgage Securities Corp II CMBS Ser			2	1FM	9,154,912	102.1500	9,305,901	9,110,000	9,101,925		(7,003)			5.490	5.470	MON	41,678	500,139	07/29/2004	08/10/2038
362332-AE-8	GS Mortgage Securities Corp CMBS Ser 200			2	1FM	8,043,727	109.6480	8,804,750	8,030,000	8,035,873		(12,638)			5.560	5.460	MON	37,206	446,468	08/23/2011	11/10/2039
362332-AG-3	GS Mortgage Securities Corp CMBS Ser 200			2	1FM	21,281,462	109.6080	22,743,702	20,750,000	21,013,579		(96,254)			5.591	5.090	MON	96,678	1,160,133	04/14/2011	11/10/2039
36828Q-KT-2	GE Capital Commercial Mortgage CMBS Ser			2	1FM	6,621,875	103.7670	6,744,829	6,500,000	6,532,201		(35,943)			4.826	4.272	MON	26,141	339,831	05/31/2011	06/10/2048
36828Q-QG-4	GE Capital Commercial Mortgage CMBS Ser			2	1FM	9,926,953	106.3280	10,632,760	10,000,000	9,971,831		7,230			5.310	5.454	MON	44,254	537,796	09/07/2006	11/10/2045
46361T-AC-6	Ivine Core Office Tr CMBS Ser 2013-IRV C			2	1FM	20,385,420	93.7400	18,747,900	20,000,000	20,363,986		(21,434)			3.173	2.963	MON	37,020	366,671	05/07/2013	05/15/2048
46361T-AG-7	Ivine Core Office Tr CMBS Ser 2013-IRV C			2	1FM	9,937,950	90.6900	9,068,950	10,000,000	9,941,012		3,062			3.173	3.263	MON	18,510	183,335	05/07/2013	05/15/2048
46361T-AJ-1	Ivine Core Office Tr CMBS Ser 2013-IRV C			2	1FM	3,860,016	86.7340	3,469,352	4,000,000	3,867,275		7,259			3.173	3.612	MON	7,404	73,334	05/07/2013	05/15/2048
46625M-CW-7	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	1,503,851	100.6940	1,462,691	1,452,613	1,456,755		7,413			6.739	6.027	MON	8,158	98,610	01/31/2008	04/15/2035
46625Y-NC-3	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	3,014,828	104.1750	3,125,253	3,000,000	2,997,237		(962)			4.738	4.696	MON	11,845	142,140	06/10/2005	07/15/2042
46625Y-NE-9	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	9,811,572	104.5510	10,716,488	10,250,000	10,148,188		54,841			4.780	5.435	MON	40,829	489,950	10/30/2006	07/15/2042
46625Y-P6-4	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	2,167,147	108.1730	2,077,522	1,920,552	2,057,565		(61,491)			5.475	(0.890)	MON	8,763	105,150	07/20/2012	04/15/2043
46625Y-Q4-8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	1,373,369	90.1470	1,352,204	1,500,000	1,373,369					5.502	7.290	MON	6,878	83,692	03/24/2006	04/15/2043
46625Y-UC-5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	10,301,563	105.9110	10,591,100	10,000,000	10,113,729		(75,717)			4.999	4.205	MON	41,658	499,900	06/06/2011	10/15/2042
46628F-AF-8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	1,883,515	109.1640	1,972,599	1,807,000	1,825,942		(19,106)			5.863	4.870	MON	8,829	107,432	06/11/2010	04/15/2045
46634G-AB-7	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	24,684,688	112.7200	24,798,466	22,000,000	24,552,186		(132,501)			5.633	3.479	MON	103,272	413,087	08/23/2013	12/05/2027
46636D-AC-0	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	10,084,658	104.3190	10,358,877	9,930,000	9,987,895		(53,554)			3.341	2.875	MON	27,648	331,781	11/28/2011	07/15/2046
46636D-AC-0	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	1,548,398	104.3190	1,564,785	1,500,000	1,519,900		(16,422)			3.341	2.370	MON	4,177	50,118	12/07/2011	07/15/2046
46636D-AJ-5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	9,837,246	106.0080	10,017,728	9,450,000	9,770,939		(41,234)			4.388	3.839	MON	34,554	414,647	07/18/2012	07/15/2046
50177A-AE-9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl			2	1FM	9,535,719	111.9950	10,639,478	9,500,000	9,512,302		(7,647)			5.884	5.878	MON	31,054	566,531	05/05/2008	07/15/2044
50180L-AC-4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A			2	1FM	41,892,704	114.3040	46,521,565	40,700,000	41,198,844		(136,472)			6.151	5.792	MON	139,080	2,532,914	05/16/2008	04/15/2041
50180L-AC-4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A			2	1FM	3,501,430	114.3040	4,000,626	3,500,000	3,499,268		(427)			6.151	6.214	MON	11,960	217,818	04/17/2008	04/15/2041
50180L-AD-2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A			2	1FM	6,356,795	113.3240	7,932,708	7,000,000	6,665,666		64,367			6.151	7.575	MON	23,920	435,636	04/17/2008	04/15/2041
52108H-2S-2	LB-UBS Comm Mtg Tr CMBS Ser 2005-C1 Cl A			2	1FM	133,723	100.0280	140,069	140,030	139,899		7			4.545	5.716	MON	354	6,364	04/15/2008	02/15/2030
52108H-4W-1	LB-UBS Comm Mtg Tr CMBS Ser 2005-C3 Cl A			2	1FM	5,527,195	103.8050	5,709,286	5,500,000	5,502,248		(3,485)			4.843	4.821	MON	14,798	266,365	06/21/2005	07/15/2040
52108H-4X-9	LB-UBS Comm Mtg Tr CMBS Ser 2005-C3 Cl B			2	1FM	4,019,889	102.9380	4,117,512	4,000,000	4,001,739		(2,540)			4.895	4.874	MON	10,878	195,800	06/21/2005	07/15/2040
52108H-A2-0	LB-UBS Comm Mtg Tr CMBS Ser 2004-C2 Cl C			2	1FM	906,484	100.4410	1,004,414	1,000,000	996,437		14,404			4.437	6.016	MON	2,465	44,370	06/21/2006	03/15/2036
52108H-A4-6	LB-UBS Comm Mtg Tr CMBS Ser 2004-C2 Cl E			2	1FM	2,990,878	100.2120	2,982,303	2,976,000	2,974,927		(1,972)			4.487	4.459	MON	7,419	133,533	03/23/2004	03/15/2036
52108H-A5-3	LB-UBS Comm Mtg Tr CMBS Ser 2004-C2 Cl F			2	1FM	2,763,589	99.9640	2,749,010	2,750,000	2,748,999		(1,805)			4.506	4.479	MON	6,884	123,915	03/23/2004	03/15/2036
52108H-K7-8	LB-UBS Comm Mtg Tr CMBS Ser 2004-C6 Cl A			2	1FM	1,181,938	101.2670	1,248,309	1,232,690	1,229,325		8,102			5.020	5.749	MON	3,438	61,881	08/03/2006	08/15/2029
52108H-ZY-3	LB-UBS Comm Mtg Tr CMBS Ser 2004-C2 Cl A			2	1FM	1,398,210	100.1680	1,574,652	1,572,011	1,566,738		31,795			4.367	6.832	MON	3,814	68,650	10/28/2008	03/15/2036
52108M-AD-5	LB-UBS Comm Mtg Tr CMBS Ser 2005-C7 Cl A			2	1FM	3,962,376	103.5280	4,007,504	3,870,926	3,876,858		(7,125)			5.455	5.161	MON	11,731	234,168	10/25/2005	11/15/2030
52108M-AJ-2	LB-UBS Comm Mtg Tr CMBS Ser 2005-C7 Cl A			2	1FM	10,106,000	105.7600	10,575,960	10,000,000	10,042,955		(24,866)			5.323	5.096	MON	29,572	532,300	05/06/2011	11/15/2040
52108M-AK-9	LB-UBS Comm Mtg Tr CMBS Ser 2005-C7 Cl B			2	1FM	11,671,501	103.7970	12,615,487	12,154,000	12,011,219		65,936			5.350	6.054	MON	36,124	650,239	01/24/2008	11/15/2040
52108M-DJ-9	LB-UBS Comm Mtg Tr CMBS Ser 2006-C1 Cl A			2	1FM	5,434,688	107.4560	5,910,080	5,500,000	5,480,411		7,406			5.217	5.432	MON	15,941	286,935	09/29/2006	02/15/2031
52109R-BM-2	LB-UBS Comm Mtg Tr CMBS Ser 2007-C7 Cl A			2	1FM	25,194,925	110.9060	27,752,265	25,023,276	25,063,600		(43,852)			5.866	5.815	MON	81,548	1,467,865	11/30/2007	09/15/2045
55660C-AA-6	Madison Ave Tr CMBS Ser 2013-650M CL A			2	1FM	7,209,653	102.8990	7,202,937	7,000,000	7,204,240		(5,413)			3.843	3.365	MON	22,418	44,835	10/10/2013	10/12/2032
59022H-HG-0	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	2,533,456	100.2000	2,524,766	2,519,739	2,516,738		(547)			4.674	4.617	MON	9,814	117,773	06/21/2005	06/12/2043
59022H-HJ-4	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	9,124,768	103.8770	9,764,476	9,400,000	9,349,550		33,118			4.747	5.226	MON	37,185	446,218	08/29/2006	06/12/2043
59022H-HL-9	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	6,376,836	105.0170	7,351,162	7,000,000	6,843,079		93,774			4.805	6.407	MON	28,029	336,350	03/31/2008	06/12/2043
59022H-HN-5	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	5,027,434	101.5490	5,077,465	5,000,000	4,998,943		(3,860)			4.934	4.895	MON	20,558	246,700	06/21/2005	06/12/2043
59022H-JJ-2	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	6,899,658	101.4380	6,999,208	6,900,000	6,890,709		(1,275)			4.949	4.980	MON	28,457	341,481	08/11/2005	07/12/2038
59022H-JL-7	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	1,108,323	105.5180	1,055,178	1,000,000	1,055,182		(37,532)			5.047	1.204	MON	4,206	50,470	07/30/2012	07/12/2038
59022H-JN-3	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	15,604,983	105.5850	16,582,093	15,705,000	15,699,147		(11,685)			5.107	5.080	MON	66,838	802,054	06/07/2011	07/12/2038
59023B-AE-4	Merrill Lynch Mortgage Tr CMBS Ser 2006-			2	1FM	1,239,355	108.6180	1,357,728	1,250,000	1,245,188		1,167			5.676	5.855	MON	5,913	72,006	04/10/2008	05/12/2039
59023B-AG-9	Merrill Lynch Mortgage Tr CMBS Ser 2006-			2	1FM	15,221,188	107.7930	17,052,916	15,820,000	15,598,043		76,985			5.676	6.338	MON	74,834	911,337	05/08/2008	05/12/2039
617451-CP-2	Morgan Stanley Cap I Tr CMBS Ser 2006-T2			2	1FM	5,724,127	101.0880	5,754,851	5,692,901	5,684,063		(17)			5.185	5.128	MON	24,598	331,960	01/20/2006	10/12/2052
617451-CS-6	Morgan Stanley Cap I Tr CMBS Ser 2006-T2			2	1FM	8,043,888	107.4770	8,598,184	8,000,000	8,000,569		(6,482)			5.204	5.167	MON	34,693	416,320	01/20/2006	10/12/2052
617451-CT-4	Morgan Stanley Cap I Tr CMBS Ser 2006-T2			2	1FM	8,203,262	106.6770	8,939,541	8,380,000	8,317,248		23,625			5.273	5.656	MON	36,823	441,877	12/05/2007	10/12/2052
617458-AC-8	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl			2	1FM	10,247,266	105.0700	10,507,010	10,000,000	10,109,358		(59,356)			3.884	3.262	MON	32,367	388,400	08/11/2011	09/15/2047
617458-AG-9	Morgan Stanley Cap I CMBS Ser 2011-C1 Cl			2	1FM	57,967,669	110.6590	61,172,406	55,280,000	57,323,946		(263,843)			5.033	4.414	MON	231,854	2,782,242	08/09/2011	09/15/2047
617459-AD-4	Morgan Stanley Cap I CMBS Ser 2011-C2 Cl			2	1FM	47,698,137	107.9970	50,218,419	46,500,000	47,423,611		(118,013)			4.661	4.347	MON	180,614	2,167,365	09/19/2011	06/15/2044
61745M-2K-8	Morgan Stanley Cap I CMBS Ser 2005-IQ9 C			2	1FM	5,512,251	105.0640	5,765,923	5,488,000	5,489,529		(2,813)			4.910	4.891	MON	22,455	269,461	02/15/2005	07/15/2056

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
61745M-5G-4	Morgan Stanley Cap I CMBS Ser 2005-T19 C			2	1FM	3,016,335	104.8900	3,146,694	3,000,000	2,997,973		(2,672)			4.890	4.846	MON	12,225	146,700	07/19/2005	06/12/2047
61745M-5G-4	Morgan Stanley Cap I CMBS Ser 2005-T19 C			2	1FM	20,035,909	104.8900	20,972,716	19,995,000	20,056,947		(102,877)			4.890	4.410	MON	81,480	977,755	07/30/2012	06/12/2047
61745M-5J-8	Morgan Stanley Cap I CMBS Ser 2005-T19 C			2	1FM	12,231,222	103.9050	12,988,125	12,500,000	12,427,335		31,551			4.985	5.327	MON	51,927	623,125	05/03/2006	06/12/2047
61745M-5K-5	Morgan Stanley Cap I CMBS Ser 2005-T19 C			2	1FM	7,975,915	101.4340	8,114,736	8,000,000	7,983,215		1,306			5.062	5.136	MON	33,747	404,960	12/15/2005	06/12/2047
61745M-6D-0	Morgan Stanley Cap I CMBS Ser 2005-H06 C			2	1FM	1,513,719	99.9870	1,505,255	1,505,455	1,503,584		(615)			4.882	4.810	MON	6,125	73,496	07/29/2005	08/13/2042
61745M-6E-8	Morgan Stanley Cap I CMBS Ser 2005-H06 C			2	1FM	1,930,771	101.5150	1,949,313	1,920,216	1,918,130		(1,102)			4.973	4.905	MON	7,958	95,492	07/29/2005	08/13/2042
61745M-UL-5	Morgan Stanley Cap I CMBS Ser 2003-I06 C			2	1FM	6,032,058	99.9050	5,994,282	6,000,000	5,987,644		(7,061)			5.697	5.665	MON	28,483	323,184	12/09/2003	12/15/2041
61745M-VC-4	Morgan Stanley Cap I CMBS Ser 2004-T13 C			2	1FM	729,833	99.9660	725,785	726,029	724,897		(608)			4.760	4.720	MON	2,880	34,559	01/23/2004	09/13/2045
61745M-VD-2	Morgan Stanley Cap I CMBS Ser 2004-T13 C			2	1FM	2,015,859	101.0710	2,021,418	2,000,000	1,997,524		(2,008)			4.790	4.708	MON	7,983	95,800	02/10/2005	09/13/2045
61746W-ZC-7	Morgan StanleyDeanWitter Cap I CMBS Ser			2	1FM	1,317,889	100.8600	1,322,426	1,311,151	1,309,004		(366)			4.990	4.957	MON	5,452	65,426	01/24/2003	11/13/2036
61746W-ZD-5	Morgan StanleyDeanWitter Cap I CMBS Ser			2	1FM	4,021,736	102.1750	4,087,012	4,000,000	3,994,774		(2,667)			5.120	5.090	MON	17,067	204,800	01/24/2003	11/13/2036
61749M-AB-5	Morgan Stanley Cap I CMBS Ser 2006-T23 C			2	1FM	8,253,696	105.1710	8,703,985	8,276,000	8,258,130		736			5.810	5.892	MON	40,071	487,213	07/19/2006	08/12/2041
61749M-AV-1	Morgan Stanley Cap I CMBS Ser 2006-T23 C			2	1FM	6,668,848	109.9520	7,146,887	6,500,000	6,549,370		(23,533)			5.810	5.448	MON	31,472	382,659	03/31/2008	08/12/2041
61749M-AW-9	Morgan Stanley Cap I CMBS Ser 2006-T23 C			2	1FM	10,017,640	109.0710	10,907,060	10,000,000	9,993,347		(3,890)			5.810	5.833	MON	48,418	588,705	07/19/2006	08/12/2041
61750C-AF-4	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C			2	1FM	4,982,875	108.9050	5,466,109	5,019,139	5,012,173		(928)			5.731	5.767	MON	23,971	287,722	07/09/2010	07/12/2044
61750C-AG-2	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C			2	1FM	9,072,656	109.1190	10,911,870	10,000,000	9,632,467		121,460			5.773	7.403	MON	48,108	577,300	08/13/2008	07/12/2044
61755Y-AH-7	Morgan Stanley Cap I CMBS Ser 2007-IQ15			2	1FM	17,335,547	107.5770	21,515,420	20,000,000	18,738,081		288,426			5.910	8.040	MON	98,506	1,195,095	03/07/2008	06/11/2049
61756U-AE-1	Morgan Stanley Cap I CMBS Ser 2007-IQ16			2	1FM	20,109,700	111.7940	22,358,740	20,000,000	20,009,076		(22,387)			5.809	5.766	MON	96,817	1,161,800	11/16/2007	12/12/2049
61756U-AF-8	Morgan Stanley Cap I CMBS Ser 2007-IQ16			2	1FM	5,027,307	113.0160	5,650,815	5,000,000	5,007,415		(3,782)			6.094	6.071	MON	25,390	308,984	11/16/2007	12/12/2049
61756U-AH-4	Morgan Stanley Cap I CMBS Ser 2007-IQ16			2	4FM	4,753,444	96.8040	4,840,195	5,000,000	4,753,444					6.136	7.034	MON	25,565	311,084	11/16/2007	12/12/2049
61757L-AF-7	Morgan Stanley Cap I CMBS Ser 2008-T29 C			2	1FM	9,597,998	113.1610	12,221,366	10,800,000	10,185,017		120,901			6.280	8.015	MON	56,524	686,124	02/13/2008	01/11/2043
617610-AC-7	Morgan Stanley BAML Tr CMBS Ser 2013-C8			2	1FM	15,507,422	97.6150	14,642,280	15,000,000	15,451,399		(56,023)			2.699	2.196	MON	33,738	337,375	02/21/2013	12/15/2048
61762D-AU-5	Morgan Stanley BAML Tr CMBS Ser 2013-C9			2	1FM	3,089,910	96.2760	2,888,265	3,000,000	3,082,151		(7,759)			2.657	2.212	MON	6,643	46,498	04/15/2013	05/15/2046
61762D-AU-5	Morgan Stanley BAML Tr CMBS Ser 2013-C9			2	1FM	9,858,019	96.2760	9,935,632	10,320,000	9,878,559		20,540			2.657	3.376	MON	22,850	91,401	08/16/2013	05/15/2046
61762T-AC-0	Morgan Stanley BAML Tr CMBS Ser 2013-C11			2	1FM	20,578,785	103.4560	20,670,409	19,980,000	20,550,247		(28,538)			3.845	3.387	MON	64,019	256,077	08/01/2013	08/15/2046
61763B-AS-3	Morgan Stanley BAML Tr CMBS Ser 2013-C13			2	1FE	15,449,891	101.1920	15,178,830	15,000,000	15,447,818		(2,073)			3.557	3.099	MON	44,463		11/26/2013	11/15/2046
62474U-AA-8	Morgan Stanley Cap I CMBS Ser 2005-RR6 C			2	1AM	322,760	100.1350	2,002,700	2,000,000	322,760					5.233	5.233	MON	8,722	104,660	09/28/2005	05/24/2043
67087M-AA-4	OBP Depositor LLC Tr CMBS Ser 2010-OBP C			2	1FM	5,543,237	108.4460	5,499,312	5,071,000	5,527,071		(16,166)			4.646	3.115	MON	19,634	58,902	09/25/2013	07/15/2045
743917-B@-4	Prudential Ins Co of America CMBS Ser 19			2	6*	698	100.0000	662	662	662	2	(2)			11.554	11.138	MON	6	77	03/20/1986	12/01/2015
74824D-AA-8	Queens Center Mtg Tr CMBS Ser 2013-QCA C			2	1FM	20,498,260	91.2360	18,247,140	20,000,000	20,464,686		(33,574)			3.275	3.036	MON	54,583	600,417	01/10/2013	01/11/2037
74824D-AG-5	Queens Center Mtg Tr CMBS Ser 2013-QCA C			2	1FM	7,923,781	89.2880	7,857,309	8,800,000	7,949,172		25,390			3.376	4.520	MON	24,757	123,787	07/26/2013	01/11/2037
87246A-AE-8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			2	1FM	17,393,774	106.0800	17,847,960	16,825,000	17,160,922		(167,665)			5.565	4.488	MON	54,617	933,146	07/20/2012	08/15/2039
90269P-AA-9	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			2	1FM	17,338,869	95.0060	16,151,003	17,000,000	17,293,114		(31,025)			3.663	3.439	MON	51,893	622,710	06/22/2012	06/10/2030
90269P-AA-9	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			2	1FM	10,488,281	95.0060	9,500,590	10,000,000	10,424,895		(44,349)			3.663	3.098	MON	30,525	366,300	07/18/2012	06/10/2030
90269P-AG-6	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			2	1FM	5,340,625	96.8180	4,840,915	5,000,000	5,303,140		(31,128)			4.163	3.347	MON	17,346	208,150	10/11/2012	06/10/2030
90270R-BF-0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			2	1FM	4,473,056	96.1040	4,497,677	4,680,000	4,483,212		10,156			2.459	3.218	MON	9,590	38,359	08/16/2013	12/10/2045
92938E-AT-0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1			2	1FM	10,299,930	103.7950	10,379,530	10,000,000	10,290,502		(9,428)			3.963	3.507	MON	33,025	99,075	09/16/2013	07/15/2046
92979F-AD-2	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-			2	1FM	27,122,033	111.2860	28,374,668	25,497,000	27,142,685		(88,452)			5.678	3.315	MON	120,643	714,453	10/15/2013	05/15/2046
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,276,374,090	XXX	1,333,262,437	1,267,483,062	1,277,098,217	2	(1,407,409)			XXX	XXX	XXX	4,941,210	57,297,131	XXX	XXX
01365#-AC-7	Albuquerque Plaza Assoc CTL 1st Mtg Nt			2	2	2,007,790	103.1610	2,071,249	2,007,790	2,007,790					7.400	7.515	MON	12,381	148,576	12/17/2001	07/01/2015
01448T-AD-6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 5A CI			2	6FE	4,195,560	25.0000	2,686,891	10,747,564	2,686,891	537,378				1.896	1.896	MJSD	5,094	209,647	09/30/2009	12/23/2034
01448Y-AE-3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 CI			2	6FE	456,765	2.0000	108,259	5,412,938	108,259	162,387		203,587		1.746	1.746	MJSD	2,363	96,293	12/23/2013	07/23/2035
01449C-AK-6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 8A CI			2	6FE	1,912,944	23.0000	2,465,600	10,720,001	1,912,944	18,803				1.596	1.596	MJSD	4,277	173,787	06/24/2013	12/23/2035
01449W-AB-2	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C			2	2AM	5,000,000	63.0000	3,150,000	5,000,000	5,000,000					0.746	0.747	MJSD	932	39,394	02/28/2006	09/23/2036
01449W-AC-0	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C			2	5AM	5,187,038	43.0000	2,238,375	5,205,523	5,200,192		1,566			0.896	0.967	MJSD	1,166	48,622	12/23/2013	09/23/2036
023654-AR-7	America West Airlines ABS EETC Ser 1998-			2	2AM	535,471	105.0000	581,478	553,789	549,623		1,896			6.870	7.429	JJ	18,917	38,045	12/17/2003	01/02/2017
02376T-AA-6	American Arilines Inc LBASS EETC Ser 201			2	3AM	4,000,000	101.0000	4,040,000	4,000,000	4,000,000					5.600	5.602	JJ	21,156		11/21/2013	07/15/2020
023772-AA-4	American Airlines Inc LBASS EETC Ser 201			2	1FE	4,737,500	96.7500	4,837,500	5,000,000	4,745,292		7,792			4.000	4.866	JJ	92,222		09/26/2013	07/15/2025
02377U-AA-2	American Airlines Inc LBASS PTC Ser 2013			2	2AM	7,000,000	104.2500	7,297,500	7,000,000	7,000,000					4.950	4.950	JJ	145,338		07/24/2013	01/15/2023
02582J-DE-7	American Express Cr Acct M Tr ABS Ser 20			2	1FE	3,000,000	99.8790	2,996,361	3,000,000	3,000,000					0.267	0.267	MON	355	8,866	03/17/2005	10/16/2017
033346-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL			2	1	1,632,541	114.5790	1,858,156	1,621,730	1,627,851		(473)			6.340	6.346	MON	4,570	102,818	02/11/2003	02/15/2025
03335#-AA-4	Anchorage Park Svc GSA Fin Tr CTL Ser 20			2	1	9,515,329	113.7830	10,598,325	9,314,516	9,421,401		(10,073)			6.025	5.851	MON	24,942	561,200	03/20/2003	07/15/2023
04231#-AA-7	Armstrong/Heinz Contract Sec ABS Lease B			2	4	697,639	104.4790	728,884	697,639	697,639					5.853	5.925	MON	1,815	42,492	06/21/2005	03/15/2027
04626R-AA-4	Astoria Power Project ABS PTC Ser A			2	2AM	8,569,096	103.5000	8,869,014	8,569,096	8,569,096					5.744	5.813	MON	41,017	492,209	05/24/2005	05/01/2016
04626R-AB-2	Astoria Power Project ABS PTC Ser B			2	3AM	2,500,000	98.0000	2,450,000	2,500,000	2,500,000					8.144	8.283	MON	16,967	203,743	05/24/2005	05/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
04626R-AC-0	Astoria Power Project ABS PTC Ser C			2	3AM	1,438,995	97.0000	1,395,825	1,438,995	1,438,995					7.902	8.033	MON	9,476	113,867	05/24/2005	05/01/2021
049164-BE-5	Atlas Air Inc ABS EETC Ser 2000-1 Cl A			2	3	1,576,850	107.2500	1,688,595	1,574,448	1,575,627		(134)			8.707	8.843	MON	11,043	137,087	12/19/2000	07/02/2021
05164#-AA-5	Aurora Health Care (Badger RE) CTL			2	1	4,491,024	116.1770	5,376,623	4,627,946	4,557,137		6,786			6.990	7.489	MON	14,377	323,493	12/27/2002	12/15/2022
05367D-BB-2	Aviation Securitization LLC ABS Flt Rate			2	5*	92,707	56.0000	51,916	92,707	92,707					1.121	1.123	MON	61	93,696	12/07/2001	01/13/2020
05367D-BC-0	Aviation Securitization LLC ABS Flt Rate			2	6*	51,339	36.0000	18,482	51,339	18,482	(1,540)				1.219	1.217	MON	52	595	09/28/2001	01/13/2020
05367D-BD-8	Aviation Securitization LLC ABS Flt Rate			2	6*	17,113	21.0000	3,594	17,113	3,594	(513)				2.171	2.171	MON	31	355	09/28/2001	01/13/2020
05367D-BE-6	Aviation Securitization LLC ABS Flt Rate			2	6*	61,976	56.0000	34,707	61,976	34,707	(1,859)				0.919	0.917	MON	47	507	09/28/2001	01/13/2020
05367D-BN-6	Aviation Securitization LLC ABS Flt Rate			2	5*	22,905	56.0000	12,827	22,905	22,905					1.071	1.073	MON	14	1,535	03/15/2002	04/11/2023
05367D-BP-1	Aviation Securitization LLC ABS Flt Rate			2	6*	20,920	36.0000	7,531	20,920	7,531	(635)				1.271	1.274	MON	16	297	03/15/2002	04/11/2023
055385-AA-6	BFC Guaranty Corp CTL			1	1	7,742,960	109.6960	8,810,519	8,031,783	7,935,245		18,428			6.250	6.787	JD	41,832	501,986	06/26/2001	12/01/2017
05549@-AA-3	BJs Wholesale Club Inc CTL (HG Bowie Rea			2	4Z	3,991,837	106.7930	4,222,278	3,953,693	3,974,264		(1,845)			6.950	6.930	MON	12,213	274,782	10/17/2002	05/15/2022
05568N-AE-2	BNSF Railway Company ABS PTC Nt			2	1	1,933,989	100.7110	1,947,741	1,933,989	1,933,989					5.531	5.531	JJ	53,484	106,969	07/02/2007	01/01/2015
05568N-AF-9	BNSF Railway Company ABS PTC Nt			2	1	1,306,380	104.4790	1,364,894	1,306,380	1,306,380					5.631	5.631	JJ	36,577	73,533	07/02/2007	07/02/2016
08183*-AA-0	Benenson Parsippany LLC CTL			2	1	2,868,403	109.5740	3,143,023	2,868,403	2,868,403					7.050	7.154	MON	11,796	202,222	07/23/2001	04/10/2016
116663-AC-9	Bruce Mansfield Unit 1 2 ABS PTC Nt			2	2AM	9,579,582	105.4000	10,096,845	9,579,582	9,579,582					6.850	6.850	JD	54,683	656,201	10/01/2007	06/01/2034
117017-AA-1	Brunswick & Glynn Co Dev Auth CTL Rev Le			2	1	1,229,954	112.8160	1,387,585	1,229,954	1,229,954					7.230	7.232	AO	18,773	88,926	08/16/2001	10/15/2022
117017-AB-9	Brunswick & Glynn Co Dev Auth CTL Rev Le			2	1	2,238,778	104.7730	2,577,246	2,459,838	2,348,545		10,197			6.260	7.398	FA	58,172	153,986	12/19/2001	02/15/2023
117017-AC-7	Brunswick & Glynn Co Dev Auth CTL Rev Le			2	1	4,090,339	101.4800	4,150,876	4,090,339	4,090,339					5.980	5.981	JJ	112,789	244,602	11/19/2002	01/15/2024
12189P-AL-6	Burlington Northern Santa Fe ABS PTC Nt			2	1FE	1,172,548	107.3130	1,171,908	1,092,043	1,116,300		(7,213)			5.943	4.979	JJ	29,926	64,900	11/04/2003	01/15/2023
12644*-AC-1	CTL Cap Tr CTL Ser 2002-3 Anchorage			2	1	6,779,058	121.4740	8,234,814	6,779,058	6,779,058					7.290	7.406	MON	21,964	494,194	02/28/2002	12/15/2026
12644@-AX-3	CTL Cap Tr CTL Lowes			2	1	3,287,357	117.4300	3,860,331	3,287,357	3,287,357					7.070	7.072	FA	87,802	232,416	10/17/2001	08/15/2021
12644@-BF-1	CTL Cap Tr CTL Everett Realty			2	2	1,616,283	112.8610	1,816,649	1,609,632	1,613,680		(251)			7.500	7.572	MON	5,365	120,722	03/14/2002	02/15/2027
12644@-BG-9	CTL Cap Tr CTLSer 2002-1 ClA1Great Sprin			2	1	3,676,855	114.0730	4,189,332	3,672,514	3,673,672		(240)			7.025	7.012	MN	32,966	257,994	02/11/2002	05/15/2018
12644@-BQ-7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen			2	2	1,578,792	113.8450	1,811,444	1,591,150	1,584,237		594			6.718	6.908	MON	4,751	106,893	12/03/2002	07/15/2022
12644@-BR-5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar			2	2	1,218,860	114.5700	1,396,454	1,218,860	1,218,860					6.650	6.743	MON	3,602	81,054	12/13/2002	10/15/2022
12644@-BS-3	CTL Cap Tr CTL Walgreens			2	2	3,427,775	113.2990	3,859,297	3,406,293	3,418,010		(1,013)			6.620	6.635	MON	10,022	225,497	05/08/2003	01/15/2023
12644@-BV-6	CTL Cap Tr CTL Ser 2003-17 Costco			2	1	9,230,067	110.0350	10,239,653	9,305,781	9,266,764		3,968			5.500	5.670	MON	15,639	511,818	12/04/2003	09/20/2022
12644@-BX-2	CTL Cap Tr CTL Ser 2004-9 Kohls			2	2	1,332,186	107.0320	1,425,871	1,332,186	1,332,186					5.330	5.390	MON	3,156	71,006	11/05/2004	01/15/2025
12644@-CA-1	CTL Cap Tr CTL Ser 2004-17 Texas Instr			2	1	23,920,211	109.2670	26,572,432	24,318,857	24,021,475		20,671			5.462	5.751	MON	59,035	1,328,296	10/28/2008	01/15/2026
12644@-CC-7	CTL Cap Tr CTL Ser 2005-6 Orange County			2	1	33,673,159	111.9280	37,689,743	33,673,159	33,673,159					5.880	5.952	MON	142,999	1,979,982	02/23/2005	04/05/2025
12644@-CF-0	CTL Cap Tr CTLSer 2005-11Ang IN Walgreen			2	2	3,350,890	103.6370	3,472,767	3,350,890	3,350,890					5.400	5.461	MON	8,042	180,948	09/27/2005	11/15/2029
12644@-CG-8	CTL Cap Tr CTL Ser 2005-12 Lumberton NC			2	2	4,056,110	103.0560	4,180,079	4,056,110	4,056,110					5.400	5.461	MON	9,735	219,030	10/28/2005	07/15/2030
12644@-CH-6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom			2	1	19,544,057	112.4790	21,982,931	19,544,057	19,544,057					6.010	6.086	MON	52,204	1,174,598	04/06/2006	10/15/2023
12644@-CM-5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS			2	1	10,500,000	112.2560	11,786,896	10,500,000	10,500,000					6.010	6.086	MON	28,047	631,050	06/08/2007	03/15/2023
12647@-AA-0	CTL Cap Tr CTL Ser 2007-20 Citizens Bk L			2	1	6,215,734	106.1320	6,596,890	6,215,734	6,215,734					6.330	6.414	MON	16,394	393,456	03/07/2008	08/15/2016
12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW			2	2	6,414,952	121.5050	7,794,483	6,414,952	6,414,952					7.870	8.000	MON	29,450	504,862	09/30/2009	10/10/2031
126650-BP-4	CVS Caremark Corp ABS PTC Nt			2	2FE	6,141,369	110.0110	5,782,283	5,256,076	6,110,341		(31,028)			6.036	3.765	MON	18,507	185,066	05/29/2013	12/10/2028
126650-BQ-2	CVS Caremark Corp ABS PTC Nt			2	2FE	34,939,130	114.6100	43,601,193	38,043,063	35,437,668		118,192			6.943	8.181	MON	154,078	2,641,330	07/10/2009	01/10/2030
126650-BS-8	CVS Caremark Corp ABS PTC Nt			2	2FE	9,184,756	119.2080	10,948,982	9,184,756	9,184,756					7.507	7.625	MON	40,221	689,500	12/07/2009	01/10/2032
12665U-AA-2	CVS Caremark Corp ABS PTC Nt			1	2FE	5,000,000	99.8700	4,993,500	5,000,000	5,000,000					4.704	4.750	MON	9,800		12/11/2013	01/10/2036
160841-AA-0	Charlotte Gateway Village LLC CTL			1	1FE	2,829,867	107.4650	3,041,105	2,829,867	2,829,867					6.410	6.496	MON	15,116	181,394	11/28/2001	12/01/2016
17305E-CJ-2	Citibank Cr Card Issuance Tr ABS Ser 200			2	1FE	16,577,656	105.1550	17,876,384	17,000,000	16,915,173		66,221			4.850	5.281	MS	254,221	824,500	03/20/2008	03/10/2017
210805-BU-0	Continental Airlines Inc ABS EETC Ser 19			2	2AM	20,515,671	106.0000	21,949,313	20,706,899	20,650,517		24,675			6.900	7.088	JJ	710,419	1,428,776	12/18/2008	01/02/2018
210805-CB-1	Continental Airlines Inc ABS EETC Ser 19			2	2AM	3,160,036	105.1200	3,463,787	3,295,079	3,254,858		8,690			6.648	7.450	MS	64,500	219,057	11/04/2004	03/15/2019
210805-CT-2	Continental Airlines Inc ABS PTC Ser 199			2	2AM	230,309	111.2500	262,344	235,815	233,607		366			7.256	7.596	MS	5,038	17,111	11/18/1999	09/15/2021
210805-DH-7	Continental Airlines Inc ABS EETC Ser 20			2	1AM	2,505,515	108.0000	3,837,148	3,552,914	2,791,013		70,501			6.703	13.933	JD	10,585	238,152	03/20/2009	12/15/2022
210805-DH-7	Continental Airlines Inc ABS EETC Ser 20			2	2AM	1,179,864	108.0000	1,279,049	1,184,305	1,181,871		269			6.703	6.760	JD	3,528	79,384	02/02/2006	12/15/2022
224108-AA-4	Cox Enterprises Inc CTL			2	2	18,237,095	105.9310	19,318,679	18,237,095	18,237,095					5.720	5.790	MON	2,898	1,043,162	07/19/2010	06/30/2027
22947@-AA-6	CTL Cap Tr CTL Ser 2010-14 Walgreens			2	2	7,666,960	109.7870	8,417,325	7,666,960	7,666,960					6.340	6.424	MON	21,604	486,085	08/09/2010	02/15/2034
233244-AD-4	DOT Headquarters II L-B Fin Tr CTL Mtg S			1	1	10,256,286	113.3960	11,339,603	10,000,000	10,198,496		(9,674)			6.001	5.857	MON	40,007	600,100	09/10/2004	12/07/2031
233244-AH-5	DOT Headquarters II L-B Fin Tr CTL Mtg S			2	1	17,073,516	110.9240	18,938,630	17,073,516	17,073,516					5.594	5.660	MON	63,673	955,093	06/30/2004	12/07/2021
254683-AC-9	Discover Card Mstr Tr I ABS Ser 2007-A1			2	1FE	9,762,109	114.5000	11,450,020	10,000,000	9,890,547		25,615			5.650	6.055	MON	25,111	565,000	03/27/2008	03/16/2020
268617-BH-9	Enterprise Mtg Accept Co ABS Frch Ln Own			2	1AM		81.2590	5,481	6,746						7.920	0.000	MON			02/10/2000	01/15/2027
29272#-AA-4	Energy Plaza Lease PassThru Tr CTL Ser A			2	1	340,278	100.6350	342,438	340,278	340,278					5.880	5.880	FA	7,614	20,008	02/14/2002	02/14/2014
29272#-AB-2	Energy Plaza Lease PassThru Tr CTL Ser A			2	1	40,104	100.7240	40,395	40,104	40,104					6.630	6.630	FA	1,012	2,659	02/14/2002	02/14/2014
301965-CE-7	FFCA Sec Lending Corp ABS Frnch Ln Ser19			2	3AM	4,340,402	99.6190	4,355,631	4,372,290	4,351,315		807			7.850	8.025	MON	28,602	343,225	01/07/2000	05/18/2026
302228-AA-9	EXSIF Worldwide Inc ABS Sr Sec Nt			2	1	2,297,902	108.2380	2,432,189	2,247,071	2,258,702		(4,387)			7.680	7.259	AO	43,144	163,391	12/17/2001	10/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30251T-AA-7	FNBC 1993-A Pass Through Trust ABS PTC S			2	1FE	1,420,817	108.7260	1,223,779	1,125,560	1,192,226		(20,009)			8.080	4.652	JJ	44,462	90,945	05/13/2003	01/05/2018
31331F-AP-6	Fedex Corp ABS PTC Ser 1995-B3			1	3AM	5,572,210	114.3270	5,716,369	5,000,000	5,206,439		(47,839)			7.580	6.319	JJ	188,447	379,000	05/12/2004	07/02/2019
31331F-AP-6	Fedex Corp ABS PTC Ser 1995-B3			1	4AM	1,192,820	114.3270	1,143,274	1,000,000	1,065,612		(15,358)			7.580	5.611	JJ	37,689	75,800	04/22/2003	07/02/2019
31331F-AX-9	Fedex Corp ABS PTC Ser 1998-1A			2	4AM	7,430,455	117.0000	7,771,375	6,642,201	7,043,062		(54,754)			6.720	5.177	JJ	205,820	446,356	04/13/2005	07/15/2023
31331F-AY-7	Fedex Corp ABS PTC Ser 1998-1 Cl B			2	3AM	5,238,090	110.5000	5,448,639	4,930,895	5,061,408		(29,220)			6.845	5.764	JJ	155,634	337,520	11/01/2006	01/15/2019
31331F-BA-8	Fedex Corp ABS PTC Ser 1999-1 Cl A			2	4AM	572,648	121.0000	587,835	485,814	532,739		(5,159)			7.650	5.452	JJ	17,137	37,165	04/27/2004	01/15/2022
32058E-AC-7	First Investors Auto Owner Tr LBASS Ser			2	1FE	2,218,024	100.0450	2,219,155	2,218,150	2,218,067		43			0.900	0.905	MON	887	17,801	01/15/2013	10/15/2018
34487*-AA-9	Football Trust IV ABS Sr Nt				1	30,000,000	114.9900	34,496,927	30,000,000	30,000,000					6.110	6.110	OCT	448,067	1,868,642	11/12/2008	10/05/2018
361452-AA-3	GATX Rail Corp ABS PTC Ser 2000-1			2	2AM	1,247,546	106.8500	1,333,001	1,247,546	1,247,546					8.100	8.103	JJ	47,157	101,051	04/05/2000	01/13/2020
36170V-AB-5	G-FORCE CDO Ltd CDO Ser 2006-1 Cl A-2 Co			2	1FE	959,550	100.0000	967,167	967,167	963,205		(3,718)			5.600	5.737	MON	4,513	54,161	09/13/2006	09/27/2046
36225*-AA-1	GSA IRS Lease Tr CTL PTC Ser 2009			2	1	18,016,765	112.5100	20,270,600	18,016,765	18,016,765					5.930	6.004	MON	59,355	1,068,394	06/29/2009	09/11/2030
36312K-AA-0	Gaithersburg Fin Tr CTL			2	1	3,222,182	101.4320	3,063,829	3,020,560	3,027,794		(22,988)			7.010	6.188	MON	12,352	214,682	04/05/2001	04/11/2014
368907-AC-5	General American Trans Corp ABS EETC Ser			2	2AM	102,251	104.5000	109,072	104,375	104,058		210			7.500	7.960	FA	2,675	7,828	12/21/2005	02/28/2015
368907-AC-5	General American Trans Corp ABS EETC Ser			2	3AM	480,256	104.5000	490,824	469,688	470,860		(872)			7.500	7.080	FA	12,036	35,227	05/08/2003	02/28/2015
368907-AD-3	General American Trans Corp ABS PTC Ser			2	2AM	2,922,523	115.8770	3,386,527	2,922,523	2,922,523					7.860	7.860	FA	78,484	229,662	08/21/1996	08/28/2021
393505-QX-3	Green Tree Finl Corp Mfg ABS Hsg Ser 199			2	1FE	280	100.0520	280	280	280					7.200	7.309	MON	1	20	11/07/1996	01/15/2028
39807K-AR-9	Greylock Synthetic CDO CDO Ser 2006-2A C			2	4AM	20,000,000	103.7300	20,746,000	20,000,000	20,000,000					6.797	6.799	MS	381,387	1,359,400	12/18/2006	03/20/2017
438499-AB-1	Honeywell En Sav Perf CtrctTr ABS PTC Se		0	2	1	863,136	103.0000	1,256,990	1,220,379	1,220,379				48,840	6.100	6.178	MON	6,204	71,769	10/22/2002	08/01/2015
44984M-AA-7	I-Preferred Term Sec Ltd ABS Residual Nt			23	6*	121,211	31.7930	321,138	1,010,091	121,211					8.248	8.248	MJSD		420,609	04/08/2005	06/24/2034
52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25			2	1	6,003,180	110.2860	6,105,193	5,535,793	5,687,794		(39,091)			6.074	4.823	MON	19,614	342,039	08/24/2004	04/10/2017
52465#-BH-7	Legg Mason Mtg Cap Corp Ser 2002-CTL-12			2	1	1,374,281	109.4910	1,329,711	1,214,448	1,258,266		(13,012)			6.872	4.697	MON	4,869	82,436	08/24/2004	04/10/2017
52465#-BP-9	Legg Mason Mtg Cap Corp Ser 2003-CTL-21			2	1	12,649,123	107.9320	14,438,707	13,377,626	12,992,217		37,013			4.820	5.578	MON	53,733	634,237	09/05/2003	03/01/2023
524678-AA-3	Legg Mason Mtg Cap Corp CTL			2	1	3,559,123	119.4160	4,060,065	3,399,934	3,469,557		(7,845)			7.400	6.948	MON	11,182	251,312	03/22/2002	12/15/2021
524678-AH-8	Legg Mason Mtg Cap Corp CTL			2	4	1,450,047	108.5950	1,501,437	1,382,600	1,412,370		(3,801)			7.750	7.194	MON	4,762	107,027	07/02/2002	01/15/2021
524678-BC-8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl			2	2	3,367,460	113.8870	3,431,206	3,012,818	3,135,237		(23,370)			8.200	6.582	MON	10,980	247,051	04/07/2003	11/15/2018
55312H-AE-9	MMCaps Funding Bk Tr Prfd ABS Mezz Nt Se			2	6FE	10,277,228	31.0000	5,727,250	18,475,000	5,727,250	(923,750)				6.083	11.577	MJSD	93,645	1,123,742	09/30/2009	12/01/2035
59549W-AB-9	Mid State Tr ABS Ser 11 Cl M1			2	2AM	2,043,345	105.3600	2,152,917	2,043,387	2,043,381					5.598	5.664	MON	5,084	114,389	06/18/2003	07/15/2038
59560#-AC-8	Mid America Pref Cap Tr ABS Cumulative G			2	2	22,965,981	108.8420	22,856,821	21,000,000	21,368,314		(207,986)			7.830	6.739	FMAN	155,295	1,644,300	08/02/2004	08/27/2016
63080#-AA-5	NARA Caves Lease Tr CTL				1	5,814,841	107.3180	6,240,349	5,814,841	5,814,841					5.300	5.300	MON	13,697	308,187	06/03/2010	09/15/2028
636516-AB-2	National Inst of Hlth Fishers CTL Pl I B			2	1	2,605,356	118.8660	3,096,891	2,605,356	2,605,356					7.000	7.000	JJ	84,095	182,375	07/09/2002	01/15/2024
63651P-AA-2	National Inst Health Twinbrook CTL B Bld			2	1	7,743,207	111.3670	8,461,957	7,598,241	7,657,916		(9,171)			5.830	5.669	MON	19,688	442,977	02/27/2003	01/15/2019
636930-AA-7	NIH 5635 Fishers Place CTL			2	1	13,630,120	100.7220	13,728,546	13,630,120	13,630,120					5.330	5.390	MON	32,288	726,485	09/22/2004	03/15/2014
637432-BK-0	National Rural Utilities Coop ABS Coll T				1FE	175,248	109.3490	164,023	150,000	155,322		(2,846)			7.200	5.051	AO	2,700	10,800	08/22/2005	10/01/2015
637432-CG-8	National Rural Utilities Coop ABS Coll T				1FE	875,860	119.1290	937,544	787,000	827,690		(7,210)			6.550	5.322	MN	8,591	51,549	01/04/2006	11/01/2018
637432-KT-1	National Rural Utilities Coop ABS Coll T				1FE	6,793,290	112.7900	7,895,328	7,000,000	6,892,383		22,697			5.450	5.879	FA	158,958	381,500	02/20/2009	02/01/2018
637432-LR-4	National Rural Utilities Coop ABS Coll T				1FE	8,431,570	135.2380	9,466,688	7,000,000	7,839,216		(140,001)			10.375	7.379	MN	121,042	726,250	02/20/2009	11/01/2018
71976*-AA-9	Pickering-Norvan Associates CTL			2	2	158,144	102.5970	151,783	147,940	148,767		(892)			7.850	6.700	MON	516	11,644	03/27/2002	11/15/2014
73019#-AB-8	PNC Equip Finc LLC ABS Priv Pl Nt Ser B			2	1	2,561,980	97.1110	2,487,975	2,561,980	2,561,980					3.000	3.000	MS	23,058	76,859	09/13/2012	09/13/2027
73019#-AC-6	PNC Equip Finc LLC ABS Priv Pl Nt Ser C			2	1	7,704,179	97.1110	7,481,640	7,704,179	7,704,179					3.000	3.000	MS	69,338	231,125	09/13/2012	09/13/2027
74040S-AA-3	Preferred Term Sec Ltd XIII ABS Residual			23	6*		0.0000		1,917,164						3.639	0.000	MJSD			05/06/2005	03/24/2034
74040U-AA-8	Preferred Term Sec Ltd ABS IX Residual I			23	6*		0.0000		1,071,925						3.246	0.000	JAJO			05/12/2005	04/03/2033
74041B-AA-9	Preferred Term Sec Ltd ABS XV Residual I			23	6*		0.0000		2,144,204						3.396	0.000	MJSD			06/02/2005	09/26/2034
74041T-AB-8	Preferred Term Sec Ltd ABS VII Residual			23	6*		0.0000		526,064						2.996	0.000	JAJO			04/01/2005	10/03/2032
74042G-AA-7	Preferred Term Sec Ltd ABS XVI Residual			23	6*		0.0000		1,817,782						5.246	0.000	MJSD			04/15/2005	03/23/2035
74042V-AA-4	Preferred Term Sec Ltd ABS XVII Residual			23	6*		0.0000		1,451,177						3.396	0.000	MJSD			04/01/2005	06/23/2035
74927#-AA-9	RB Investment Associates CTL			2	2	3,210,284	116.5500	3,741,594	3,210,284	3,210,284					7.220	7.329	MON	10,301	231,783	02/18/2003	12/15/2028
755920-AF-2	Receipts on Corp Sec Tr ABS Coll Tr Ser			2	3AM	317,263	108.0480	301,847	279,365	289,793		(2,733)			6.375	4.318	MN	2,276	17,810	06/06/2003	05/15/2017
755920-AG-0	Receipts on Corp Sec Tr ABS Coll Tr Ser			2	3AM	2,445,059	108.2140	2,399,324	2,217,203	2,279,677		(16,592)			6.500	4.914	FA	60,049	144,118	06/06/2003	08/01/2017
75903E-AA-7	Regional Diversified Fdg ABS Combo Nt Se			3	6*		0.0000		5,150,745						1.988	0.000	JAJO			03/22/2005	01/25/2036
76126C-BB-7	RACERS Tr ABS Ser 1997-S-7-1 Cl A1			24	1FE	4,396,900	30.0000	1,500,000		1,448,691		(382,852)			9.500	5.303	MN	60,694	475,000	06/16/2004	05/15/2017
76126C-DE-9	RACERS Tr ABS Ser 1998-CCE-1 Cl A1			2	1	1,368,641	108.0000	1,507,836	1,396,145	1,387,201		1,724			6.625	6.912	MN	11,819	92,495	06/12/2001	05/15/2018
76126C-GB-2	RACERS Tr ABS Ser 1999-24-S-CCE Cl A1			2	2	1,537,743	108.0000	1,788,825	1,656,319	1,619,329		7,117			6.625	7.649	MN	14,021	109,731	12/14/1999	05/15/2018
78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2			2	2	12,811,354	114.2440	13,948,638	12,209,496	12,558,748		(28,395)			7.052	6.414	MON	71,750	844,782	08/02/2004	11/10/2028
78442G-KW-5	SLM Student Loan Tr ABS Ser 2004-1 Cl A6			2	1FE	5,002,930	93.7100	4,685,480	5,000,000	5,002,027		23			0.988	0.987	JAJO	9,334	52,692	01/23/2004	07/25/2039
82454N-AA-6	Shiloh Texas Properties Ltd CTL			2	1	9,213,396	113.7020	9,884,135	8,693,031	8,953,083		(31,940)			6.232	5.489	FA	204,661	541,750	08/16/2004	02/15/2020
82454N-AB-4	Shiloh Texas Properties Ltd CTL Ser B			2	1	1,085,747	108.5740	1,178,843	1,085,747	1,085,747					5.250	5.250	FA	21,534	57,002	08/30/2004	02/15/2020
844741-AM-0	Southwest Airlines Co ABS PTC Ser A4			2	3AM	821,142	106.0560	693,097	653,521	667,404		(12,107)			9.150	5.499	JJ	29,899	59,797	12/13/2004	07/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
844741-AS-7	Southwest Airlines Co ABS PTC Ser 1995-A			2	2AM	2,955,302	106.3260	3,189,780	3,000,000	2,984,990		6,819			7.640	7.921	JJ	114,600	229,200	12/18/2008	01/01/2018
844741-AS-7	Southwest Airlines Co ABS PTC Ser 1995-A			2	3AM	11,494,906	106.3260	10,357,709	9,741,464	10,097,890		(167,059)			7.640	5.652	JJ	372,124	744,248	06/12/2003	01/01/2018
84474W-AA-8	Southwest Airlines Co ABS PTC Ser 1998-A			2	3AM	605,626	108.6950	610,935	562,066	575,178		(1,811)			6.530	5.211	JJ	18,250	36,703	07/14/2004	07/02/2019
84986*-AC-6	Spring Mtn Rd Assoc ABS Sec Nt			2	1	499,602	113.7550	529,030	465,062	474,948		(2,170)			8.450	7.540	JJ	19,649	39,298	12/18/1997	07/01/2017
85231C-AA-3	St Louis Fed Office Bldg Tr CTL GSA Gtd			2	1	1,873,987	111.2100	2,084,053	1,873,987	1,873,987					6.910	6.912	JJ	59,710	129,493	05/20/2002	01/15/2019
85231C-AB-1	St Louis Fed Office Bldg Tr CTL GSA Gtd			2	1	2,130,813	107.4590	2,289,757	2,130,813	2,130,813					5.272	5.330	MON	4,993	112,336	05/04/2009	01/13/2019
85430R-AA-9	Stanfield CLO Ltd CDO Combo Nt Mix Corp			2	6*	0	0.0000		1,689,747						4.614	0.000	JAJO			06/24/1999	07/15/2014
85746*-DX-5	State Street Bk & Tr Co ABS Sr Lev Lease			2	2	7,030,219	112.8730	7,935,202	7,030,219	7,030,219					6.840	6.835	JJ	201,697	480,867	10/20/2004	01/31/2019
861832-A#-0	Stonehenge Cap Fund NY LLC ABS Sr Struct			2	1	115,863	105.9010	122,701	115,863	115,863					8.424	8.510	MJSD	434	9,760	11/18/2005	12/15/2016
86187#-AA-8	Stonehenge Cap Fd TX LP ABS Sr Structure			2	1	863,138	102.2880	882,887	863,138	863,138					7.340	7.340	MA	26,398	63,354	01/24/2008	08/01/2015
86357S-CE-4	Structured Asset Veh Sec Tr CDO Ser 2003			23	1	4,115,140	107.9730	5,398,636	5,000,000	4,122,047		(1,329)			5.100	5.126	AO		258,955	06/26/2013	10/14/2015
88088#-AA-4	Terneuzen Trust ABS Ser 2003 CI A1				2	4,975,990	100.0110	5,307,908	5,307,342	5,307,227		41,786			5.600	6.426	JJ	147,780	297,211	06/26/2003	01/02/2014
88088#-AB-2	Terneuzen Trust ABS Ser 2003 CI A2				2	3,538,228	100.0110	3,538,605	3,538,228	3,538,228					5.600	5.600	JJ	98,520	198,141	06/26/2003	01/02/2014
88088#-AC-0	Terneuzen Trust ABS Ser 2003 CI B1				2	2,940,428	100.0110	2,940,741	2,940,428	2,940,428					5.600	5.600	JJ	81,875	164,664	06/26/2003	01/02/2014
88088#-AD-8	Terneuzen Trust ABS Ser 2003 CI B2				2	2,940,428	100.0110	2,940,741	2,940,428	2,940,428					5.600	5.600	JJ	81,875	164,664	06/26/2003	01/02/2014
89234C-AC-8	TPREF Funding Ltd Fltg Rate ABS Mezz Nt			2	6FE	3,004,746	23.0000	2,412,937	10,491,029	2,412,937	(209,821)				2.094	2.094	JAJO	47,589		09/23/2005	10/15/2032
89234N-AB-6	TPREF Funding Ltd ABS Mezz Nt Ser 2A CI			2	6FE	6,657,410	31.0000	5,580,000	18,000,000	4,759,328	187,500				2.091	2.091	FMAN	49,129	389,602	09/30/2009	11/15/2032
89655M-AA-0	Trinity Rail Leasing I LLC LBASS ETC			2	1FE	7,158,531	114.8290	8,220,056	7,158,531	7,158,531					6.740	6.835	MON	14,743	482,485	05/17/2001	04/23/2023
89655V-AA-0	Trinity Rail Leasing I LLC ABS Ser 2003-			2	1FE	3,277,437	108.9470	3,570,669	3,277,437	3,277,437					5.640	5.707	MON	9,756	184,847	10/30/2003	10/12/2026
89708B-AE-3	TROPC CDO Corp Tr ABS Mezz Nt PTP			2	6FE	0	0.0100	1,000	10,000,000						1.524	0.000	JAJO			07/31/2006	07/15/2036
90216#-AA-5	Oakbrook Properties LLC CTL			2	1	1,753,963	115.5570	2,026,822	1,753,963	1,753,963					8.620	8.776	MON	5,460	152,832	09/18/2003	09/15/2018
90332U-AB-9	US Airways Pass-Thru Tr ABS Ser 1998-1B			2	4AM	3,392,972	106.0000	3,560,940	3,359,378	3,392,921		42			7.350	7.128	JJ	103,567	246,914	12/05/2012	07/30/2019
90332U-AF-0	US Airways Pass-Thru Tr ABS 2nd Lien Ser			2	4AM	4,443,118	107.0000	4,495,637	4,201,530	4,439,970		(2,755)			9.010	7.633	JJ	169,299	378,558	12/21/2012	07/20/2020
90781#-AG-7	Union Pacific RR ABS PTC Ser 2008-2			2	1	428,341	102.6900	439,862	428,341	428,341					4.400	4.402	JJ	8,638	18,847	04/07/2008	01/16/2016
90781#-AH-5	Union Pacific RR ABS PTC Ser 2009-2			2	1	7,804,288	104.2420	8,135,325	7,804,288	7,804,288					4.090	4.090	FA	109,945	319,195	08/27/2009	08/27/2017
907831-AA-9	Union Pacific RR ABS PTC Ser 2001-1			2	1FE	4,011,384	111.8630	4,419,761	3,951,051	3,978,494		(4,354)			6.630	6.322	JJ	112,058	261,955	07/18/2008	01/27/2022
907833-AH-0	Union Pacific RR ABS PTC Ser 1999-A			2	1FE	467,150	116.6990	545,160	467,150	467,150					7.600	7.600	JJ	17,653	35,503	06/22/1999	01/02/2020
907833-AJ-6	Union Pacific RR ABS PTC Ser 2000-1			2	1FE	1,588,666	115.9420	1,762,411	1,520,075	1,555,340		(6,511)			8.000	7.034	JJ	57,763	121,606	12/18/2008	01/10/2021
90783V-AA-3	Union Pacific RR ABS PTC Ser 2005-1			2	1FE	6,923,029	109.0480	7,608,896	6,977,552	6,941,377		3,102			5.082	5.189	JJ	176,315	354,598	02/12/2008	01/02/2029
908594-A*-5	Union Tank Car Co ABS Sr Sec Nt			2	1	1,899,452	108.5020	2,060,944	1,899,452	1,899,452					6.820	6.821	JD	10,795	129,543	06/13/2001	06/01/2016
91530#-AA-2	UPenn Building Lease Fin Trust CTL			2	1	7,673,860	110.8780	8,508,644	7,673,860	7,673,860					5.650	5.717	MON	19,270	433,573	12/23/2003	10/15/2024
91736#-AA-4	United States of America BIA CTL GSA Gtd			2	1	9,540,361	111.9980	10,759,598	9,606,962	9,570,525		3,035			5.730	5.811	MS	162,085	550,479	04/09/2003	03/15/2024
91736#-AB-2	United States of America BIA CTL GSA Gtd			2	1	1,387,352	113.3640	1,572,765	1,387,352	1,387,352					6.000	6.001	MS	24,510	83,241	04/07/2006	03/15/2024
91737#-AA-3	United States Govt SS Ls FinTr CTL GSA G			2	1	29,925,069	106.6190	32,000,287	30,013,709	29,978,989		5,765			4.704	4.792	MON	62,749	1,411,845	06/24/2003	11/15/2018
91740#-AA-8	United States of America BIA-2 CTL Alber			2	1	27,326,296	111.8990	30,577,797	27,326,296	27,326,296					5.760	5.830	MON	69,955	1,573,995	12/15/2004	10/15/2025
91741@-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls			2	1	12,434,922	108.9810	13,551,759	12,434,922	12,434,922					5.400	5.461	MON	29,844	671,486	10/18/2005	12/15/2026
91821*-AA-4	Veteran Affairs Crown Point CTL Ls Fin T			2	1	13,328,397	109.9840	14,659,045	13,328,397	13,328,397					5.620	5.686	MON	33,291	749,056	06/17/2010	07/15/2031
91847*-AA-4	VA Evansville IN CTL Ls Fin Tr			2	1	20,996,041	104.6980	21,982,399	20,996,041	20,996,041					4.950	5.001	MON	49,078	1,039,304	06/09/2011	10/14/2031
91849@-AA-0	VA Wash Diener Bldg US Gov CTL Nt			2	1	5,481,329	97.2550	5,330,851	5,481,329	5,481,329					4.171	4.207	MON	10,161	228,626	06/07/2012	04/15/2032
921796-LN-6	Vanderbilt Mtg Fin ABS Ser 2001-C CI A4			2	1FE	645,388	101.3100	653,856	645,402	644,772		(23)			5.960	6.020	MON	3,206	38,466	11/13/2001	01/07/2027
92851@-AA-3	Vivendi SPC Tr CTL			2	2	1,761,437	113.7050	2,002,842	1,761,437	1,761,437					6.630	6.722	MON	5,190	116,783	11/25/2002	04/15/2022
92923W-AA-8	WHC-IRS Tr ABS PTC Ser 1993			2	1FE	229,289	104.9060	240,537	229,289	229,289					6.980	6.981	MN	2,045	16,004	05/24/1993	05/15/2015
92933#-AA-3	WRG III LP CTL			2	2	15,588	100.1930	15,376	15,346	15,347		(24)			7.295	7.090	MON	50	1,125	03/27/2002	01/15/2014
949483-AB-7	WellesStreetLP USPostalCtf GSA CTL Parti			2	1	3,376,173	118.2530	3,992,436	3,376,173	3,376,173					7.180	7.180	MN	30,975	242,409	11/22/1996	11/15/2019
94978#-AT-4	Wells Fargo Bank Northwest NA CTL Ser 20			2	2	1,104,423	112.9600	1,247,560	1,104,423	1,104,423					6.650	6.743	MON	6,120	73,444	07/28/2002	08/01/2027
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA L			2	1	12,677,098	125.1620	15,154,732	12,108,112	12,518,304		(16,592)			7.380	7.019	MON	39,715	893,579	07/30/2002	05/15/2032
94978#-AX-5	Wells Fargo Bank Northwest NA CTL CVS Co			2	2	1,334,935	113.3510	1,513,168	1,334,935	1,334,935					6.640	6.733	MON	5,171	88,640	10/09/2002	10/10/2024
94978#-BC-0	Wells Fargo Bank Northwest NA CTL			2	2	6,742,635	114.8290	7,742,513	6,742,635	6,742,635					6.599	6.688	MON	37,079	444,939	02/26/2003	11/01/2022
96928#-AC-7	William Blair CTL CTL PTC Ser 2004-1			2	2	8,089,492	115.1290	8,244,311	7,160,944	7,577,952		(61,457)			7.660	5.866	MON	9,142	551,459	07/27/2006	01/25/2023
96928*-EA-1	William Blair CTL CTL PTC Ser 2011-G			2	2	3,657,700	110.1060	4,027,339	3,657,700	3,657,700					6.410	6.496	MON	10,420	234,459	04/28/2011	01/15/2032
97180*-YY-8	Wilmington Tr Co ABS Lease Nt-Solvay Pol			2	2	17,534	100.2180	17,573	17,534	17,534					7.740	7.738	JJ	630	1,357	09/15/1994	01/14/2014
97181#-BU-6	Wilmington Tr Co ABS Nt Ser A-Minerals P			2	1	60,325	111.2050	67,085	60,325	60,325					7.520	7.514	JJ	2,268	4,536	08/30/1995	07/01/2017
97181#-CS-0	Wilmington Tr Co ABS Lease Nt Ser B-Poly			2	1	193,969	112.4260	218,072	193,969	193,969					7.970	7.970	JJ	7,730	15,459	07/02/1996	01/01/2017
97181#-CY-7	Wilmington Tr Co ABS Lease Nt-Polymers			2	1	270,768	116.7130	316,021	270,768	270,768					8.010	8.007	JJ	10,844	21,689	09/20/1996	07/01/2018
98881@-AA-4	ZC Specialty Ins Co CTL Ser 2002-31			2	2	3,838,908	104.0790	3,995,501	3,838,908	3,838,908					7.338	7.339	JJ	122,070	281,699	12/20/2002	12/23/2022
00163K-AC-2	ALM Loan Funding CLO Ser 2013-7RA CI A2		R	2	1FE	11,657,064	98.9550	11,597,477	11,720,000	11,660,258		3,194			2.089	2.193	JAJO	75,832		08/07/2013	04/24/2024
00164B-AC-1	ALM Loan Funding CLO Ser 2013-7R2A CI A2		R	2	1FE	2,983,890	98.9550	2,968,637	3,000,000	2,984,708		818			2.089	2.193	JAJO	19,411		08/07/2013	04/24/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
001749-AA-8	American Money Mgmt Corp CLO Ser 2011-9A		R	2	1FE	20,000,000	99.6610	19,932,260	20,000,000	20,000,000					1.894	1.898	JAJO	82,056	394,886	11/17/2011	01/15/2022
00176D-AA-7	American Money Mgmt Corp CLO Ser 2013-13		F	2	1FE	24,899,140	99.5970	24,899,140	25,000,000	24,899,637		497			1.689	1.758	JAJO	15,244		11/22/2013	01/24/2026
00176D-AB-5	American Money Mgmt Corp CLO Ser 2013-13		F	2	1FE	14,865,285	99.1020	14,865,285	15,000,000	14,865,946		661			2.089	2.242	JAJO	11,313		11/22/2013	01/24/2026
020053-AE-4	ALM Loan Funding CLO Ser 2013-8A Cl A2A		F	2	1FE	15,000,000	98.6460	14,796,939	15,000,000	15,000,000					2.092	2.097	JAJO	12,204		11/20/2013	01/20/2026
03764H-AA-0	Apidos CDO CLO Ser 2013-14A Cl A		R	2	1FE	25,000,000	97.5400	24,384,915	25,000,000	25,000,000					1.394	1.396	JAJO	75,487	88,600	06/12/2013	04/15/2025
03764H-AC-6	Apidos CDO CLO Ser 2013-14A Cl B1		R	2	1FE	5,000,000	97.1390	4,856,970	5,000,000	5,000,000					1.944	1.948	JAJO	21,056	24,595	06/12/2013	04/15/2025
03764Q-AA-0	Apidos CDO CLO Ser 2013-15A Cl A1		R	2	1FE	30,000,000	98.9810	29,694,381	30,000,000	30,000,000					1.592	1.412	JAJO	102,257		09/13/2013	10/20/2025
03764Q-AC-6	Apidos CDO CLO Ser 2013-15A Cl A2A		F	2	1FE	3,000,000	98.3400	2,950,199	3,000,000	3,000,000					2.042	1.809	JAJO	13,113		09/13/2013	10/20/2025
04964R-AA-4	Atrium CDO Corp CLO Ser 10A Cl A		R	2	1FE	19,970,000	97.9660	19,593,110	20,000,000	19,972,782		2,782			1.366	1.391	JAJO	160,405		04/25/2013	07/16/2025
04964R-AC-0	Atrium CDO Corp CLO Ser 10A Cl B1		R	2	1FE	6,700,000	97.5450	6,535,482	6,700,000	6,700,000					1.896	1.900	JAJO	74,351		04/25/2013	07/16/2025
095560-AC-2	Blue Hill CLO Ltd CLO Ser 2013-1A Cl A		F	2	1FE	25,000,000	99.6090	24,902,203	25,000,000	25,000,000					1.721	1.724	JAJO	32,261		11/08/2013	01/15/2026
095560-AE-8	Blue Hill CLO Ltd CLO Ser2013-1A Cl A		R	2	1FE	10,000,000	97.7020	9,770,177	10,000,000	10,000,000					2.191	2.196	FMAN	16,430		11/08/2013	01/15/2026
09625J-AA-2	Bluemountain CLO Ltd CLO Ser 2013-3A Cl		F	2	1FE	24,892,625	99.2120	24,802,880	25,000,000	24,895,321		2,696			1.637	1.733	JAJO	72,749		10/03/2013	10/29/2025
09625J-AC-8	Bluemountain CLO Ltd CLO Ser 2013-3A Cl		F	2	1FE	8,971,290	98.6660	8,879,971	9,000,000	8,971,979		689			2.087	2.144	JAJO	33,390		10/03/2013	10/29/2025
12549F-AC-3	CIFC Funding Ltd CLO Ser 2013-4A Cl A1		F	2	1FE	24,905,000	99.6200	24,905,000	25,000,000	24,906,970		1,970			1.636	1.707	FMAN	54,765		10/22/2013	11/27/2024
12549F-AG-4	CIFC Funding Ltd CLO Ser 2013-4A Cl B1		F	2	1FE	6,000,000	100.0000	6,000,000	6,000,000	6,000,000					2.086	2.091	FMAN	16,744		10/22/2013	11/27/2024
12657@-AA-7	Calittum I CTL Nt			2	1	18,508,677	99.7010	18,453,356	18,508,677	18,508,677					4.130	4.151	JAJO	191,102	764,408	03/30/2012	04/01/2027
26249B-AA-9	Dryden Sr Loan Fund CLO Ser 2013-30A Cl		F	2	1FE	29,837,250	98.4760	29,542,734	30,000,000	29,842,473		5,223			1.494	1.581	FMAN	103,404		09/12/2013	11/15/2025
26249B-AC-5	Dryden Sr Loan Fund CLO Ser 2013-30A Cl		F	2	1FE	1,993,340	98.0470	1,960,945	2,000,000	1,993,548		208			1.994	2.051	FMAN	9,199		09/12/2013	11/15/2025
449848-AB-6	I-Preferred Term Sec Ltd ABS Sr Nt Fx-to		R	2	2AM	12,000,000	100.9300	12,111,600	12,000,000	12,000,000					1.491	1.494	MJSD	10,439	186,515	11/22/2002	12/11/2032
449848-AE-0	I-Preferred Term Sec Ltd ABS Nt PTP		R	23	6*		8.7200	58,050	665,721						7.033	0.000	MJSD			04/01/2005	12/11/2032
449848-AF-7	I-Preferred Term Sec Ltd ABS Sr Nt Fx-to		R	2	2AM	5,000,000	99.9400	4,997,000	5,000,000	5,000,000					1.489	1.492	MJSD	4,342	77,715	11/22/2002	12/11/2032
44984N-AA-5	I-Preferred Term Sec Ltd ABS Nt PTP		R	23	6*	12,807	19.7530	379,200	1,919,671	12,807					8.158	0.000	FMAN			04/01/2005	11/05/2033
44984Q-AC-4	I-Preferred Term Sec Ltd ABS Sr Nt FxToF		R	2	1FE	13,481,061	99.9900	13,687,169	13,688,538	13,481,061					1.441	1.899	FMAN	21,911	205,503	04/28/2003	05/22/2033
44984Q-AE-0	I-Preferred Term Sec Ltd ABS Mezz Nt Ser		R		4AM	2,531,250	90.1300	2,253,250	2,500,000	2,500,000					2.241	2.241	FMAN	6,224	57,754	12/15/2005	05/22/2033
44984Q-AJ-9	I-Preferred Term Sec Ltd ABS Mezz Nt Ser		R		4AM	2,528,125	90.1300	2,253,250	2,500,000	2,500,000					2.241	2.241	FMAN	6,224	57,752	03/22/2006	05/22/2033
44984S-AA-4	I-Preferred Term Sec Ltd ABS Sr Nt Ser A		R	2	1FE	686,679	99.6600	678,409	680,723	685,022		(246)			1.237	1.185	FMAN	1,333	8,892	02/20/2007	11/05/2033
44984S-AL-0	I-Preferred Term Sec Ltd ABS Sr Nt Ser A		R	2	1FE	3,735,000	99.6400	3,736,500	3,750,000	3,749,800		28			1.337	1.393	FMAN	7,938	52,783	04/20/2006	11/05/2033
55818K-AE-1	Madison Park Funding LTD CLO Ser 2013-11		R	2	1FE	43,956,000	98.7950	43,469,879	44,000,000	43,957,789		1,789			1.541	1.559	JAJO	196,825		08/16/2013	10/23/2025
55818K-AG-6	Madison Park Funding LTD CLO Ser 2013-11		R	2	1FE	14,000,000	98.1180	13,736,472	14,000,000	14,000,000					1.991	1.995	JAJO	80,826		08/16/2013	10/23/2025
652454-AB-5	Newport Waves CDO CDO Ser 2007-5A Cl A3L		R	2	4AM	9,050,000	99.8600	9,986,000	10,000,000	9,928,029		152,076			0.945	2.490	MJSD	3,150	99,194	10/24/2007	06/20/2014
65929B-AA-1	North End CLO Ltd CLO Ser 2013-1A Cl A		F	2	1FE	49,750,000	98.1110	49,055,350	50,000,000	49,764,530		14,530			1.394	1.477	JAJO	273,106		07/19/2013	07/17/2025
65929B-AC-7	North End CLO Ltd CLO Ser 2013-1A Cl B		F	2	1FE	4,969,000	97.5370	4,876,855	5,000,000	4,970,790		1,790			1.894	2.000	JAJO	37,033		07/19/2013	07/17/2025
67104C-AA-5	Oak Hill Credit Partners CLO Ser 2013-8A		R	2	1FE	14,500,000	97.6030	14,152,377	14,500,000	14,500,000					1.362	1.364	JAJO	40,058	88,139	04/17/2013	04/20/2025
67104C-AB-3	Oak Hill Credit Partners CLO Ser 2013-8A		R	2	1FE	10,000,000	96.9890	9,698,911	10,000,000	10,000,000					1.892	1.896	JAJO	38,373	84,194	04/17/2013	04/20/2025
67706H-AA-6	OHA Loan Funding LTD CLO Ser 2013-1A Cl		R	2	1FE	29,226,750	98.5550	28,876,551	29,300,000	29,231,484		4,734			1.488	1.531	JAJO	206,994		08/01/2013	07/23/2025
74040P-AC-5	Preferred Term Sec Ltd V ABS Mezz Nt PTP		R	2	6FE	194,535	18.0800	118,258	654,083	118,258	(31,469)				2.350	17.557	JAJO	3,843	15,739	10/03/2013	04/03/2032
74040T-AC-7	Preferred Term Sec Ltd IV ABS Mezz Nt PT		R	2	1AM	121,057	92.2100	337,472	365,982	121,057					2.493	10.931	MJSD	228	9,358	09/30/2009	12/23/2031
74040X-AC-8	Preferred Term Sec Ltd IX ABS Mezz Nt Cl		R		6FE	5,846,693	16.9800	1,273,500	7,500,000	1,273,500	(75,750)				2.048	3.443	JAJO	38,393	160,426	10/11/2006	04/03/2033
74040Y-AG-7	Preferred Term Sec Ltd ABS X Residual In		R	23	6*		0.0000		244,545						2.996	0.000	JAJO			04/01/2005	07/03/2033
74041A-AA-1	Preferred Term Sec XIII ABS Flt Rt Nt Se		R	2	1FE	8,311,331	94.0300	10,084,058	10,724,299	8,396,902		97,778			0.794	3.205	MJSD	1,892	90,117	12/11/2012	03/24/2034
74041A-AG-8	Preferred Term Sec XIII ABS Nt Fx-to-Flt		R	2	6FE	2,727,705	6.8000	346,356	5,093,464	346,356	222,423				1.814	1.814	MJSD	2,053	95,361	03/25/2013	03/24/2034
74041C-AB-5	Preferred Term Sec Ltd XV ABS Nt Ser A-2		R	2	1AM	6,694,493	55.6100	4,170,750	7,500,000	6,694,493					0.823	3.138	MJSD	857	65,271	09/14/2007	09/26/2034
74041E-AC-9	Preferred Term Sec Ltd XVI ABS Mezz Nt		R	2	6FE	104,829	0.3200	16,828	5,258,654	16,828	(68,879)				1.244	1.244	MJSD	1,635	85,706	12/23/2013	03/23/2035
74041P-AA-8	Preferred Term Sec VIII ABS Sr Nt Cl A-1		R	2	1FE	222,833	93.9800	217,014	230,915	224,951		359			1.050	1.282	JAJO	606	2,598	11/29/2007	01/03/2033
74041W-AA-3	Preferred Term Sec XI ABS Sec Nt		R	2	1FE	10,385,001	95.3900	13,208,337	13,846,669	10,510,951		137,860			0.894	3.747	MJSD	2,750	130,394	11/29/2012	09/24/2033
74042C-AA-6	Preferred Term Sec Ltd ABS Sr Nt Cl A-1		R	2	1AM	3,317,675	98.7500	4,826,820	4,887,918	3,382,333		(17,772)			1.142	3.980	MJSD	1,866	74,178	10/02/2012	03/22/2038
74042C-AA-6	Preferred Term Sec Ltd ABS Sr Nt Cl A-1		R	2	2AM	6,109,898	98.7500	6,033,524	6,109,898	6,109,898					1.142	1.143	MJSD	2,333	92,722	11/06/2007	03/22/2038
74042E-AB-0	Preferred Term Sec Ltd ABS Sr Nt Ser A-2		R	2	3AM	7,062,256	70.4200	5,633,600	8,000,000	7,062,256					0.743	3.053	MJSD	1,486	62,997	09/14/2007	06/23/2035
74042E-AC-8	Preferred Term Sec Ltd ABS Mezz Nt Cl B		R	2	6FE	1,512,110	0.8900	18,156	2,039,954	18,156	(11,280)				1.043	1.043	MJSD	532	22,172	12/23/2013	06/23/2035
74042E-AD-6	Preferred Term Sec Ltd ABS Mezz Nt Cl C		R	2	6FE	30,906	0.0000		7,361,344	3,240			98,512		1.643	0.000	MJSD	3,023	95,273	12/23/2013	06/23/2035
74042H-AA-5	Preferred Term Sec Ltd ABS XIX Flt Rt Nt		R	2	1FE	2,678,139	91.7100	4,093,535	4,463,564	2,762,779		56,881			0.593	5.048	MJSD	662	28,375	06/27/2012	12/22/2035
74042H-AC-1	Preferred Term Sec Ltd ABS XIX Nt Cl B P		R	2	5AM	5,107,732	10.6200	542,279	5,106,205	5,096,286	4,897,046	772			0.843	0.811	MJSD	1,076	45,117	12/23/2013	12/22/2035
74042J-AA-1	Preferred Term Sec Ltd ABS XXI Nt Ser A-		R	2	2AM	3,334,360	92.7200	3,091,619	3,334,360	3,334,360					0.593	0.593	MJSD	494	21,196	04/23/2007	03/22/2038
74042M-AA-4	Preferred Term Sec Ltd ABS XXII Nt Cl A-		R	2	1FE	6,190,990	92.6000	5,732,856	6,190,990	6,190,990					0.583	0.583	MJSD	902	38,730	05/24/2007	09/22/2036
74042T-AC-5	Preferred Term Sec Ltd XXVII ABS Nt Cl A		R	2	1AM	8,833,791	80.2900	7,910,767	9,852,742	8,833,791					0.643	1.858	MJSD	1,583	67,614	09/14/2007	12/22/2037
74042W-AB-0	Preferred Term Sec Ltd XVIII ABS Nt Cl A		R	2	1AM	7,912,026	67.2100	5,975,981	8,891,505	7,912,026					0.723	2.792	MJSD	1,607	68,231	09/14/2007	09/23/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74042W-AC-8	Preferred Term Sec Ltd XVIII ABS Nt Cl B		R	2	6FE	16,266,115	6.7700	1,096,277	16,193,158	1,096,277	308,536	38,626			0.993	0.930	MJSD	4,019	167,379	12/23/2013	09/23/2035
74042W-AD-6	Preferred Term Sec Ltd XVIII ABS Nt Cl C		R	2	6FE	3,510,870	0.0000		8,064,552		(131,470)				1.593	1.593	MJSD	3,211	131,470	12/23/2013	09/23/2035
74043A-AD-3	Preferred Term Sec Ltd ABS XXIII Nt Cl A		R	2	1FE	2,666,800	92.1000	2,576,524	2,797,529	2,692,681		4,399			0.553	0.730	MJSD	387	16,652	09/27/2007	12/22/2036
74137W-AA-8	Preferred Term Sec Ltd V ABS Combo Nt PT		R	23	6*		0.0000		61,371						2.996	0.000	JAJO			03/14/2002	04/03/2032
741382-AA-3	Preferred Term Sec Ltd XV ABS Combo Nt P		R	23	1FE	3,326,115	60.0340	3,487,000	5,808,351	3,326,115					2.247	6.290	MJSD	1,813	29,613	09/15/2004	09/26/2034
74138N-AA-7	Preferred Term Sec Ltd XiX ABS Combo Nt		R	2	6*	3,347,858	5.3470	433,800	8,112,696	433,800	230,191				0.843	0.843	MJSD	1,520	81,209	12/23/2013	12/22/2036
74138P-AA-2	Preferred Term Sec Ltd XVIII ABS Combo N		R	2	6*	2,719,414	3.6650	247,652	6,756,631	247,652	33,185				0.993	0.993	MJSD	1,677	83,312	12/23/2013	09/23/2035
75903A-AD-9	Regional Diversified Fdg ABS Sr Nt Ser 2		R		6FE		0.0000		17,527,186		80,439				1.558	1.558	JAJO		(80,439)	04/25/2012	01/25/2036
922501-AA-9	Vega Container Vessel PLC ABS Ser 2006-1		R	2	1AM	5,909,399	97.0000	11,577,228	11,935,286	5,909,399					5.562	5.562	FMAN	94,044	663,841	02/03/2006	02/10/2021
92719T-AA-3	Vinacasa CLO Ltd CLO Ser2008-1A CID JrNt		R	2	6		23.7130	1,457,362	6,145,857						0.000	0.000	JAJO		699,037	03/18/2008	10/14/2015
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,621,006,839	XXX	1,655,092,192	1,767,406,160	1,572,989,664	5,224,162	(431,225)	302,099	48,840	XXX	XXX	XXX	11,177,759	62,568,926	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						21,247,729,562	XXX	21,993,881,744	21,190,843,122	21,111,633,497	6,889,779	(41,357,431)	4,342,992	12,258,989	XXX	XXX	XXX	241,317,913	959,514,392	XXX	XXX
06738C-82-8	Barclays Bank PLC Pref Nt		R	1	3FE	5,000,000	96.1250	4,806,250	5,000,000	5,000,000					6.278	6.278	JD	13,951	313,900	06/01/2005	12/31/2049
313400-62-4	FHLMC Perp Pfd			1	6FE	117,000	35.8800	2,691,000	7,500,000	117,000					0.000	0.000	MJSD			02/01/2008	01/01/2049
313586-75-2	FNMA Pfd			1	6FE	207,000	35.0000	5,250,000	15,000,000	207,000					0.000	0.000	MJSD			02/01/2008	01/01/2049
65557A-AB-3	Nordea Bank AB Fx-to-Flt Nt		R	1	2FE	4,769,621	103.4000	5,325,100	5,150,000	4,785,130		2,902			5.424	5.901	AO	55,091	279,336	01/22/2008	12/31/2049
677879-CE-6	Oil Insurance Ltd Fx-to-Flt Sr Nt		R		2FE	32,184,446	87.4550	27,705,617	31,680,000	31,680,003		3			3.229	7.634	MJSD	5,683	1,046,181	03/16/2007	12/31/2049
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						42,278,067	XXX	45,777,967	64,330,000	41,789,133		2,905			XXX	XXX	XXX	74,725	1,639,417	XXX	XXX
01039X-AA-8	Alabama Power Cap Tr V LBASS Fx-to-Flt G			1	1FE	22,067,380	93.5000	20,570,000	22,000,000	22,000,000					3.348	3.348	JAJO	188,252	759,874	05/10/2007	10/01/2042
17305H-AA-6	Citigroup Capital ABS Nt				5AM	10,233,150	111.0000	9,435,000	8,500,000	10,060,357		(30,614)			7.625	6.124	JD	54,010	648,125	04/20/2007	12/01/2036
251528-AA-3	Deutsche Bk Cap Funding Tr ABS Fx-to-Flt			1	2AM	48,215,880	94.5000	43,266,825	45,785,000	45,785,000					3.217	3.217	MJSD	8,182	1,508,255	05/15/2007	12/31/2049
493739-AC-0	Kiawah Issuer Tr ABS Principal Units	@		2	1	1,009,221	48.2850	2,930,390	6,069,000	3,294,272		281,885			0.000	9.148	N/A			10/10/2000	10/30/2020
493739-AF-3	Kiawah Issuer Tr ABS Principal Units	@		2	1	646,193	75.2300	3,197,272	4,250,000	1,422,803					0.000	9.533	N/A			10/10/2000	12/31/2020
493739-AG-1	Kiawah Issuer Tr ABS Principal Units	@		2	2	636,596	46.6400	1,982,197	4,250,000	1,396,854					0.000	9.491	N/A			10/10/2000	03/31/2021
493739-AH-9	Kiawah Issuer Tr ABS Principal Units	@		2	2	805,977	46.7170	1,687,658	3,612,500	805,977					0.000	13.591	N/A			10/10/2000	11/27/2020
493739-AJ-5	Kiawah Issuer Tr ABS Stripped Perp Fltg	@		2	1	849,826	75.7970	4,832,089	6,375,000	3,173,842		300,981			0.000	10.216	N/A			10/10/2000	12/31/2020
493739-AK-2	Kiawah Issuer Tr ABS Stripped Perp Fltg	@		2	1	567,820	50.2100	2,133,938	4,250,000	2,141,213		204,470			0.000	10.293	N/A			10/10/2000	10/30/2020
493739-AL-0	Kiawah Issuer Tr ABS Principal Units	@		2	1	986,306	47.4270	2,821,923	5,950,000	2,107,966					0.000	9.169	N/A			10/10/2000	10/27/2020
493739-AM-8	Kiawah Issuer Tr ABS Stripped Perp Fltg	@		2	1	684,766	49.9520	2,122,940	4,250,000	2,259,330		195,004			0.000	9.233	N/A			10/10/2000	12/31/2020
493739-AN-6	Kiawah Issuer Tr ABS Stripped Perp Fltg	@		2	2	1,501,543	46.8820	4,682,379	9,987,500	5,211,229		467,958			0.000	9.634	N/A			10/10/2000	11/30/2020
493739-AP-1	Kiawah Issuer Tr ABS Stripped Perp Fltg	@		2	1	550,584	47.2500	3,012,203	6,375,000	2,749,893		314,889			0.000	12.539	N/A			10/10/2000	11/30/2020
493739-AQ-9	Kiawah Issuer Tr ABS Principal Units	@		2	1	179,321	47.1850	1,002,688	2,125,000	904,907		104,245			0.000	12.622	N/A			10/10/2000	12/22/2020
553086-AC-3	MMI Cap Tr I ABS Pfd Ser B				2AM	4,982,050	114.4010	5,720,065	5,000,000	4,987,090		504			7.625	7.655	JD	16,944	381,250	06/01/1998	12/15/2027
74959R-AB-2	RIO Tr ABS Ser 1999-1 Cl B Ctf	@		2	1	1,727,719	27.1090	6,682,328	24,650,000	1,727,719					0.000	13.509	N/A			06/29/1999	07/31/2029
74959R-AD-8	RIO Tr ABS Ser 1999-2 Cl B Ctf	@		2	1	2,668,626	27.0880	9,325,150	34,425,000	2,668,626					0.000	12.926	N/A			06/29/1999	08/31/2029
74959R-AF-3	RIO Tr ABS Ser 1999-3 Cl B Ctf	@		2	1	1,202,614	26.7850	6,944,064	25,925,000	5,263,351		509,309			0.000	10.441	N/A			06/29/1999	08/31/2029
749769-AA-3	Rabobank Cap Fd Tr III ABS Perpetual NC			1	1	19,316,300	104.2500	20,850,000	20,000,000	19,346,721		5,464			5.254	5.461	JD	2,919	1,050,800	10/05/2007	12/31/2049
787048-AB-3	Saguaro Issuer Tr ABS Principal Units	@		2	2	596,726	51.9990	1,856,365	3,570,000	596,726					0.000	18.113	N/A			05/19/1999	07/24/2019
787048-AC-1	Saguaro Issuer Tr ABS Principal Units	@		2	2	1,400,654	50.6390	2,350,151	4,641,000	1,400,654					0.000	11.552	N/A			05/19/1999	08/30/2019
787048-AD-9	Saguaro Issuer Tr ABS Principal Units	@		2	2	1,102,309	52.7150	2,070,133	3,927,000	1,102,309					0.000	12.576	N/A			05/19/1999	05/31/2019
787048-AE-7	Saguaro Issuer Tr ABS Principal Units	@		2	2	687,225	52.4310	1,310,241	2,499,000	687,225					0.000	12.477	N/A			05/19/1999	08/30/2019
787048-AF-4	Saguaro Issuer Tr ABS Principal Units	@		2	2	1,172,745	50.5640	3,610,300	7,140,000	1,172,745					0.000	18.438	N/A			05/19/1999	06/27/2019
787048-AG-2	Saguaro Issuer Tr ABS Principal Units	@		2	2	1,186,240	51.5750	3,682,441	7,140,000	1,186,240					0.000	18.458	N/A			05/19/1999	05/31/2019
787048-AH-0	Saguaro Issuer Tr ABS Principal Units	@		2	1	1,625,832	55.2240	2,868,506	5,194,350	1,625,832					0.000	11.380	N/A			05/19/1999	06/28/2019
787048-AK-3	Saguaro Issuer Tr ABS Principal Units	@		2	1	373,388	50.5220	1,082,191	2,142,000	867,744					0.000	8.735	N/A			05/19/1999	10/25/2019
787048-AL-1	Saguaro Issuer Tr ABS Principal Units	@		2	2	662,092	51.3960	2,018,319	3,927,000	662,092					0.000	17.992	N/A			05/19/1999	07/31/2019
787048-AM-9	Saguaro Issuer Tr ABS Principal Units	@		2	2	1,221,568	50.2450	6,098,679	12,138,000	1,221,568					0.000	0.000	N/A			05/19/1999	08/30/2019
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						128,860,651	XXX	180,146,435	296,097,350	147,830,285		2,354,095			XXX	XXX	XXX	270,307	4,348,304	XXX	XXX
4899999. Total - Hybrid Securities						171,138,718	XXX	225,924,402	360,427,350	189,619,418		2,357,000			XXX	XXX	XXX	345,032	5,987,721	XXX	XXX
638738-AE-0	Nationwide Advantage Mtg Nt			2	1Z	17,857,142	100.0000	17,857,142	17,857,142	17,857,142					5.570	5.570	MN	124,330	497,321	11/15/2013	11/16/2019
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						17,857,142	XXX	17,857,142	17,857,142	17,857,142					XXX	XXX	XXX	124,330	497,321	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						17,857,142	XXX	17,857,142	17,857,142	17,857,142					XXX	XXX	XXX	124,330	497,321	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7799999. Total - Issuer Obligations						18,613,338,448	XXX	19,571,867,855	18,484,791,752	18,677,949,717	(1,657,966)	(27,076,658)	1,402,894	12,210,149	XXX	XXX	XXX	244,103,266	856,701,509	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						3,589,060,792	XXX	3,663,517,186	3,761,099,176	3,587,367,250	3,323,581	2,063,079	2,637,999		XXX	XXX	XXX	13,696,319	154,488,992	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,276,646,694	XXX	1,333,516,190	1,267,736,865	1,277,367,971	2	(1,408,132)			XXX	XXX	XXX	4,942,717	57,315,214	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,833,366,889	XXX	1,922,546,315	2,146,768,510	1,804,305,337	5,224,162	1,917,810	302,099	48,840	XXX	XXX	XXX	12,683,300	71,665,707	XXX	XXX
8399999 - Total Bonds						25,312,412,823	XXX	26,491,447,546	25,660,396,303	25,346,990,275	6,889,779	(24,503,901)	4,342,992	12,258,989	XXX	XXX	XXX	275,425,602	1,140,171,422	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
78412J-20-5	SFA CABS II CDO Pfd			4,500.000	1,000.00	.0.000		.0.000											P6UZ*	03/07/2012
86358X-20-3	SFA ABS CDO III LTD Pfd		R	2,734.000	1,000.00	.0.000		.0.000											P6UFE	03/07/2012
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)								XXX											XXX	XXX
8999999 - Total Preferred Stocks								XXX											XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
31340#-00-1	Federal Home Loan Bank Com			432,334.000	43,233,400	100.000	43,233,400	43,233,400		1,195,719						U	12/19/2013
55303C-2#-7	MGM Com			210,354.000	14,304,072	68.000	14,304,072	5,160,649				6,415,797		6,415,797		A	12/20/2010
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					57,537,472	XXX	57,537,472	48,394,049		1,195,719		6,415,797		6,415,797		XXX	XXX
63866#-10-7	Nationwide Life & Annuity Ins			66,000.000	534,066,445	8,091.916	534,066,445	773,340,260				73,071,299		73,071,299		K	12/31/2013
63866@-10-9	Nationwide Investment Serv			5,000.000	1,347,392	269.478	1,347,392	1,029,728				8,672		8,672		K	04/05/1996
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					535,413,837	XXX	535,413,837	774,369,988				73,079,971		73,079,971		XXX	XXX
000000-00-0	Nationwide Fin Services Inc Var Ann Sele			15,000.000	11,469	0.765	11,469	15,000				476		476		L	12/26/2002
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	488	0.488	488	1,000				68		68		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	541	0.541	541	1,000				72		72		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	122	0.122	122	1,000				(91)		(91)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	1,369	1.369	1,369	1,000				242		242		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	1,305	1.305	1,305	1,000				184		184		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	906	0.906	906	1,000				15		15		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,041	1.041	1,041	1,000				5		5		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,061	1.061	1,061	1,000				39		39		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,231	1.231	1,231	1,000				74		74		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,238	1.238	1,238	1,000				97		97		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,211	1.211	1,211	1,000				94		94		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,179	1.179	1,179	1,000				102		102		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,202	1.202	1,202	1,000				105		105		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,215	1.215	1,215	1,000				117		117		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,306	1.306	1,306	1,000				141		141		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,304	1.304	1,304	1,000				155		155		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,267	1.267	1,267	1,000				172		172		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,009	1.009	1,009	1,000				15		15		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,206	1.206	1,206	1,000				207		207		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,055	1.055	1,055	1,000				44		44		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,204	1.204	1,204	1,000				88		88		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,193	1.193	1,193	1,000				114		114		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,198	1.198	1,198	1,000				126		126		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,184	1.184	1,184	1,000				137		137		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,154	1.154	1,154	1,000				143		143		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,197	1.197	1,197	1,000				155		155		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,241	1.241	1,241	1,000				174		174		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,210	1.210	1,210	1,000				183		183		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,200	1.200	1,200	1,000				195		195		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	984	0.984	984	1,000				15		15		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,045	1.045	1,045	1,000				15		15		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,045	1.045	1,045	1,000				55		55		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,195	1.195	1,195	1,000				97		97		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,170	1.170	1,170	1,000				134		134		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,171	1.171	1,171	1,000				144		144		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,138	1.138	1,138	1,000				157		157		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,145	1.145	1,145	1,000				165		165		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,130	1.130	1,130	1,000				176		176		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,178	1.178	1,178	1,000				192		192		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,184	1.184	1,184	1,000				207		207		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,208	1.208	1,208	1,000				208		208		L	12/28/2005
9299999. Subtotal - Mutual Funds					57,099	XXX	57,099	56,000				5,213		5,213		XXX	XXX
9799999 - Total Common Stocks					593,008,408	XXX	593,008,408	822,820,037		1,195,719		79,500,981		79,500,981		XXX	XXX
9899999 - Total Preferred and Common Stocks					593,008,408	XXX	593,008,408	822,820,037		1,195,719		79,500,981		79,500,981		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1 , the total $ value (included in Column 8) of all such issues $ 43,233,400

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
13063B-N8-1	California St GO Bld Amer Bd		03/14/2013	Goldman Sachs & Company		30,000,000	30,000,000	
70914P-MJ-8	Pennsylvania St GO Bld Amer Bd Ser B		10/01/2013	Citigroup		8,613,228	7,800,000	57,861
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						38,613,228	37,800,000	57,861
249218-BC-1	Denver CO Pub Schs Rev Txbl Ser B		04/18/2013	RBC Dominion Securities		15,000,000	15,000,000	
31381L-KH-9	FNMA Pool #463896 6.340% 10/25/27		09/10/2013	Duncan Williams		2,683,882	2,298,521	4,858
31381L-NY-9	FNMA Pool #464007 6.650% 01/25/28		09/12/2013	Duncan Williams		1,708,445	1,437,745	4,249
31381N-V3-4	FNMA Pool #466034 6.210% 12/25/29		09/10/2013	Duncan Williams		8,996,954	7,887,741	16,328
31381P-KS-6	FNMA Pool #466605 6.340% 01/25/29		09/11/2013	Duncan Williams		4,712,739	4,061,612	10,729
31381T-KS-8	FNMA Pool #470205 6.740% 07/25/29		09/12/2013	Duncan Williams		5,028,816	4,180,338	12,522
3138EK-TC-9	FNMA Pool #AL3246 3.500% 10/25/42		08/07/2013	Merrill Lynch		48,253,503	47,908,412	51,235
3138EL-GL-1	FNMA Pool #AL3802 3.000% 02/25/28		12/16/2013	Nomura Securities Int'l Inc		5,139,205	5,018,448	7,528
3138MJ-HZ-5	FNMA Pool #AQ2947 2.500% 11/25/27		12/09/2013	Nomura Securities Int'l Inc		4,607,303	4,623,920	5,138
3138MR-ML-2	FNMA Pool #AQ9362 2.500% 01/25/28		12/27/2013	Nomura Securities Int'l Inc		129,048,584	129,941,935	270,712
3138W9-GS-3	FNMA Pool #AS0208 3.500% 08/25/43		09/11/2013	Morgan/JP/Securities - Bonds		68,221,891	68,840,379	100,392
3138W9-GU-8	FNMA Pool # AS0210 3.500% 08/25/43		08/14/2013	Morgan/JP/Securities - Bonds		39,501,796	39,341,969	110,922
3138W9-LM-0	FNMA Pool #AS0331 3.000% 08/25/43		07/18/2013	Morgan/JP/Securities - Bonds		19,285,044	19,794,601	18,145
3138WQ-AY-8	FNMA Pool #AT2722 3.000% 05/25/43		09/24/2013	Nomura Securities Int'l Inc		4,825,756	4,964,609	3,723
3138WQ-B8-4	FNMA Pool #AT2762 2.500% 05/25/28		12/05/2013	Goldman Sachs & Company		7,810,656	7,874,637	8,750
3138WW-BK-4	FNMA Pool #AT8141 3.000% 08/25/43		08/05/2013	Merrill Lynch		14,835,868	15,323,713	14,047
3138X0-Z3-5	FNMA Pool #AU1661 2.500% 07/25/28		12/05/2013	Goldman Sachs & Company		15,994,344	16,125,363	17,917
3138X2-LF-9	FNMA Pool #AU3025 3.000% 08/25/43		08/05/2013	Merrill Lynch		16,971,807	17,529,888	16,069
3138X3-AQ-5	FNMA Pool #AU3614 3.000% 07/25/43		08/05/2013	Merrill Lynch		6,609,962	6,827,316	6,258
3138X9-SH-3	FNMA Pool #AU9519 3.500% 10/25/43		10/18/2013	Nomura Securities Int'l Inc		24,460,873	23,945,827	27,937
31394A-PF-7	FNMA REMIC Ser 2004-65 Cl ZA		12/01/2013	Interest Capitalization		1,005,685	1,005,685	
31394B-DH-4	FNMA REMIC Ser 2004-78 Cl Z		12/01/2013	Interest Capitalization		971,309	971,309	
31394B-FS-8	FNMA REMIC Ser 2004-79 Cl ZD		12/01/2013	Interest Capitalization		1,166,488	1,166,488	
31395B-R3-9	FNMA REMIC Ser 2006-24 Cl Z		12/01/2013	Interest Capitalization		4,411,607	4,411,607	
31395X-MD-4	FHLMC REMIC Ser 3025 Cl ZC		12/01/2013	Interest Capitalization		722,908	722,908	
31395X-WS-0	FHLMC REMIC Ser 3019 Cl ZQ		12/01/2013	Interest Capitalization		4,698,609	4,698,609	
31396T-QY-2	FHLMC REMIC Ser 3174 Cl PZ		12/01/2013	Interest Capitalization		1,016,989	1,016,989	
31396W-07-4	FNMA REMIC Ser 2007-74 Cl ZE		12/01/2013	Interest Capitalization		820,071	820,071	
31396Y-F7-2	FNMA REMIC Ser 2008-29 Cl ZA		06/01/2013	Interest Capitalization		451,041	451,041	
31397A-6C-2	FHLMC REMIC Ser 3209 Cl TZ		09/01/2013	Interest Capitalization		277,729	277,729	
31417C-5A-9	FNMA Pool #AB6240 3.500% 09/25/42		09/24/2013	Nomura Securities Int'l Inc		10,048,580	9,913,050	8,674
31417G-FN-1	FNMA Pool #AB9172 2.500% 04/25/28		12/09/2013	Nomura Securities Int'l Inc		10,338,791	10,376,080	11,529
31419L-EY-5	FNMA Pool #AE9150 4.000% 12/25/40		10/18/2013	Credit Suisse First Boston		15,645,302	14,871,519	19,829
47770V-AZ-3	Jobs OH Bev Sys STWD Liq Prof Rev Txbl		02/27/2013	Various		16,267,400	16,000,000	29,080
63968A-QR-9	Nebraska Pub Pwr Dist Rev Bld Amer Bd		02/21/2013	Morgan/JP/Securities - Bonds		7,031,940	6,000,000	49,711
646136-K8-3	New Jersey St Trans Fd Rev Trans Sys Ser		04/17/2013	Goldman Sachs & Company		15,000,000	15,000,000	
837151-JB-6	South Carolina Pub Svc Auth Rev Ser C		08/08/2013	Barclays Capital		15,000,000	15,000,000	
841215-AA-4	Southaven Cmbd Cycle Gen Sec Nt		08/08/2013	Merrill Lynch		36,336,000	36,000,000	
898365-AL-5	Trustees Boston College Rev Educ Txbl		08/14/2013	Barclays Capital		5,000,000	5,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						589,907,877	586,630,059	826,282
00287Y-AJ-8	ABBVIE Inc Sr Nt 1.750% 11/06/17		08/09/2013	Tax Free Exchange		19,964,260	20,000,000	90,417
00287Y-AM-1	ABBVIE Inc Sr Nt 4.400% 11/06/42		08/09/2013	Tax Free Exchange		8,165,557	8,250,000	93,775
00507X-AC-9	Activision Blizzard Inc Term Ln Nt 1		10/30/2013	Various		45,038,863	44,887,500	
00802#-AA-4	Aerostar Airport Sr Nt		03/22/2013	RBC Dominion Securities		25,000,000	25,000,000	
009158-AT-3	Air Prods & Chems Inc Sr Nt		01/30/2013	Morgan/JP/Securities - Bonds		29,877,900	30,000,000	
009363-AN-2	Airgas Inc Sr Nt 1.650% 02/15/18		02/11/2013	Merrill Lynch		17,969,940	18,000,000	
009363-AP-7	Airgas Inc Sr Nt 2.375% 02/15/20		02/11/2013	Merrill Lynch		12,985,830	13,000,000	
010392-FJ-2	Alabama Power Co Sr Nt		04/12/2013	Morgan Stanley & Co Inc		10,013,800	10,000,000	141,167
01448Y-AE-3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl		12/23/2013	Interest Capitalization		96,293	96,293	
01449C-AK-6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 8A Cl		06/24/2013	Interest Capitalization		86,435	86,435	
01449W-AC-0	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C		12/23/2013	Interest Capitalization		48,622	48,622	
02209S-AR-4	Altria Group Inc Sr Nt		10/28/2013	Goldman Sachs & Company		8,961,660	9,000,000	
02209S-AS-2	Altria Group Inc Sr Nt		10/28/2013	Royal Bank of Scotland		20,869,380	21,000,000	
02376T-AA-6	American Arilines Inc LBASS EETC Ser 201		11/21/2013	Morgan Stanley & Co Inc		4,000,000	4,000,000	
023772-AA-4	American Airlines Inc LBASS EETC Ser 201		09/26/2013	Citigroup		4,737,500	5,000,000	42,222
02377U-AA-2	American Airlines Inc LBASS PTC Ser 2013		07/24/2013	Morgan Stanley & Co Inc		7,000,000	7,000,000	
031162-BH-2	Amgen Inc Sr Nt 5.650% 06/15/42		04/03/2013	Morgan Stanley & Co Inc		2,914,325	2,500,000	44,337
031162-BP-4	Amgen Inc Sr Nt 5.375% 05/15/43		04/02/2013	Morgan/JP/Securities - Bonds		5,610,750	5,000,000	104,514
03305D-AD-9	Anchor Hocking (Oneida) Term Ln Nt 1		05/24/2013	Deutsche Bank Securities		2,955,150	2,985,000	
035242-AC-0	Anheuser-Busch Inbev Fin Sr Nt		01/14/2013	Barclays Capital		19,885,400	20,000,000	
037411-AW-5	Apache Corp Sr Nt 5.100% 09/01/40		04/23/2013	Various		22,136,700	20,000,000	143,083

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
037411-BA-2	Apache Corp Sr Nt 4.750% 04/15/43		05/10/2013	UBS Warburg London		13,941,585	13,500,000	53,438
040104-PB-1	Argent Securities Inc RMBS Ser 2005-W3 C		12/06/2013	Mesirow Financial Inc		75,035	81,477	18
044209-AF-1	Ashland Inc Nt 4.750% 08/15/22		09/17/2013	Barclays Capital		10,589,063	11,250,000	52,937
044209-AK-0	Ashland Inc Sr Nt 3.875% 04/15/18		09/30/2013	Goldman Sachs & Company		3,960,000	4,000,000	93,431
04541G-MC-3	Asset Backed Securities Corp RMBS Ser 20		10/21/2013	Citigroup		13,068,893	13,968,089	12,983
045604-A#-2	Associated Estates Realty Corp Sr Nt Ser		10/21/2013	Bank of America BISD Dealer		24,088,220	24,000,000	
045604-A*-6	Associated Estates Realty Corp Sr Nt		01/22/2013	Bank of America BISD Dealer		33,000,000	33,000,000	
05070G-AE-8	Audatex NA Inc HY Sr Nt		10/17/2013	Goldman Sachs & Company		3,052,500	3,000,000	61,500
05348E-AQ-2	AvalonBay Communities Inc Sr Nt		01/30/2013	Wachovia Capital Markets Inc		9,123,075	9,280,000	107,223
05357H-AA-8	Aventura Mall Tr CMBS Ser 2013-AVM Cl A		12/10/2013	Morgan/JP/Securities - Bonds		10,344,160	10,000,000	22,872
05529S-AC-3	Barclays Comm Mort Sec CMBS Ser 2013-TYS		08/13/2013	Barclays Capital		6,179,983	6,000,000	
05529S-AJ-8	Barclays Comm Mort Sec CMBS Ser 2013-TYS		08/13/2013	Barclays Capital		3,087,632	3,000,000	
055381-AS-6	BE Aerospace Inc Sr Nt		10/15/2013	Credit Suisse First Boston		1,002,500	1,000,000	2,479
058498-AR-7	Ball Corp Nt 5.000% 03/15/22		10/01/2013	Various		7,406,250	7,545,000	15,938
06051G-EX-3	Bank of America Corp Nt		10/17/2013	Bank of America BISD Dealer		7,998,640	8,000,000	
067383-AC-3	Bard (C R) Inc Sr Nt 4.400% 01/15/21		01/24/2013	Morgan Stanley & Co Inc		5,628,250	5,000,000	8,556
071813-BG-3	Baxter Intl Sr Nt 4.500% 06/15/43		06/04/2013	Bank of America BISD Dealer		9,993,400	10,000,000	
071813-BJ-7	Baxter Intl Sr Nt 1.850% 06/15/18		06/04/2013	Citigroup		6,999,300	7,000,000	
071813-BL-2	Baxter Intl Sr Nt 3.200% 06/15/23		06/04/2013	Morgan/JP/Securities - Bonds		19,937,000	20,000,000	
09062X-AB-9	Biogen Idec Inc Sr Nt 6.875% 03/01/18		03/20/2013	Wells Fargo		30,646,500	25,000,000	114,583
10062@-AA-0	Boston Cap Int Term Inc Fd LLC Sr Nt		04/12/2013	Direct		861,594	861,594	
12189L-AA-9	Burlington Northern Santa Fe Nt		05/06/2013	US Bancorp		54,061,400	44,000,000	53,028
12189L-AE-1	Burlington Northern Santa Fe Sr Nt		05/30/2013	Various		22,581,700	20,000,000	9,000
124857-AG-8	CBS Corp Sr Nt 3.375% 03/01/22		12/10/2013	RBC Capital Markets		5,772,360	6,000,000	57,375
12527G-AB-9	CF Industries Inc Nt 7.125% 05/01/20		05/21/2013	Sterne Agee		15,667,720	12,500,000	55,021
12527G-AC-7	CF Industries Inc Nt 3.450% 06/01/23		05/20/2013	Morgan Stanley & Co Inc		19,481,865	19,500,000	
12527G-AD-5	CF Industries Inc Nt 4.950% 06/01/43		05/20/2013	Morgan Stanley & Co Inc		12,977,640	13,000,000	
12624K-AC-0	Commercial Mortgage Pass Thru CMBS Ser 2		08/15/2013	Deutsche Bank Securities		6,868,203	7,000,000	10,167
12625E-AC-3	Commercial Mortgage Tr CMBS Ser 2013-SFS		04/04/2013	Deutsche Bank Securities		19,880,165	20,000,000	16,594
12625E-AG-4	Commercial Mortgage Tr CMBS Ser 2013-SFS		04/04/2013	Deutsche Bank Securities		6,177,281	6,305,000	5,231
12630U-AD-8	Cablevision (CSC Holdings) Term Ln B Nt		04/24/2013	Bank of America BISD Dealer		9,900,250	9,950,000	
126408-GM-9	CSX Corp Sr Nt 6.250% 03/15/18		04/17/2013	US Bancorp		6,100,100	5,000,000	32,118
12656*-AF-9	CSLB Holdings Inc Sr Nt Ser F		03/27/2013	Citigroup		20,150,660	20,000,000	
126650-BP-4	CVS Caremark Corp ABS PTC Nt		05/29/2013	Barclays Capital		6,141,369	5,256,076	18,642
12665U-AA-2	CVS Caremark Corp ABS PTC Nt		12/11/2013	Barclays Capital		5,000,000	5,000,000	
14149Y-AX-6	Cardinal Health Inc Sr Nt		02/19/2013	UBS Warburg London		4,992,000	5,000,000	
14149Y-AY-4	Cardinal Health Inc Sr Nt		02/19/2013	Bank of America BISD Dealer		9,979,300	10,000,000	
144141-DB-1	Carolina Pwr & Lt Co 1st Mtg Bd		04/12/2013	Wachovia Capital Markets Inc		10,782,408	10,420,000	180,382
14912L-5T-4	Caterpillar Finl Svcs Corp Sr Nt		09/03/2013	Barclays Capital		4,997,650	5,000,000	
151020-AE-4	Celgene Corp Sr Nt 3.950% 10/15/20		04/25/2013	Morgan Stanley & Co Inc		18,506,130	17,000,000	136,604
166764-AG-5	Chevron Corp Sr Nt 2.427% 06/24/20		06/17/2013	Barclays Capital		8,000,000	8,000,000	
178180-GD-1	City Natl Bk Sub Nt 5.375% 07/15/22		07/30/2013	Credit Suisse First Boston		9,985,541	9,320,000	23,656
181593-AG-9	Clarke American Term Ln B Nt 3 (Harland		06/28/2013	Tax Free Exchange		4,748,146	4,867,556	2,944
200339-AJ-8	Comerica Bk Sub Nt 7.875% 09/15/26		07/10/2013	Morgan/JP/Securities - Bonds		30,527,520	24,000,000	630,000
202795-JB-7	Commonwealth Edison Co Sr Nt		08/12/2013	Morgan Stanley & Co Inc		47,392,650	47,500,000	
205887-BL-5	ConAgra Foods Inc Sr Nt		10/04/2013	Tax Free Exchange		17,127,438	17,000,000	114,538
205887-BP-6	ConAgra Foods Inc Sr Nt		01/15/2013	Merrill Lynch		6,996,920	7,000,000	
205887-BQ-4	ConAgra Foods Inc Sr Nt		01/15/2013	Bank of America BISD Dealer		19,000,000	19,000,000	
205887-BR-2	ConAgra Foods Inc Sr Nt		09/04/2013	Various		12,204,415	13,100,000	50,204
21017#-AA-1	Consolidated Terminals LLC Sr Nt		12/12/2013	RBC Dominion Securities		8,000,000	8,000,000	
21036P-AL-2	Constellation Brands Inc Sr Nt		09/09/2013	Barclays Capital		2,287,500	2,500,000	34,826
212168-AA-6	Continental Wind Sr Nt		09/23/2013	Royal Bank of Scotland		30,000,000	30,000,000	
22025Y-AP-5	Corrections Corp of America Sr Nt		09/16/2013	Credit Suisse First Boston		14,025,000	15,000,000	311,898
22357@-AA-9	Cox Tower II PTC Nt 5.409% 01/02/40		10/02/2013	Wells Fargo		10,000,000	10,000,000	
224044-BQ-9	Cox Communications Inc Sr Nt		04/19/2013	Citigroup		9,315,653	7,973,000	186,064
224044-CA-3	Cox Communications Inc Sr Nt		04/24/2013	Morgan/JP/Securities - Bonds		24,890,000	25,000,000	
22959#-AA-9	CSOLAR IV South LLC Sr Sec Nt		11/21/2013	Barclays Capital		17,442,941	17,442,941	
23311V-AB-3	DCP Midstream Operating Sr Nt		11/19/2013	Morgan Stanley & Co Inc		5,096,600	5,000,000	35,063
23311V-AC-1	DCP Midstream Operating Sr Nt		09/05/2013	Barclays Capital		4,880,000	5,000,000	34,375
23311V-AD-9	DCP Midstream Operating Sr Nt		11/06/2013	Various		8,793,910	9,500,000	46,177
23338V-AA-4	DTE Electric Co 1st Mtg		03/19/2013	Morgan/JP/Securities - Bonds		29,864,700	30,000,000	
23338V-AB-2	DTE Electric Co Sr Nt 3.650% 03/15/24		08/20/2013	Bank of America BISD Dealer		23,901,840	24,000,000	
233851-AQ-7	Daimler Fin NA LLC Sr Nt		04/23/2013	Jeffries & Co Inc		7,307,275	7,250,000	22,515
233851-AU-8	Daimler Fin NA LLC Sr Nt		01/07/2013	Morgan/JP/Securities - Bonds		18,920,770	19,000,000	
233851-BA-1	Daimler Fin NA LLC Sr Nt		07/24/2013	Deutsche Bank Securities		24,938,000	25,000,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
24702N-AD-2	Dell International Inc Term Ln C Nt 1		11/04/2013	Bank of America BISD Dealer		26,367,500	26,500,000	
25179M-AK-9	Devon Energy Corp Sr Nt		10/09/2013	Various		20,489,186	19,250,000	86,767
25179M-AL-7	Devon Energy Corp Sr Nt		09/24/2013	Barclays Capital		413,064	400,000	4,480
25179M-AN-3	Devon Energy Corp Sr Nt		05/01/2013	Credit Suisse First Boston		10,543,700	10,000,000	225,625
25179M-AP-8	Devon Energy Corp Sr Nt		02/07/2013	Various		9,076,190	9,000,000	68,882
26442E-AD-2	Duke Energy Corporation Sr Nt		09/03/2013	Barclays Capital		9,996,700	10,000,000	
26884T-AA-0	ERAC USA Finance Company Sr Nt		01/14/2013	US Bancorp		12,048,650	10,411,000	160,937
26884T-AH-5	ERAC USA Finance Company Sr Nt		02/14/2013	Barclays Capital		9,416,566	9,404,000	103,662
26884T-AK-8	ERAC USA Finance Company Sr Nt		07/18/2013	Royal Bank of Scotland		4,992,600	5,000,000	
28501*-AS-4	Electric Transmission TX LLC Sr Nt Ser D		06/13/2013	Citigroup		9,892,889	10,000,000	
29250R-AU-0	Enbridge Energy Partners LP Sr Nt		04/09/2013	Morgan/JP/Securities - Bonds		4,014,263	3,750,000	11,813
29379V-BA-0	Enterprise Products Operations Nt		12/10/2013	Various		9,435,270	10,000,000	89,456
30216X-AB-0	Expert Global Solutions Inc Term Ln B Nt		10/09/2013	Tax Free Exchange		232,937	236,729	391
30219G-AC-2	Express Scripts Hldg Co Sr Nt		01/14/2013	Tax Free Exchange		19,995,689	20,000,000	114,722
30219G-AE-8	Express Scripts Hldg Co Sr Nt		01/14/2013	Tax Free Exchange		15,379,867	15,500,000	120,663
30219G-AF-5	Express Scripts Hldg Co Sr Nt		01/14/2013	Tax Free Exchange		12,374,426	12,500,000	201,771
30219G-AG-3	Express Scripts Hldg Co Sr Nt		12/09/2013	Various		15,110,595	13,500,000	58,953
30219G-AG-3	Express Scripts Hldg Co Sr Nt		01/14/2013	Tax Free Exchange		27,910,309	26,000,000	260,993
302508-AM-8	FMR Corp Nt 7.490% 06/15/19		05/15/2013	Barclays Capital		6,207,950	5,000,000	161,243
302567-AA-0	FPL Energy American Wind LLC Sr Nt		08/19/2013	CRT Capital LLC		2,959,641	2,982,006	34,096
313747-AU-1	Federal Realty Investors Tr Sr Nt		12/04/2013	Wells Fargo		19,803,600	20,000,000	
31428X-AU-0	Fedex Corp Sr Nt 4.100% 04/15/43		04/08/2013	Bank of America BISD Dealer		4,987,100	5,000,000	
316773-CH-1	Fifth Third Bancorp Sub Bk Nt		12/12/2013	Sterne Agee		2,008,665	1,500,000	36,438
316773-CK-4	Fifth Third Bancorp Sr Nt		04/23/2013	Various		18,579,855	17,365,000	159,119
32027N-WN-7	First Franklin Mtg Ln RMBS Ser 2005-FF10		08/20/2013	Morgan Stanley & Co Inc		567,459	603,680	248
32058E-AC-7	First Investors Auto Owner Tr LBASS Ser		01/15/2013	Wells Fargo		2,218,024	2,218,150	
35671D-AZ-8	Freeport-McMoran Copper & Gold Sr Nt		10/10/2013	Tax Free Exchange		10,993,917	11,000,000	29,601
35671D-BC-8	Freeport-McMoran Copper & Gold Sr Nt		12/10/2013	UBS Warburg London		4,743,650	5,000,000	66,611
35671D-BD-6	Freeport-McMoran Copper & Gold Sr Nt		10/10/2013	Tax Free Exchange		15,954,810	16,000,000	26,389
35671D-BG-9	Freeport-McMoran Copper & Gold Sr Nt		10/10/2013	Tax Free Exchange		20,068,573	20,000,000	43,056
361448-AQ-6	GATX Corp Sr Nt 3.900% 03/30/23		03/14/2013	Citigroup		4,944,700	5,000,000	
361448-AR-4	GATX Corp Sr Nt 2.500% 03/15/19		11/14/2013	Citigroup		7,957,040	8,000,000	
36197X-AL-8	GS Mortgage Securiities Trust CMBS Ser 2		05/16/2013	Goldman Sachs & Company		15,449,063	15,000,000	32,359
373334-KA-8	Georgia Pwr Co Sr Nt 4.300% 03/15/43		06/05/2013	Various		18,767,150	19,000,000	40,611
375558-AU-7	Gilead Sciences Inc Sr Nt		08/19/2013	Various		37,879,313	34,825,000	152,323
404122-AN-3	HCA Inc Term Ln B4 Nt 1		09/11/2013	Bank of America BISD Dealer		7,509,375	7,500,000	
404122-AN-3	HCA Inc Term Ln B4 Nt 1		04/25/2013	Tax Free Exchange		1,989,709	2,011,233	
404122-AP-8	HCA Inc Term Ln B5 Nt 1		09/04/2013	Bank of America BISD Dealer		2,485,765	2,482,662	
404122-AP-8	HCA Inc Term Ln B5 Nt 1		09/30/2013	Tax Free Exchange		4,874,479	4,879,391	478
404225-AN-4	HLSS Servicer Adv Rec Tr RMBS Ser 2013-T		01/16/2013	Wells Fargo		6,000,000	6,000,000	
41242*-AR-3	Hardwood Funding LLC Sr Nt		06/07/2013	Bank of America BISD Dealer		14,000,000	14,000,000	
41242*-AS-1	Hardwood Funding LLC Sr Nt		06/07/2013	Bank of America BISD Dealer		9,000,000	9,000,000	
42809H-AC-1	Hess Corp Sr Nt 6.000% 01/15/40		09/09/2013	Barclays Capital		5,327,150	5,000,000	47,500
42809H-AD-9	Hess Corp Sr Nt 5.600% 02/15/41		09/11/2013	Various		40,361,152	37,500,000	558,785
431282-AM-4	Highwoods Realty Ltd Sr Nt		06/12/2013	Wachovia Capital Markets Inc		2,143,463	2,250,000	40,555
446150-AG-9	Huntington Bancshares Sub Bk Nt		04/19/2013	Deutsche Bank Securities		6,276,850	5,000,000	125,417
46361T-AC-6	Ivine Core Office Tr CMBS Ser 2013-IRV C		05/07/2013	Wells Fargo		20,385,420	20,000,000	
46361T-AG-7	Ivine Core Office Tr CMBS Ser 2013-IRV C		05/07/2013	Wells Fargo		9,937,950	10,000,000	
46361T-AJ-1	Ivine Core Office Tr CMBS Ser 2013-IRV C		05/07/2013	Wells Fargo		3,860,016	4,000,000	
46634G-AB-7	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		08/23/2013	CS First Boston Corporation		24,684,688	22,000,000	92,945
485188-AL-0	Kansas City Southn RR Co Sr Nt		10/24/2013	Bank of America BISD Dealer		12,483,250	12,500,000	
487836-BL-1	Kellogg Co Sr Nt 2.750% 03/01/23		02/11/2013	Deutsche Bank Securities		10,435,950	10,500,000	
494550-BN-5	Kinder Morgan Energy - LP Sr Nt		08/08/2013	Wells Fargo		4,690,500	5,000,000	123,611
494550-BP-0	Kinder Morgan Energy - LP Sr Nt		02/21/2013	Royal Bank of Scotland		4,976,100	5,000,000	
494550-BR-6	Kinder Morgan Energy - LP Sr Nt		07/29/2013	Merrill Lynch		4,992,900	5,000,000	
50076Q-AE-6	Kraft Foods Inc Sr Nt 5.000% 06/04/42		10/02/2013	Various		28,844,100	29,000,000	473,194
50076Q-AN-6	Kraft Foods Group Inc Sr Nt		09/23/2013	US Bancorp		705,436	605,000	5,134
50076Q-AZ-9	Kraft Foods Inc Sr Nt 3.500% 06/06/22		09/05/2013	Various		55,456,967	57,000,000	502,458
502413-BB-2	L-3 Communications Corp Co Gtd Nt		04/03/2013	Barclays Capital		10,790,200	10,000,000	156,903
524660-AT-4	Leggett & Platt Inc Sr Nt		03/27/2013	Morgan/JP/Securities - Bonds		3,319,800	3,000,000	33,367
53154*-AE-3	Liberty Utilities Finance Sr Nt Ser D		07/31/2013	Morgan/JP/Securities - Bonds		4,000,000	4,000,000	
542514-GW-8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C		08/05/2013	Royal Bank of Scotland		10,041,689	10,739,775	2,130
55660C-AA-6	Madison Ave Tr CMBS Ser 2013-650M CL A		10/10/2013	Goldman Sachs & Company		7,209,653	7,000,000	14,945
56081#-AR-1	Major League Baseball Tr Nt		09/10/2013	Bank of America BISD Dealer		6,000,000	6,000,000	
578454-AC-4	Mayo Clinic Sr Nt 4.000% 11/15/47		02/27/2013	Various		20,018,750	20,000,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
579780-AJ-6	McCormick & Co Inc Sr Nt		08/15/2013	Various		3,271,747	3,300,000	321
585055-AY-2	Medtronic Inc Sr Nt 4.000% 04/01/43		03/19/2013	Morgan/JP/Securities - Bonds		9,794,300	10,000,000	
585055-AZ-9	Medtronic Inc Sr Nt 2.750% 04/01/23		03/19/2013	Deutsche Bank Securities		17,957,700	18,000,000	
585055-BA-3	Medtronic Inc Sr Nt 1.375% 04/01/18		03/19/2013	Goldman Sachs & Company		14,977,500	15,000,000	
58933Y-AF-2	Merck & Co Inc Sr Nt 2.800% 05/18/23		05/15/2013	Deutsche Bank Securities		39,965,200	40,000,000	
58933Y-AJ-4	Merck & Co Inc Sr Nt 4.150% 05/18/43		05/15/2013	Morgan/JP/Securities - Bonds		14,954,100	15,000,000	
595620-AJ-4	MidAmerican Energy Co 1st Mtg		09/12/2013	Morgan/JP/Securities - Bonds		16,990,480	17,000,000	
595620-AL-9	MidAmerican Energy Co 1st Mtg		09/12/2013	Morgan/JP/Securities - Bonds		18,910,320	19,000,000	
60662W-AJ-1	Mitchell International Inc 1st Lien TL N		10/25/2013	Bank of America BISD Dealer		11,940,000	12,000,000	
61761Q-AC-7	Morgan Stanley BAML Tr CMBS Ser 2013-C8		02/21/2013	Bank of America BISD Dealer		15,507,422	15,000,000	28,115
61762D-AU-5	Morgan Stanley BAML Tr CMBS Ser 2013-C9		08/16/2013	Various		12,947,929	13,320,000	15,455
61762T-AC-0	Morgan Stanley BAML Tr CMBS Ser 2013-C11		08/01/2013	Bank of America BISD Dealer		20,578,785	19,980,000	29,876
61763B-AS-3	Morgan Stanley BAML Tr CMBS Ser 2013-C13		11/26/2013	Morgan Stanley & Co Inc		15,449,891	15,000,000	25,195
626717-AF-9	Murphy Oil Corp Sr Nt 3.700% 12/01/22		04/11/2013	RBC Dominion Securities		7,463,100	7,500,000	104,833
626717-AG-7	Murphy Oil Corp Sr Nt 5.125% 12/01/42		05/16/2013	Various		25,205,936	25,745,000	588,008
628530-AZ-0	Mylan Inc Sr Nt 1.800% 06/24/16		06/18/2013	Goldman Sachs & Company		2,498,125	2,500,000	
628530-BA-4	Mylan Inc Sr Nt 2.600% 06/24/18		06/18/2013	Morgan Stanley & Co Inc		4,490,595	4,500,000	
628530-BC-0	Mylan Inc Sr Nt 5.400% 11/29/43		11/19/2013	Morgan Stanley & Co Inc		993,820	1,000,000	
62952E-AB-3	NYU Hospitals Center Nt Ser 13-A		09/26/2013	Merrill Lynch		14,510,702	13,900,000	132,410
637417-AF-3	National Retail Properties Inc Sr Nt		04/09/2013	Citigroup		22,829,570	23,000,000	
652482-CE-8	News America Inc Co Gtd Nt		12/11/2013	Citigroup		11,145,000	10,000,000	206,708
666807-BA-9	Northrop Grumman Corp Sr Nt		07/26/2013	US Bancorp		7,931,100	7,000,000	175,978
666807-BG-6	Northrop Grumman Corp Sr Nt		06/25/2013	Various		20,413,115	21,750,000	54,099
666807-BH-4	Northrop Grumman Corp Sr Nt		10/03/2013	Deutsche Bank Securities		19,716,693	20,800,000	344,692
66988A-AE-4	Novant Health Inc Nt 4.371% 11/01/43		04/16/2013	Morgan/JP/Securities - Bonds		12,500,000	12,500,000	
67087M-AA-4	OBP Depositor LLC Tr CMBS Ser 2010-OBP C		09/25/2013	Nomura Securities Int'l Inc		5,543,237	5,071,000	18,980
674599-BY-0	Occidental Petroleum Corp Sr Nt		09/04/2013	Morgan/JP/Securities - Bonds		28,220,016	27,400,000	98,081
674599-CE-3	Occidental Petroleum Corp Sr Nt		09/04/2013	Various		11,558,285	12,500,000	68,400
682134-AC-5	Omnicom Group Inc Nt 4.450% 08/15/20		01/11/2013	Morgan/JP/Securities - Bonds		2,387,707	2,160,000	40,317
68389X-AM-7	Oracle Corp Sr Nt 5.375% 07/15/40		12/09/2013	Deutsche Bank Securities		16,985,560	16,000,000	350,271
68389X-AQ-8	Oracle Corp Sr Nt 2.375% 01/15/19		07/09/2013	Bank of America BISD Dealer		3,986,080	4,000,000	
68389X-AS-4	Oracle Corp Sr Nt 3.625% 07/15/23		07/09/2013	Bank of America BISD Dealer		9,909,800	10,000,000	
69349L-AG-3	PNC Bank NA Sub Bk Nt 2.700% 11/01/22		10/30/2013	Various		32,241,486	34,840,000	178,164
69349L-AQ-1	PNC Bank NA Sub Nt 4.200% 11/01/25		10/21/2013	Various		25,080,611	25,000,000	
69371R-L2-0	PACCAR Financial Corp Sr Nt		02/05/2013	Morgan/JP/Securities - Bonds		9,986,400	10,000,000	
70069F-HV-2	Park Place Securities Inc RMBS Ser 2005-		10/29/2013	Citigroup		15,093,750	17,500,000	2,144
713448-CG-1	Pepsico Inc Sr Nt 2.750% 03/01/23		02/25/2013	Various		37,506,700	37,500,000	
718172-AV-1	Philip Morris Intl Inc Sr Nt		02/26/2013	HSBC Securities		27,495,720	28,000,000	
740816-AK-9	President & Fellows of Harvard Sr Nt		04/29/2013	Morgan/JP/Securities - Bonds		5,000,000	5,000,000	
74170*-AA-7	Prime Property Fd LLC Sr Nt Ser A		08/22/2013	Morgan/JP/Securities - Bonds		10,500,000	10,500,000	
742738-AA-1	PRIT Core Realty Hldgs LLC Sr Nt Ser A		02/14/2013	Morgan/JP/Securities - Bonds		19,878,125	20,000,000	
74340X-AV-3	Prologis LP Sr Nt 2.750% 02/15/19		08/08/2013	Goldman Sachs & Company		3,998,600	4,000,000	
743755-AJ-9	Providence Health & Svc Obl Gr Rev Healt		09/13/2013	Merrill Lynch		23,000,000	23,000,000	
744448-CH-2	Public Svc Co CO 1st Mtg		03/19/2013	Morgan/JP/Securities - Bonds		29,861,100	30,000,000	
744448-CJ-8	Public Svc Co CO 1st Mtg		03/19/2013	Morgan/JP/Securities - Bonds		16,884,910	17,000,000	
74824D-AA-8	Queens Center Mtg Tr CMBS Ser 2013-QCA C		01/10/2013	Wells Fargo		20,498,260	20,000,000	50,944
74824D-AG-5	Queens Center Mtg Tr CMBS Ser 2013-QCA C		07/26/2013	Credit Suisse First Boston		7,923,781	8,800,000	24,757
74834L-AM-2	Quest Diagnostics Inc Gtd Nt		02/20/2013	Cantor Fitzgerald		4,514,822	3,865,000	37,104
760761-AD-8	Republic Services Inc Co Gtd Nt		06/07/2013	Deutsche Bank Securities		7,419,360	6,500,000	25,594
761713-AY-2	Reynolds American Inc Sr Nt		09/12/2013	Goldman Sachs & Company		6,494,930	6,500,000	
78412F-AL-8	SESI LLC Sr Nt 6.375% 05/01/19		07/25/2013	Citigroup		13,217,250	12,468,000	129,454
78412F-AP-9	SESI LLC Sr Nt 7.125% 12/15/21		07/17/2013	Citigroup		7,670,000	7,000,000	79,167
785592-AA-4	Sabine Pass Liquefaction Sec Nt		06/27/2013	Morgan Stanley & Co Inc		16,780,000	16,500,000	248,516
83416W-AA-1	Solar Star Funding LLC Sr Nt		06/20/2013	Citigroup		55,000,000	55,000,000	
842587-CJ-4	Southern Co Sr Nt 2.450% 09/01/18		08/21/2013	Morgan/JP/Securities - Bonds		7,983,840	8,000,000	
84756N-AD-1	Spectra Energy Partners Nt		09/16/2013	Morgan Stanley & Co Inc		39,906,000	40,000,000	
84756N-AE-9	Spectra Energy Partners Nt		12/09/2013	Royal Bank of Scotland		4,304,120	4,000,000	50,906
85171V-AA-3	Springleaf Mtg Ln Tr RMBS Ser 2012-1A CI		06/18/2013	Deutsche Bank Securities		12,039,462	11,796,166	17,478
852061-AQ-3	Sprint Nextel Corp Sr Nt		10/17/2013	Various		5,421,250	5,000,000	46,083
86357S-CE-4	Structured Asset Veh Sec Tr CDO Ser 2003		06/26/2013	No Broker			876,624	
86736G-AK-0	Sungard Data Systems Inc Term Ln C Nt 1		01/04/2013	Morgan/JP/Securities - Bonds		3,383,995	3,362,976	
883556-AZ-5	Thermo Fisher Scientific Inc Sr Nt		01/22/2013	Morgan/JP/Securities - Bonds		11,562,320	11,000,000	176,000
883556-BC-5	Thermo Fisher Scientific Inc Sr Nt		01/22/2013	Morgan/JP/Securities - Bonds		15,593,310	15,500,000	13,563
883556-BG-6	Thermo Fisher Scientific Inc Sr Nt		12/04/2013	Barclays Capital		6,994,960	7,000,000	
886438-AP-1	Tidewater Inc Sr Nt Ser 2013-B		09/30/2013	Morgan/JP/Securities - Bonds		24,000,000	24,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
887317-AL-9	Time Warner Inc Co Gtd Nt		12/09/2013	Citigroup		5,513,400	5,000,000	63,368
89054X-AB-1	Topaz Solar Farms LLC Nt		04/10/2013	Barclays Capital		13,500,000	13,500,000	
90265E-AG-5	UDR Inc Co Gtd Nt 4.625% 01/10/22		01/18/2013	Various		3,303,530	3,000,000	3,854
90265E-AH-3	UDR Inc Nt 3.700% 10/01/20		09/19/2013	Morgan/JP/Securities - Bonds		7,498,575	7,500,000	
90270R-BF-0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		08/16/2013	Deutsche Bank Securities		4,473,056	4,680,000	6,393
90346Y-AB-5	US Shipping Corp Term Ln Nt 1		05/14/2013	UBS Warburg London		2,955,150	2,985,000	
907818-DD-7	Union Pacific Corp Sr Nt		04/17/2013	US Bancorp		12,697,500	10,000,000	113,993
91019P-CS-9	UDR Inc Sr Nt 4.250% 06/01/18		01/17/2013	US Bancorp		2,210,060	2,000,000	12,278
911312-AK-2	United Parcel Service Sr Nt		06/04/2013	Citigroup		33,363,240	28,500,000	267,781
91324P-BU-5	UnitedHealth Group Inc Sr Nt		02/22/2013	Citigroup		5,209,450	5,000,000	65,521
91324P-BV-3	UnitedHealth Group Inc Sr Nt		02/22/2013	Various		13,216,927	13,118,000	169,066
91324P-CD-2	UnitedHealth Group Inc Sr Nt		02/25/2013	Wachovia Capital Markets Inc		23,674,560	24,000,000	
92343V-BR-4	Verizon Communications Inc Sr Nt		09/11/2013	Morgan/JP/Securities - Bonds		51,831,520	52,000,000	
92343V-BT-0	Verizon Communications Inc Sr Nt		12/09/2013	Various		31,542,250	31,000,000	61,133
92553P-AT-9	Viacom Inc Sr Nt 4.250% 09/01/23		08/12/2013	Citigroup		5,443,240	5,500,000	
927804-FP-4	Virginia Elec & Pwr Co Sr Nt		08/12/2013	Barclays Capital		24,488,240	24,500,000	
927847-AA-1	Virginia Mason Med Cntr Sec Nt		04/19/2013	Merrill Lynch		20,000,000	20,000,000	
92924S-AB-4	Westfield Group Sr Nt 5.700% 10/01/16		01/22/2013	Barclays Capital		15,628,576	13,600,000	245,480
92938E-AT-0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1		09/16/2013	Wells Fargo		10,299,930	10,000,000	31,924
92979B-AA-0	Wacker Chemical Corp Sr Nt Ser A	E	04/23/2013	Morgan/JP/Securities - Bonds		20,095,980	20,000,000	
92979F-AD-2	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-		10/15/2013	Various		17,381,408	15,497,000	40,050
941063-AQ-2	Waste Management Inc Co Gtd Nt		06/03/2013	Deutsche Bank Securities		14,419,790	13,000,000	157,486
942683-AF-0	Watson Pharmaceuticals Inc Sr Nt		06/05/2013	Various		37,795,485	38,500,000	228,990
948741-AK-9	Weingarten Realty Inv Sr Nt		10/03/2013	Morgan/JP/Securities - Bonds		12,945,790	13,000,000	
94973V-BE-6	Wellpoint Inc Sr Nt 2.300% 07/15/18		07/30/2013	Citigroup		9,957,900	10,000,000	
949746-RD-5	Wells Fargo & Co Sub Nt		11/26/2013	Taxable Exchange		37,014,380	36,462,000	
94974B-FJ-4	Wells Fargo & Co Sr Nt		02/06/2013	Wells Fargo		30,981,710	31,000,000	
94974B-FN-5	Wells Fargo & Co Sub Nt		08/08/2013	Wells Fargo		4,982,950	5,000,000	
94974B-FP-0	Wells Fargo & Co Sub Nt		10/21/2013	Various		24,997,720	25,000,000	
94982B-AC-4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		03/20/2013	Amherst Securities		5,040,556	4,892,259	8,937
96950F-AL-8	Williams Partners LP Sr Nt		11/12/2013	Royal Bank of Scotland		16,897,320	17,000,000	
982526-AQ-8	Wrigley Wm Jr Co Sr Nt		10/16/2013	Citigroup		11,988,120	12,000,000	
C9536D-AD-4	Vantage Pipeline Term Ln Nt 1		09/03/2013	RBC Capital Markets		1,990,000	2,000,000	
F3166#-AC-8	Essilor Intl Sr Nt Ser A	E	11/05/2013	BNP Paribas Securities		8,000,000	8,000,000	
L7601F-AC-5	Pinnacle Acquistion (Paradigm) Term Ln C		02/12/2013	Tax Free Exchange		9,741,755	9,875,250	
73755L-AD-9	Potash Corp Saskatchewan Inc Nt Ser C	I	10/01/2013	Merrill Lynch		8,363,596	7,650,000	147,781
73755L-AK-3	Potash Corp Saskatchewan Inc Sr Nt	A	10/25/2013	Various		8,276,303	7,650,000	164,805
820439-A*-8	ShawCor Ltd Sr Nt Ser A	A	03/20/2013	Morgan/JP/Securities - Bonds		15,071,805	15,000,000	
89153U-AE-1	Total Capital Canada Ltd Sr Nt	A	01/10/2013	Barclays Capital		25,475,520	25,500,000	
C9413P-AP-8	Valeant Pharmaceuticals Inc Term Ln B Nt	A	08/12/2013	Goldman Sachs & Company		9,776,125	9,925,000	
000000-00-0	FMG (Fortescue Metals) Resrcs Term Ln Nt	R	11/22/2013	Credit Suisse First Boston		7,960,050	7,980,000	
00163K-AC-2	ALM Loan Funding CLO Ser 2013-7RA Cl A2	R	08/07/2013	Morgan/JP/Securities - Bonds		11,657,064	11,720,000	
00164B-AC-1	ALM Loan Funding CLO Ser 2013-7R2A Cl A2	R	08/07/2013	Morgan/JP/Securities - Bonds		2,983,890	3,000,000	
00176D-AA-7	American Money Mgmt Corp CLO Ser 2013-13	F	11/22/2013	Royal Bank of Scotland		24,899,140	25,000,000	
00176D-AB-5	American Money Mgmt Corp CLO Ser 2013-13	F	11/22/2013	Royal Bank of Scotland		14,865,285	15,000,000	
020053-AE-4	ALM Loan Funding CLO Ser 2013-8A Cl A2A	F	11/20/2013	Wells Fargo		15,000,000	15,000,000	
03764H-AA-0	Apidos CDO CLO Ser 2013-14A Cl A	R	06/12/2013	Deutsche Bank Securities		25,000,000	25,000,000	
03764H-AC-6	Apidos CDO CLO Ser 2013-14A Cl B1	R	06/12/2013	Deutsche Bank Securities		5,000,000	5,000,000	
03764Q-AA-0	Apidos CDO CLO Ser 2013-15A Cl A1	R	09/13/2013	Citigroup		30,000,000	30,000,000	
03764Q-AC-6	Apidos CDO CLO Ser 2013-15A Cl A2A	F	09/13/2013	Citigroup		3,000,000	3,000,000	
04964R-AA-4	Atrium CDO Corp CLO Ser 10A Cl A	R	04/25/2013	Credit Suisse First Boston		19,970,000	20,000,000	
04964R-AC-0	Atrium CDO Corp CLO Ser 10A Cl B1	R	04/25/2013	Credit Suisse First Boston		6,700,000	6,700,000	
055451-AU-2	BHP Billiton Fin USA Ltd Sr Nt	F	09/25/2013	Goldman Sachs & Company		11,985,240	12,000,000	
055451-AV-0	BHP Billiton Fin USA Ltd Sr Nt	F	12/10/2013	Various		42,458,900	42,000,000	102,778
095560-AC-2	Blue Hill CLO Ltd CLO Ser 2013-1A Cl A	F	11/08/2013	Morgan Stanley & Co Inc		25,000,000	25,000,000	
095560-AE-8	Blue Hill CLO Ltd CLO Ser2013-1A Cl A	R	11/08/2013	Morgan Stanley & Co Inc		10,000,000	10,000,000	
09625J-AA-2	Bluemountain CLO Ltd CLO Ser 2013-3A Cl	F	10/03/2013	Credit Suisse First Boston		24,892,625	25,000,000	
09625J-AC-8	Bluemountain CLO Ltd CLO Ser 2013-3A Cl	F	10/03/2013	Credit Suisse First Boston		8,971,290	9,000,000	
12549F-AC-3	CIFC Funding Ltd CLO Ser 2013-4A Cl A1	F	10/22/2013	Morgan Stanley & Co Inc		24,905,000	25,000,000	
12549F-AG-4	CIFC Funding Ltd CLO Ser 2013-4A Cl B1	F	10/22/2013	Morgan Stanley & Co Inc		6,000,000	6,000,000	
21684A-AA-4	Rabobank Nederland Sub Nt	F	11/25/2013	Various		7,963,350	8,000,000	
22303Q-AG-5	Covidien International Fin SA Gtd Nt	R	10/24/2013	Morgan Stanley & Co Inc		8,149,120	7,000,000	16,333
24820R-AB-4	StatoilHydro ASA Sr Nt	F	06/26/2013	Citigroup		22,751,930	19,000,000	34,306
26249B-AA-9	Dryden Sr Loan Fund CLO Ser 2013-30A Cl	F	09/12/2013	Credit Suisse First Boston		29,837,250	30,000,000	
26249B-AC-5	Dryden Sr Loan Fund CLO Ser 2013-30A Cl	F	09/12/2013	Credit Suisse First Boston		1,993,340	2,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
30251G-AA-5	FMG Resources Sr Nt 7.000% 11/01/15	F	06/20/2013	Morgan Stanley & Co Inc		3,389,560	3,356,000	35,238
30251G-AF-4	FMG Resources Sr Nt 6.375% 02/01/16	F	06/06/2013	Morgan Stanley & Co Inc		5,137,500	5,000,000	115,104
55818K-AE-1	Madison Park Funding LTD CLO Ser 2013-11	R	08/16/2013	Bank of America BISD Dealer		43,956,000	44,000,000	
55818K-AG-6	Madison Park Funding LTD CLO Ser 2013-11	R	08/16/2013	Bank of America BISD Dealer		14,000,000	14,000,000	
65929B-AA-1	North End CLO Ltd CLO Ser 2013-1A Cl A	F	07/19/2013	Bank of America BISD Dealer		49,750,000	50,000,000	
65929B-AC-7	North End CLO Ltd CLO Ser 2013-1A Cl B	F	07/19/2013	Bank of America BISD Dealer		4,969,000	5,000,000	
67104C-AA-5	Oak Hill Credit Partners CLO Ser 2013-8A	R	04/17/2013	Bank of America BISD Dealer		14,500,000	14,500,000	
67104C-AB-3	Oak Hill Credit Partners CLO Ser 2013-8A	R	04/17/2013	Bank of America BISD Dealer		10,000,000	10,000,000	
67706H-AA-6	OHA Loan Funding LTD CLO Ser 2013-1A Cl	R	08/01/2013	Morgan/JP/Securities - Bonds		29,226,750	29,300,000	26,113
709629-AC-3	Pentair Finance SA Sr Nt	R	04/25/2013	Tax Free Exchange		20,493,965	20,500,000	114,544
709629-AF-6	Pentair Finance SA Sr Nt	R	04/25/2013	Tax Free Exchange		16,718,673	16,750,000	183,715
71645W-AR-2	Petrobras Intl Fin Co Sr Nt	R	04/02/2013	Various		16,192,020	15,000,000	152,292
71654Q-BG-6	Petroleos Mexicanos Sr Nt	F	08/30/2013	Tax Free Exchange		14,960,643	15,000,000	43,750
74040P-AC-5	Preferred Term Sec Ltd V ABS Mezz Nt PTP	R	10/03/2013	Interest Capitalization		15,739	15,739	
74041A-AG-8	Preferred Term Sec XIII ABS Nt Fx-to-Flt	R	03/25/2013	Interest Capitalization		24,065	24,065	
74041E-AC-9	Preferred Term Sec Ltd XVI ABS Mezz Nt	R	12/23/2013	Interest Capitalization		85,706	85,706	
74042E-AC-8	Preferred Term Sec Ltd ABS Mezz Nt Cl B	R	12/23/2013	Interest Capitalization		22,172	22,172	
74042E-AD-6	Preferred Term Sec Ltd ABS Mezz Nt Cl C	R	12/23/2013	Interest Capitalization		95,273	95,273	
74042H-AC-1	Preferred Term Sec Ltd ABS XIX Nt Cl B P	R	12/23/2013	Interest Capitalization		45,117	45,117	
74042W-AC-8	Preferred Term Sec Ltd XVIII ABS Nt Cl B	R	12/23/2013	Interest Capitalization		167,379	167,379	
74042W-AD-6	Preferred Term Sec Ltd XVIII ABS Nt Cl C	R	12/23/2013	Interest Capitalization		131,470	131,470	
74138N-AA-7	Preferred Term Sec Ltd XiX ABS Combo Nt	R	12/23/2013	Interest Capitalization		81,209	81,209	
74138P-AA-2	Preferred Term Sec Ltd XVIII ABS Combo N	R	12/23/2013	Interest Capitalization		83,312	83,312	
75903A-AD-9	Regional Diversified Fdg ABS Sr Nt Ser 2	R	01/01/2013	Interest Capitalization		(80,439)	(80,439)	
767201-AL-0	Rio Tinto Finance USA Ltd Sr Nt	F	12/10/2013	Credit Suisse First Boston		5,125,750	5,000,000	29,611
80105N-AG-0	Sanofi - Aventis - ADR Sr Nt	R	04/04/2013	Merrill Lynch		5,635,300	5,000,000	5,556
801060-AB-0	Sanofi Sr Nt 1.250% 04/10/18	R	04/03/2013	Morgan/JP/Securities - Bonds		15,431,955	15,500,000	
87312@-AC-2	TWE US Fin Co Gtd Sr Nt Ser C2	F	12/16/2013	Bank of America BISD Dealer		30,000,000	30,000,000	
89152U-AA-0	Total Capital SA Sr Nt	F	01/10/2013	Barclays Capital		10,637,300	10,000,000	89,410
89153V-AD-1	Total Capital Intl SA Sr Nt	F	01/10/2013	Barclays Capital		4,986,700	5,000,000	
950399-AA-3	Welltec A/S Sr Nt 8.000% 02/01/19	R	08/09/2013	Various		9,615,000	9,000,000	152,667
G03698-AV-8	Anglian Water Services Fin plc Sec Nt	F	11/26/2013	BNP Paribas Securities		10,000,000	10,000,000	
G0566*-AB-5	Arqiva PP Fin Plc Sr Nt Ser 2 GBP	D	06/27/2013	Barclays Capital		41,199,300	41,199,300	
G0977*-AC-6	Belron Fin Ltd Sr Nt Ser C	F	09/19/2013	G2/StoneCastle		5,160,350	5,000,000	123,229
G0977*-AE-2	Belron Fin Ltd Sr Nt Ser B	F	09/26/2013	Royal Bank of Scotland		30,167,337	30,000,000	
G1745*-AG-6	Brookfield Utilities UK PLC Priv Pl Nt G	D	04/17/2013	National Australia Fdg Del		15,238,000	15,238,000	
G1745*-AJ-0	Brookfield Utilities UK PLC Priv Pl Nt	D	04/17/2013	National Australia Fdg Del		30,476,000	30,476,000	
G2615@-AA-2	DCC plc Sr Nt Ser A 3.410% 04/25/20	F	04/25/2013	Barclays Capital		20,236,208	20,000,000	
G2615@-AB-0	DCC plc Sr Nt Ser B 4.040% 04/25/23	F	04/25/2013	Barclays Capital		14,000,000	14,000,000	
G4588#-BA-8	Intermediate Capital Group Plc Sr Nt Ser	F	05/08/2013	Royal Bank of Scotland		25,007,050	25,000,000	
G6970*-AE-6	Peel Ports Finance Sr Nt	D	12/09/2013	National Australia Fdg Del		75,430,130	75,430,130	
G7770#-AA-0	Sage Group plc Nt Ser D	F	05/20/2013	HSBC Securities		5,004,574	5,000,000	
K3752#-AG-3	Copenhagen Airports AS Sr Nt	F	08/22/2013	ING Fin Mkts LLC		9,481,650	10,000,000	
N1492@-AE-6	Boskalis Finance BV Sr Nt	F	07/22/2013	Royal Bank of Scotland		13,000,000	13,000,000	
Q6235#-AE-2	Mirvac Group Fin Ltd Gtd Sr Nt Ser E	F	12/18/2013	Morgan/JP/Securities - Bonds		32,000,000	32,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,530,102,674	4,458,227,917	14,115,625
63873@-AE-0	Nationwide Advantage Mtg Nt		11/15/2013	Tax Free Exchange		17,857,142	17,857,142	494,559
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						17,857,142	17,857,142	494,559
8399997. Total - Bonds - Part 3						5,176,480,921	5,100,515,118	15,494,327
8399998. Total - Bonds - Part 5						394,943,314	630,613,283	409,360
8399999. Total - Bonds						5,571,424,235	5,731,128,401	15,903,687
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
31340#-00-1	Federal Home Loan Bank Com		12/19/2013	Various	177,334.000	17,733,400		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						17,733,400	XXX	
63866#-10-7	Nationwide Life & Annuity Ins		12/31/2013	Capital Contribution	0.000	150,000,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						150,000,000	XXX	
9799997. Total - Common Stocks - Part 3						167,733,400	XXX	
9799998. Total - Common Stocks - Part 5						92,634	XXX	
9799999. Total - Common Stocks						167,826,034	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9899999. Total - Preferred and Common Stocks						167,826,034	XXX	
9999999 - Totals						5,739,250,269	XXX	15,903,687

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36200M-TT-0	GNMA Pool #604562 3.500% 08/15/18		12/01/2013	Paydown		255,164	255,164	239,535	247,160		8,004		8,004		255,164				4,676	08/15/2018
36210U-WX-7	GNMA PTC #502962 6.000% 04/15/14		12/01/2013	Paydown		30,651	30,651	30,151	30,496		155		155		30,651				908	04/15/2014
36210Y-R2-3	GNMA PTC #506405 6.000% 04/15/14		12/01/2013	Paydown		19,132	19,132	18,820	19,032		100		100		19,132				597	04/15/2014
36211E-SP-4	GNMA PTC #510926 6.000% 05/15/14		11/01/2013	Paydown		3,374	3,374	3,319	3,353		21		21		3,374				105	05/15/2014
36215W-2S-2	GNMA GNSF Pool #147585		12/01/2013	Paydown		1,491	1,491	1,451	1,473		18		18		1,491				78	03/15/2016
362197-3A-1	GNMA GNSF Pool #269993		12/01/2013	Paydown		125	125	130	128		(3)		(3)		125				6	06/15/2020
36220T-2Q-6	GNMA GNSF Pool #287983		12/01/2013	Paydown		976	976	1,013	1,000		(24)		(24)		976				51	08/15/2020
36223A-5D-0	GNMA GNSF Pool #302444		12/01/2013	Paydown		342	342	355	351		(9)		(9)		342				18	12/15/2020
36225A-ZZ-6	GNMA Pool #780760 6.000% 04/15/13		04/01/2013	Paydown		28,330	28,330	26,661	28,166		164		164		28,330				270	04/15/2013
36225B-EW-4	GNMA PTC #781049 6.500% 06/15/14		12/01/2013	Paydown		38,038	38,038	37,432	37,819		218		218		38,038				1,171	06/15/2014
36225B-GC-6	GNMA PTC #781095 6.500% 08/15/14		12/01/2013	Paydown		175,778	175,778	171,933	174,498		1,280		1,280		175,778				5,455	08/15/2014
36225B-HC-5	GNMA I Pool #781127 7.000% 01/15/15		12/01/2013	Paydown		54,114	54,114	53,615	53,859		255		255		54,114				1,864	01/15/2015
38373Y-UR-3	GNMA Ser 2003-2 CI PB 5.500% 03/20/32		12/01/2013	Paydown		437,386	437,386	438,479	436,383		1,003		1,003		437,386				11,978	03/20/2032
38374B-PY-3	GNMA Ser 2003-58 CI VB		12/01/2013	Paydown		118,997	118,997	122,120	119,391		(394)		(394)		118,997				6,545	10/17/2022
38374B-VY-6	GNMA Ser 2003-66 CI MV		12/01/2013	Paydown		553,254	553,254	548,067	550,207		3,046		3,046		553,254				18,681	09/20/2023
38374C-YT-2	GNMA Ser 2003-84 CI PB		12/01/2013	Paydown		1,115,912	1,115,912	1,111,727	1,112,506		3,405		3,405		1,115,912				30,016	11/20/2032
3837H0-YE-7	GNMA REMIC Ser 1996-24 CI D		03/01/2013	Paydown		467,527	467,527	493,242	487,769		(20,242)		(20,242)		467,527				9,882	11/16/2026
455780-A#-3	Indonesia (Republic of) AID Nt		08/01/2013	Redemption 100.0000		120,030	120,030	117,029	119,047		983		983		120,030				8,180	08/01/2019
455780-AG-1	Indonesia (Republic of) AID Sr Nt		12/01/2013	Redemption 100.0000		200,000	200,000	218,000	210,141		(10,141)		(10,141)		200,000				13,350	06/01/2021
491798-AA-2	Kenya (Republic of) AID Sr Nt		10/15/2013	Redemption 100.0000		235,294	235,294	257,059	245,075		(9,780)		(9,780)		235,294				17,647	10/15/2018
911760-GT-7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z		12/01/2013	Paydown		549,416	549,416	569,483	560,713		(11,297)		(11,297)		549,416				20,679	09/15/2025
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1		12/01/2013	Paydown		362,339	362,339	372,768	368,909		(6,570)		(6,570)		362,339				13,480	06/15/2028
912828-BR-0	U S Treasury Nt 4.250% 11/15/13		11/15/2013	Maturity		2,000,000	2,000,000	2,027,344	2,002,913		(2,913)		(2,913)		2,000,000				85,000	11/15/2013
0599999. Subtotal - Bonds - U.S. Governments						6,767,670	6,767,670	6,859,733	6,810,389		(42,721)		(42,721)		6,767,670				250,637	XXX
803854-FG-8	Saskatchewan Prov CDA Deb	I	02/01/2013	Maturity		3,500,000	3,500,000	3,808,885	3,502,416		(2,416)		(2,416)		3,500,000				140,000	02/01/2013
1099999. Subtotal - Bonds - All Other Governments						3,500,000	3,500,000	3,808,885	3,502,416		(2,416)		(2,416)		3,500,000				140,000	XXX
452151-LE-1	Illinois St GO Txbl Pension		02/14/2013	Jeffries & Co Inc		4,961,423	4,750,000	4,743,920	4,746,055		40		40		4,746,095		215,328	215,328	51,597	06/01/2023
452152-BK-6	Illinois St GO Bld Amer Bd		02/14/2013	Citigroup		14,842,035	13,500,000	13,500,000	13,500,000						13,500,000		1,342,035	1,342,035	415,139	02/01/2021
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						19,803,458	18,250,000	18,243,920	18,246,055		40		40		18,246,095		1,557,363	1,557,363	466,736	XXX
167486-HN-2	Chicago IL GO Bld Amer Bd		02/14/2013	Raymond James & Assoc Inc		5,447,750	5,000,000	5,172,600	5,165,958		(840)		(840)		5,165,118		282,632	282,632	199,007	01/01/2040
167505-KG-0	Chicago Ill Brd Ed Sch Ref GO Bld Amer B		02/14/2013	Merrill Lynch		11,175,000	10,000,000	10,380,100	10,346,874		(1,700)		(1,700)		10,345,173		829,827	829,827	132,501	12/01/2029
544565-AA-2	Los Angeles CA GO Impt Bd Act 1915 Assmt		09/02/2013	Redemption 103.4670		28,445	27,492	27,492	27,492		953		953		28,445				2,331	09/02/2015
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						16,651,195	15,027,492	15,580,192	15,540,324		(1,587)		(1,587)		15,538,736		1,112,459	1,112,459	333,839	XXX
186103-CE-5	Cleveland OH Port Auth Rev Txbl Dev Luig		11/15/2013	Redemption 100.0000		365,000	365,000	365,000	365,000						365,000				16,115	05/15/2019
186103-CU-9	Cleveland OH Port Auth Rev Txbl Dev Tru		11/15/2013	Redemption 100.0000		50,000	50,000	50,000	50,000						50,000				2,539	11/15/2023
186103-EC-7	Cleveland OH Port Auth Rev Txbl Dev Good		05/15/2013	Call 100.0000		100,000	100,000	100,000	100,000						100,000				2,875	05/15/2014
3128H6-DC-5	FHLMC Pool #E98199 3.500% 08/15/18		12/01/2013	Paydown		362,420	362,420	332,124	346,707		15,714		15,714		362,420				7,532	08/15/2018
3128H7-B7-6	FHLMC Pool #E99062 3.500% 09/15/18		12/01/2013	Paydown		249,237	249,237	234,828	241,685		7,553		7,553		249,237				3,564	09/15/2018
3128H7-G3-0	FHLMC Pool #E99218 3.500% 09/15/18		12/01/2013	Paydown		452,357	452,357	425,357	438,236		14,121		14,121		452,357				8,081	09/15/2018
3128H7-K4-3	FHLMC Pool #E99315 3.500% 10/15/18		12/01/2013	Paydown		55,959	55,959	52,619	54,077		1,882		1,882		55,959				1,036	10/15/2018
3128H7-K7-6	FHLMC Pool #E99318 3.500% 09/15/18		12/01/2013	Paydown		106,276	106,276	99,932	102,542		3,733		3,733		106,276				2,062	09/15/2018
3128H7-MX-7	FHLMC Pool #E99374 3.500% 10/15/18		12/01/2013	Paydown		316,100	316,100	297,233	305,952		10,148		10,148		316,100				5,572	10/15/2018
3128H7-NH-1	FHLMC Pool #E99392 3.500% 09/15/18		12/01/2013	Paydown		253,524	253,524	237,678	244,878		8,645		8,645		253,524				4,308	09/15/2018
3128HJ-AD-8	FHLMC Gold PC Pool #W30004		12/01/2013	Paydown		561,152	561,152	533,546	546,549		14,603		14,603		561,152				22,918	05/15/2021
3128MJ-Q3-7	FHLMC Giant Pool #G08473		12/01/2013	Paydown		1,480,030	1,480,030	1,518,765	1,518,092		(38,062)		(38,062)		1,480,030				19,825	01/15/2042
312903-HR-1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		12/15/2013	Paydown		725	725	744	727		(2)		(2)		725				35	05/15/2021
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		12/15/2013	Paydown		50,896	50,896	51,637	51,009		(114)		(114)		50,896				1,886	08/15/2021
312904-F7-5	FHLMC REMIC Ser 1022-J		12/01/2013	Paydown		19,613	19,613	19,365	19,424		189		189		19,613				629	12/15/2020
312904-N2-7	FHLMC REMIC Ser 1030 F		12/01/2013	Paydown		11,345	11,345	11,997	11,858		(514)		(514)		11,345				562	12/15/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
312905-RA-2	FHLMC REMIC Ser 1070-H		12/01/2013	Paydown		56,440	56,440	57,957	56,923		(483)		(483)		56,440				2,313	04/15/2021
312905-YJ-5	FHLMC REMIC Ser 1077-E		12/01/2013	Paydown		35,156	35,156	35,623	35,226		(70)		(70)		35,156				1,867	05/15/2021
312906-E5-5	FHLMC REMIC Ser 1116-XA		12/01/2013	Paydown		35,632	35,632	34,291	35,089		543		543		35,632				1,563	08/15/2021
312906-LL-2	FHLMC REMIC Ser 1110-Z		12/01/2013	Paydown		60,047	60,047	62,433	61,145		(1,098)		(1,098)		60,047				2,429	07/15/2021
312913-ZE-9	FHLMC REMIC Ser 1437-HD		12/01/2013	Paydown		82,155	82,155	84,269	83,392		(1,238)		(1,238)		82,155				3,015	12/15/2022
312915-UF-6	FHLMC REMIC Ser 1504 Z		12/01/2013	Paydown		61,857	61,857	63,628	62,883		(1,026)		(1,026)		61,857				2,157	05/15/2023
31294K-UC-7	FHLMC Gold PC Pool #E01479		12/01/2013	Paydown		419,990	419,990	395,315	406,819		13,171		13,171		419,990				7,188	09/15/2018
31331T-BG-5	Federal Farm Credit Bk Bd		08/21/2013	Maturity		8,000,000	8,000,000	7,920,000	7,990,405		9,595		9,595		8,000,000				420,000	08/21/2013
31331Y-QU-7	Federal Farm Credit Bk Bd		01/29/2013	Maturity		11,300,000	11,300,000	11,444,075	11,302,346		(2,346)		(2,346)		11,300,000				189,275	01/29/2013
31339D-SE-9	FHLMC REMIC Ser 2416 PV		12/01/2013	Paydown		470,770	470,770	475,331	472,005		(1,235)		(1,235)		470,770				14,866	02/15/2032
31339G-JU-6	FHLMC REMIC Ser 2367 ZK		12/01/2013	Paydown		409,128	409,128	408,105	408,127		1,001		1,001		409,128				11,295	10/15/2031
3133T2-YE-4	FHLMC REMIC Ser 1643-E		12/01/2013	Paydown		48,630	48,630	49,640	49,201		(572)		(572)		48,630				1,688	05/15/2023
3133T3-KF-4	FHLMC REMIC Ser 1628-KZ		12/01/2013	Paydown		650,058	650,058	682,943	665,373		(15,315)		(15,315)		650,058				21,199	12/15/2023
3133T6-M4-0	FHLMC REMIC Ser 1837-Z		12/01/2013	Paydown		419,974	419,974	432,967	427,339		(7,366)		(7,366)		419,974				14,905	04/15/2026
3133TC-6P-8	FHLMC Structured Ser 2008 M		12/01/2013	Paydown		49,619	49,619	51,495	50,769		(1,150)		(1,150)		49,619				1,857	11/20/2027
3133TC-AU-2	FHLMC Structured Ser FSPC T-9 A6		10/01/2013	Paydown		6,976	6,976	6,712	6,941		35		35		6,976				231	03/25/2029
3133TD-6W-1	FHLMC Structured Ser T-10 A5 PT		12/01/2013	Paydown		1,501	1,501	1,501	1,501						1,501				36	05/25/2029
3133TE-LG-7	FHLMC REMIC Ser 2064 M		12/01/2013	Paydown		11,799	11,799	12,102	11,998		(199)		(199)		11,799				238	06/15/2028
3133TH-VM-6	FHLMC REMIC Ser 2113-TE		12/01/2013	Paydown		153,969	153,969	143,673	152,757		1,213		1,213		153,969				4,328	01/15/2014
3133TK-5S-5	FHLMC REMIC Ser 2136-A		12/01/2013	Paydown		52,574	52,574	49,296	50,896		1,678		1,678		52,574				1,598	03/15/2029
3133X2-X2-6	Federal Home Loan Bk Bd Ser U613		12/18/2013	Maturity		5,200,000	5,200,000	5,176,028	5,195,824		4,176		4,176		5,200,000				249,600	12/18/2013
313401-TB-7	Federal Home Loan Mtg Corp Ser 17-0155		12/01/2013	Paydown		775	775	779	772		3		3		775				42	02/15/2016
313401-TJ-0	Federal Home Loan Mtg Corp Ser 17-0158		12/01/2013	Paydown		339	339	341	338		1		1		339				20	03/15/2016
313401-VR-9	Federal Home Loan Mtg Corp Ser 17-0189		12/01/2013	Paydown		718	718	705	708		10		10		718				37	09/15/2016
31340Y-BH-1	FHLMC REMIC Ser 6-C 9.050% 06/15/19		12/15/2013	Paydown		10,864	10,864	11,462	11,107		(242)		(242)		10,864				529	06/15/2019
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		12/15/2013	Paydown		24,880	24,880	24,773	24,729		151		151		24,880				1,363	11/15/2019
31340Y-JX-8	FHLMC REMIC Ser 30-D 9.500% 02/15/20		12/15/2013	Paydown		3,650	3,650	3,650	3,650						3,650				197	02/15/2020
31340Y-KF-5	FHLMC REMIC Ser 31-E 7.550% 05/15/20		12/15/2013	Paydown		55,156	55,156	55,733	55,070		86		86		55,156				2,195	05/15/2020
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		12/15/2013	Paydown		21,238	21,238	21,242	21,206		32		32		21,238				722	09/15/2020
31340Y-X6-1	FHLMC REMIC Ser 85-C 8.600% 01/15/21		12/15/2013	Paydown		42,243	42,243	40,183	41,439		803		803		42,243				1,938	01/15/2021
31344M-H4-6	Federal Home Loan Mtg Ser 28-2951		12/01/2013	Paydown		3,520	3,520	3,537	3,490		30		30		3,520				163	08/01/2014
31358E-RK-0	FNMA REMIC Ser 1990-72B		12/01/2013	Paydown		15,964	15,964	15,587	15,775		189		189		15,964				748	07/25/2020
31358G-X4-4	FNMA REMIC Ser 1991-56G		12/01/2013	Paydown		27,689	27,689	27,194	27,409		280		280		27,689				1,218	06/25/2021
31358H-GT-6	FNMA REMIC Ser 1991-73A		12/01/2013	Paydown		15,465	15,465	14,856	15,223		242		242		15,465				734	07/25/2021
31358H-H4-0	FNMA REMIC Ser 1991-98J		12/01/2013	Paydown		29,803	29,803	30,721	30,104		(300)		(300)		29,803				1,437	08/25/2021
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE		12/01/2013	Paydown		5,304	5,304	5,459	5,382		(77)		(77)		5,304				224	09/25/2021
31358M-Q4-9	FNMA REMIC Ser G1992-42 Z		12/01/2013	Paydown		70,776	70,776	70,290	70,321		455		455		70,776				2,531	07/25/2022
31358N-5B-4	FNMA REMIC Ser 1992-124 PZ		12/01/2013	Paydown		359,608	359,608	369,979	364,410		(4,802)		(4,802)		359,608				13,219	07/25/2022
31359B-DN-4	FNMA REMIC Ser 1993-115G		12/01/2013	Paydown		296,807	296,807	270,421	287,588		9,219		9,219		296,807				8,433	07/25/2023
31359B-ZK-6	FNMA REMIC Ser 1993-119GA		12/01/2013	Paydown		66,806	66,806	65,929	66,329		477		477		66,806				2,243	07/25/2023
31359E-LJ-8	FNMA REMIC Ser 1993-204ZA		12/01/2013	Paydown		619,407	619,407	564,445	592,392		27,014		27,014		619,407				17,547	10/25/2023
31359E-YL-9	FNMA REMIC Ser 1993-199PF		12/01/2013	Paydown		253,341	253,341	257,682	253,100		240		240		253,341				8,746	10/25/2023
31359F-DE-5	FNMA REMIC Ser 1993-202M		12/01/2013	Paydown		1,039,922	1,039,922	1,067,946	1,039,206		716		716		1,039,922				34,395	11/25/2023
31359G-DE-3	FNMA REMIC Ser 1993-225 CI UB		12/01/2013	Paydown		149,037	149,037	151,436	150,707		(1,670)		(1,670)		149,037				4,824	12/25/2023
31359G-P3-4	FNMA REMIC Ser 1994-37L		12/01/2013	Paydown		315,355	315,355	320,221	316,191		(835)		(835)		315,355				10,050	03/25/2024
31359K-ZR-1	FNMA REMIC Ser 1996-45 CI K		12/01/2013	Paydown		67,312	67,312	68,658	68,262		(949)		(949)		67,312				2,312	09/25/2021
31359M-QV-8	FNMA Nt 4.750% 02/21/13		02/21/2013	Maturity		4,135,000	4,135,000	4,233,827	4,137,919		(2,919)		(2,919)		4,135,000				98,206	02/21/2013
31359P-DJ-2	FNMA ACES Ser 1997-M2 CI Z		12/01/2013	Paydown		6,345	6,345	6,815	6,762		(417)		(417)		6,345				248	01/17/2037
31359Q-UN-2	FNMA REMIC Ser 1997-56 Z		12/01/2013	Paydown		163,376	163,376	166,244	164,963		(1,587)		(1,587)		163,376				7,211	09/18/2027
31359T-6P-8	FNMA REMIC Ser 1998-37 CI VZ		12/01/2013	Paydown		556,548	556,548	573,066	563,659		(7,111)		(7,111)		556,548				17,393	06/17/2028
31359U-TL-9	FNMA REMIC Ser 1998-54C		12/01/2013	Paydown		59,187	59,187	59,409	59,238		(51)		(51)		59,187				1,665	09/18/2028
31359V-BH-5	FNMA REMIC Ser 1998-73 CI MZ		12/01/2013	Paydown		339,494	339,494	348,259	344,763		(5,270)		(5,270)		339,494				9,188	10/17/2038
313602-3E-2	FNMA REMIC Ser 1989-67D		12/01/2013	Paydown		31,369	31,369	31,266	31,203		166		166		31,369				1,320	10/25/2019
313602-DV-3	FNMA REMIC Ser 1988-15A		12/01/2013	Paydown		17,892	17,892	18,111	17,940		(49)		(49)		17,892				889	06/25/2018
313602-GQ-1	FNMA REMIC Ser 1988-25B		12/01/2013	Paydown		23,798	23,798	25,177	24,285		(487)		(487)		23,798				1,302	10/25/2018
313602-W4-2	FNMA REMIC Ser 1989-62G		12/01/2013	Paydown		21,580	21,580	21,618	21,574		6		6		21,580				1,016	10/25/2019
313603-2H-4	FNMA REMIC Ser 1990-35E		12/01/2013	Paydown		469	469	496	474		(6)		(6)		469				22	04/25/2020
313603-GW-6	FNMA REMIC Ser 1989-86E		12/01/2013	Paydown		6,057	6,057	6,001	6,019		38		38		6,057				257	11/25/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
313603-JJ-2	FNMA REMIC Ser 1989-90E		12/01/2013	Paydown		15,342	15,342	16,179	15,691		(348)		(348)		15,342				814	12/25/2019
313603-YL-0	FNMA REMIC Ser 1990-16E		12/01/2013	Paydown		20,170	20,170	20,454	20,169		1		1		20,170				1,184	03/25/2020
31366W-FE-7	FNMA Pool #160465 6.160% 08/25/13		02/01/2013	Paydown		133,903	133,903	146,331	135,306		(1,403)		(1,403)		133,903				1,371	08/25/2013
3136F3-L6-1	FNMA Nt 4.125% 07/11/13		07/11/2013	Maturity		4,760,000	4,760,000	4,729,346	4,756,417		3,583		3,583		4,760,000				196,350	07/11/2013
31377M-AP-6	FNMA DUS Pool #380814 6.030% 12/25/19		12/01/2013	Paydown		65,775	65,775	70,596	67,878		(2,103)		(2,103)		65,775				2,170	12/25/2019
31377M-Y7-0	FNMA DUS Pool #381534 6.585% 04/25/24		12/01/2013	Paydown		129,620	129,620	143,392	138,064		(8,444)		(8,444)		129,620				4,680	04/25/2024
31377Q-ML-3	FNMA DUS Pool #383863 6.850% 07/25/18		12/01/2013	Paydown		142,936	142,936	158,815	149,772		(6,836)		(6,836)		142,936				5,391	07/25/2018
31377R-JL-5	FNMA DUS Pool #384667 7.090% 01/25/27		12/01/2013	Paydown		222,556	222,556	244,498	238,154		(15,598)		(15,598)		222,556				8,650	01/25/2027
31377T-KU-9	FNMA DUS Pool #386507 5.690% 11/25/18		12/01/2013	Paydown		137,585	137,585	142,443	139,342		(1,757)		(1,757)		137,585				4,280	11/25/2018
31377T-XE-1	FNMA DUS Pool #386877 4.990% 04/25/19		12/01/2013	Paydown		111,488	111,488	106,836	109,121		2,367		2,367		111,488				3,071	04/25/2019
31377U-FK-4	FNMA DUS Pool #387270 5.450% 03/25/35		12/01/2013	Paydown		72,945	72,945	73,367	73,231		(286)		(286)		72,945				2,174	03/25/2035
31381H-TQ-9	FNMA DUS Pool #461459 5.450% 11/25/23		12/01/2013	Paydown		464,171	464,171	477,734	471,598		(7,427)		(7,427)		464,171				13,827	11/25/2023
31381H-TR-7	FNMA DUS Pool #461460 5.350% 09/25/23		12/01/2013	Paydown		137,220	137,220	140,994	139,268		(2,048)		(2,048)		137,220				4,060	09/25/2023
31381M-PR-0	FNMA DUS Pool #464932 4.340% 04/25/20		12/01/2013	Paydown		170,531	170,531	184,067	180,963		(10,432)		(10,432)		170,531				4,078	04/25/2020
31381M-X2-6	FNMA DUS Pool #465197 4.270% 05/25/20		12/01/2013	Paydown		114,731	114,731	123,085	121,185		(6,454)		(6,454)		114,731				2,700	05/25/2020
31381N-K9-3	FNMA Pool #465720 4.030% 10/25/20		12/01/2013	Paydown		131,186	131,186	138,473	136,889		(5,702)		(5,702)		131,186				2,913	10/25/2020
31381N-WH-2	FNMA Pool #466048 3.680% 09/25/20		12/01/2013	Paydown		111,478	111,478	115,031	114,239		(2,761)		(2,761)		111,478				2,260	09/25/2020
31381N-XT-5	FNMA Pool #466090 3.280% 10/25/20		12/01/2013	Paydown		222,442	222,442	222,442	222,442						222,442				4,018	10/25/2020
31384V-QL-9	FNMA Pool #535159 7.000% 02/25/30		12/01/2013	Paydown		100,163	100,163	96,947	97,114		3,048		3,048		100,163				3,759	02/25/2030
3138A9-CV-4	FNMA Pool #AH7283 4.000% 03/25/41		12/01/2013	Paydown		2,609,566	2,609,566	2,635,152	2,634,471		(24,906)		(24,906)		2,609,566				42,879	03/25/2041
3138AB-YQ-6	FNMA Pool #AH9718 4.000% 04/25/41		12/01/2013	Paydown		3,189,296	3,189,296	3,220,566	3,219,661		(30,365)		(30,365)		3,189,296				57,292	04/25/2041
3138AC-AR-8	FNMA Pool #AH9915 3.500% 04/25/41		12/01/2013	Paydown		1,249,566	1,249,566	1,264,209	1,263,865		(14,299)		(14,299)		1,249,566				17,352	04/25/2041
3138AP-JX-7	FNMA Pool #AI9277 4.000% 08/25/41		12/01/2013	Paydown		2,963,271	2,963,271	2,992,325	2,991,484		(28,213)		(28,213)		2,963,271				55,389	08/25/2041
3138EG-N4-2	FNMA Pool #AL0410 4.404% 06/25/21		12/01/2013	Paydown		452,032	452,032	483,675	479,270		(27,238)		(27,238)		452,032				10,967	06/25/2021
3138LU-XW-0	FNMA Pool #AO4292 3.000% 07/25/42		12/01/2013	Paydown		1,297,897	1,297,897	1,350,624	1,349,964		(52,068)		(52,068)		1,297,897				14,541	07/25/2042
3138LX-PL-7	FNMA Pool #AO6726 3.000% 06/25/42		07/11/2013	Morgan/JP/Securities - Bonds		13,630,327	14,131,555	14,705,650	14,699,502		(2,515)		(2,515)		14,696,987		(1,066,661)	(1,066,661)	263,789	06/25/2042
3138LX-PL-7	FNMA Pool #AO6726 3.000% 06/25/42		07/01/2013	Paydown		1,836,260	1,836,260	1,910,859	1,910,060		(73,799)		(73,799)		1,836,260				18,243	06/25/2042
3138M0-JU-5	FNMA Pool #AO8374 3.000% 07/25/42		12/01/2013	Paydown		731,183	731,183	760,887	760,515		(29,332)		(29,332)		731,183				6,677	07/25/2042
3138M3-SM-7	FNMA Pool #AP0523 3.000% 08/25/42		12/01/2013	Paydown		700,410	700,410	728,864	728,507		(28,097)		(28,097)		700,410				10,782	08/25/2042
3138M6-QU-4	FNMA Pool #AP3166 3.000% 08/25/42		12/01/2013	Paydown		424,398	424,398	441,639	441,421		(17,023)		(17,023)		424,398				9,799	08/25/2042
3138M7-R5-6	FNMA Pool #AP4107 3.000% 08/25/42		07/11/2013	Morgan/JP/Securities - Bonds		11,476,860	11,898,899	12,382,292	12,376,204		(7,396)		(7,396)		12,368,808		(891,947)	(891,947)	222,113	08/25/2042
3138M7-R5-6	FNMA Pool #AP4107 3.000% 08/25/42		07/01/2013	Paydown		145,146	145,146	151,043	150,969		(5,822)		(5,822)		145,146				1,458	08/25/2042
31392C-PT-5	FNMA REMIC Ser 2002-21 CI PE		12/01/2013	Paydown		169,013	169,013	173,925	172,853		(3,841)		(3,841)		169,013				5,389	04/25/2032
31392E-4S-6	FNMA REMIC Ser 2002-72 CI DA		12/01/2013	Paydown		342,303	342,303	352,144	344,179		(1,876)		(1,876)		342,303				9,965	11/25/2017
31392E-5J-5	FNMA REMIC Ser 2002-79 CI CB		12/01/2013	Paydown		1,591,406	1,591,406	1,567,286	1,580,219		11,187		11,187		1,591,406				43,741	11/25/2022
31392E-F5-4	FNMA REMIC Ser 2002-65 CI HC		12/01/2013	Paydown		110,897	110,897	111,781	110,962		(64)		(64)		110,897				2,845	10/25/2017
31392E-SX-9	FNMA REMIC Ser 2002-59 CI B		12/01/2013	Paydown		45,809	45,809	47,627	46,605		(797)		(797)		45,809				1,261	09/25/2017
31392G-DK-8	FNMA REMIC Ser 2002-90 CI PD		12/01/2013	Paydown		208,716	208,716	213,412	210,219		(1,503)		(1,503)		208,716				4,095	10/25/2032
31392J-YQ-6	FNMA REMIC Tr Ser 2003 W3 CI 2A5		12/01/2013	Paydown		300,976	300,976	306,055	304,511		(3,535)		(3,535)		300,976				7,271	06/25/2042
31392T-WT-0	FHLMC REMIC Ser 2478 JF		12/01/2013	Paydown		103,697	103,697	108,007	105,187		(1,490)		(1,490)		103,697				3,177	08/15/2022
31392U-KL-7	FHLMC REMIC Ser 2504 N		12/01/2013	Paydown		790,145	790,145	807,306	794,266		(4,122)		(4,122)		790,145				21,327	09/15/2017
31392U-MQ-4	FHLMC REMIC Ser 2503 BH		12/01/2013	Paydown		369,927	369,927	381,661	372,264		(2,337)		(2,337)		369,927				10,033	09/15/2017
31392V-7G-1	FHLMC REMIC Ser 2498 BM		12/01/2013	Paydown		68,377	68,377	70,289	68,830		(453)		(453)		68,377				1,974	09/15/2017
31392V-SN-3	FHLMC REMIC Ser 2496 BK		12/01/2013	Paydown		321,402	321,402	331,446	323,756		(2,355)		(2,355)		321,402				8,930	09/15/2017
31392W-G9-5	FHLMC REMIC Ser 2516 CI EH		12/01/2013	Paydown		1,869,395	1,869,395	1,888,089	1,871,726		(2,331)		(2,331)		1,869,395				49,048	10/15/2022
31392W-JM-3	FHLMC REMIC Ser 2509 CI TV		01/01/2013	Paydown		579,324	579,324	590,729	578,461		863		863		579,324				2,655	04/15/2022
31392W-MB-3	FHLMC REMIC Ser 2515 CI KB		12/01/2013	Paydown		190,938	190,938	194,578	191,774		(836)		(836)		190,938				4,704	10/15/2017
31392X-6X-1	FHLMC REMIC Ser 2517 CI BH		12/01/2013	Paydown		469,013	469,013	482,277	471,788		(2,775)		(2,775)		469,013				13,041	10/15/2017
31393A-FD-4	FNMA REMIC Ser 2003-28 CI TC		12/01/2013	Paydown		898,940	898,940	952,876	913,510		(14,571)		(14,571)		898,940				36,722	04/25/2023
31393B-3W-3	FNMA REMIC Ser 2003-51 CI QH		12/01/2013	Paydown		6,937,568	6,937,568	7,145,695	7,025,091		(87,523)		(87,523)		6,937,568				180,397	06/25/2033
31393B-RF-4	FNMA REMIC Ser 2003-37 CI PD		12/01/2013	Paydown		2,841,686	2,841,686	2,691,610	2,804,828		36,858		36,858		2,841,686				61,818	05/25/2032
31393B-ZK-4	FNMA REMIC Ser 2003-41 CI YX		06/01/2013	Paydown		1,218,701	1,218,701	1,235,077	1,215,624		3,078		3,078		1,218,701				18,305	01/25/2023
31393C-PD-9	FNMA REMIC Ser 2003-55 CI CD		12/01/2013	Paydown		265,275	265,275	262,498	263,666		1,609		1,609		265,275				6,427	06/25/2023
31393C-QH-9	FNMA REMIC Ser 2003-55 CI HY		12/01/2013	Paydown		1,211,626	1,211,626	1,240,213	1,217,677		(6,051)		(6,051)		1,211,626				28,023	06/25/2023
31393D-A6-8	FNMA REMIC Ser 2003-73 CI VB		12/01/2013	Paydown		2,167,000	2,167,000	2,226,593	2,168,199		(1,199)		(1,199)		2,167,000				92,414	08/25/2019
31393D-G5-4	FNMA REMIC Ser 2003-59 CI MC		12/01/2013	Paydown		1,447,424	1,447,424	1,442,448	1,442,579		4,845		4,845		1,447,424				28,349	05/25/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31393D-KD-2	FNMA REMIC Ser 2003-64 CI VD		12/01/2013	Paydown		2,082,835	2,082,835	2,133,604	2,080,926		1,909		1,909		2,082,835				80,195	08/25/2020
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4		12/01/2013	Paydown		892,465	892,465	892,429	891,191		1,273		1,273		892,465				21,134	06/25/2043
31393E-2B-4	FNMA REMIC Ser 2003-85 CI VY		12/01/2013	Paydown		173,663	173,663	162,918	171,360		2,303		2,303		173,663				4,739	10/25/2024
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8		12/01/2013	Paydown		1,686,626	1,686,626	1,634,295	1,650,194		36,432		36,432		1,686,626				39,024	06/25/2043
31393E-MH-9	FNMA REMIC Ser 2003-84 CI PV		12/01/2013	Paydown		459,027	459,027	428,760	451,809		7,218		7,218		459,027				12,527	08/25/2023
31393F-4B-9	FHLMC REMIC Ser 2528 CI KM		12/01/2013	Paydown		553,916	553,916	563,656	556,963		(3,047)		(3,047)		553,916				14,227	11/15/2022
31393F-LU-8	FHLMC REMIC Ser 2527 CI BP		12/01/2013	Paydown		209,172	209,172	211,982	209,667		(495)		(495)		209,172				5,412	11/15/2017
31393F-PA-8	FHLMC REMIC Ser 2532 CI PH		12/01/2013	Paydown		6,523,768	6,523,768	6,705,210	6,611,359		(87,591)		(87,591)		6,523,768				152,151	12/15/2032
31393H-6S-6	FHLMC REMIC Ser 2543 CI AN		12/01/2013	Paydown		495,723	495,723	491,385	493,953		1,770		1,770		495,723				12,642	12/15/2017
31393J-6E-3	FHLMC REMIC Ser 2556 CI TC		12/01/2013	Paydown		670,298	670,298	702,137	677,859		(7,561)		(7,561)		670,298				18,031	01/15/2023
31393J-CQ-9	FHLMC REMIC Ser 2551 CI CB		12/01/2013	Paydown		537,002	537,002	511,075	528,697		8,305		8,305		537,002				13,516	01/15/2018
31393J-YW-2	FHLMC REMIC Ser 2561 CI UE		05/01/2013	Paydown		226,772	226,772	229,297	226,660		112		112		226,772				3,051	06/15/2022
31393K-SH-9	FHLMC REMIC Ser 2575 CI MV		10/01/2013	Paydown		4,047,735	4,047,735	3,959,117	4,014,541		33,194		33,194		4,047,735				99,453	08/15/2024
31393M-FL-0	FHLMC REMIC Ser 2591 CI WC		12/01/2013	Paydown		1,954,997	1,954,997	1,904,289	1,940,622		14,375		14,375		1,954,997				46,187	10/15/2032
31393N-AH-2	FHLMC REMIC Ser 2587 CI KG		12/01/2013	Paydown		3,113,730	3,113,730	3,199,358	3,157,202		(43,471)		(43,471)		3,113,730				75,187	03/15/2033
31393N-MC-0	FHLMC REMIC Ser 2590 CI TY		12/01/2013	Paydown		1,118,868	1,118,868	1,118,868	1,118,868						1,118,868				28,053	09/15/2032
31393P-DY-7	FHLMC REMIC Ser 2595 CI GC		12/01/2013	Paydown		1,088,821	1,088,821	1,142,582	1,101,646		(12,825)		(12,825)		1,088,821				28,773	04/15/2023
31393P-H5-6	FHLMC REMIC Ser 2602 CI BL		05/01/2013	Paydown		225,764	225,764	233,013	225,817		(53)		(53)		225,764				2,929	05/15/2022
31393P-NE-0	FHLMC REMIC Ser 2600 CI MD		12/01/2013	Paydown		493,364	493,364	490,435	492,045		1,320		1,320		493,364				12,724	06/15/2032
31393P-RF-3	FHLMC REMIC Ser 2603 CI C		12/01/2013	Paydown		909,876	909,876	962,904	923,471		(13,596)		(13,596)		909,876				23,498	04/15/2023
31393Q-2X-9	FHLMC REMIC Ser 2594 CI TE		12/01/2013	Paydown		5,390,062	5,390,062	5,489,125	5,392,246		(2,185)		(2,185)		5,390,062				143,616	12/15/2031
31393T-CC-8	FNMA REMIC Ser 2003-92 CI MB		12/01/2013	Paydown		900,267	900,267	861,925	884,852		15,415		15,415		900,267				21,841	09/25/2023
31393U-HG-1	FNMA REMIC Ser 2003-120 CI JD		12/01/2013	Paydown		1,341,953	1,341,953	1,339,437	1,338,120		3,833		3,833		1,341,953				32,356	12/25/2023
31393U-QG-1	FNMA REMIC Ser 2003-117 CI MD		12/01/2013	Paydown		3,622,033	3,622,033	3,383,205	3,518,622		103,411		103,411		3,622,033				84,984	12/25/2023
31393V-4V-0	FHLMC REMIC Ser 2627 CI MW		12/01/2013	Paydown		362,425	362,425	367,012	363,476		(1,051)		(1,051)		362,425				14,221	06/15/2023
31393V-UG-4	FHLMC REMIC Ser 2639 CI JE		08/01/2013	Paydown		1,340,924	1,340,924	1,323,743	1,337,141		3,783		3,783		1,340,924				23,181	01/15/2032
31393W-ZL-6	FHLMC REMIC Ser 2638 CI MH		12/01/2013	Paydown		275,734	275,734	272,837	274,857		877		877		275,734				6,218	04/15/2032
31393X-3H-8	FNMA REMIC Ser 2004-W4 CI A4		12/01/2013	Paydown		10,538,870	10,538,870	10,612,971	10,512,075		26,794		26,794		10,538,870				388,926	06/25/2034
31393X-3U-9	FNMA REMIC Ser 2004-W4 CI A15		04/01/2013	Paydown		874,384	874,384	886,680	871,802		2,582		2,582		874,384				10,527	06/25/2034
31393X-VG-9	FNMA REMIC Ser 2004-W3 CI A5		12/01/2013	Paydown		3,115,967	3,115,967	3,162,706	3,111,415		4,551		4,551		3,115,967				91,442	05/25/2034
31393Y-4J-1	FNMA REMIC Ser 2004-51 CI KW		12/01/2013	Paydown		1,000,743	1,000,743	996,365	996,824		3,919		3,919		1,000,743				26,873	07/25/2024
31394A-LU-8	FNMA REMIC Ser 2004-W10 CI A5		12/01/2013	Paydown		21,456	21,456	21,861	21,577		(121)		(121)		21,456				1,180	08/25/2034
31394A-PY-6	FNMA Grantor Tr Ser 2004-65 CI AE		02/01/2013	Paydown		2,548,564	2,548,564	2,315,836	2,531,316		17,248		17,248		2,548,564				13,580	11/25/2031
31394A-XM-3	FNMA Grantor Tr Ser 2004-T4 CI A19		12/01/2013	Paydown		2,355,630	2,355,630	2,370,425	2,365,385		(9,755)		(9,755)		2,355,630				57,001	08/25/2034
31394B-6M-1	FNMA REMIC Ser 2005-6 CI MB		12/01/2013	Paydown		3,448,734	3,448,734	3,454,661	3,443,468		5,266		5,266		3,448,734				79,188	02/25/2025
31394C-TP-7	FNMA REMIC Ser 2005-21 CI MC		08/01/2013	Paydown		4,659,874	4,659,874	4,644,766	4,644,367		15,507		15,507		4,659,874				74,917	05/25/2032
31394D-DL-1	FNMA REMIC Ser 2005-22 CI UD		10/01/2013	Paydown		2,071,887	2,071,887	2,098,433	2,066,467		5,420		5,420		2,071,887				48,683	04/25/2032
31394D-JW-1	FNMA REMIC Ser 2005-W2 CI A8		12/01/2013	Paydown		2,999,735	2,999,735	2,980,667	2,982,625		17,110		17,110		2,999,735				91,974	05/25/2035
31394F-H7-3	FNMA REMIC Ser 2005-83 CI LB		12/01/2013	Paydown		3,065,718	3,065,718	3,012,146	3,038,985		26,733		26,733		3,065,718				95,228	10/25/2035
31394G-J6-1	FHLMC REMIC Ser 2649 CI OT		12/01/2013	Paydown		1,240,519	1,240,519	1,174,229	1,231,902		8,617		8,617		1,240,519				24,652	11/15/2031
31394G-KM-4	FHLMC REMIC Ser 2649 CI VB		12/01/2013	Paydown		1,693,957	1,693,957	1,723,601	1,693,390		567		567		1,693,957				51,128	10/15/2022
31394G-PF-4	FHLMC REMIC Ser 2659 CI PG		12/01/2013	Paydown		1,948,032	1,948,032	1,943,466	1,944,143		3,889		3,889		1,948,032				45,403	12/15/2031
31394G-S8-7	FHLMC REMIC Ser 2657 CI DT		12/01/2013	Paydown		781,709	781,709	722,959	761,048		20,661		20,661		781,709				19,002	08/15/2023
31394H-2H-3	FHLMC REMIC Ser 2662 CI B		05/01/2013	Paydown		71,151	71,151	72,485	71,125		26		26		71,151				780	09/15/2021
31394H-4W-8	FHLMC REMIC Ser 2664 CI AY		12/01/2013	Paydown		1,961,016	1,961,016	1,818,229	1,911,634		49,382		49,382		1,961,016				43,830	08/15/2023
31394H-C4-1	FHLMC REMIC Ser 2669 CI PG		05/01/2013	Paydown		410,680	410,680	418,893	410,244		435		435		410,680				5,024	05/15/2032
31394H-QG-9	FHLMC REMIC Ser 2663 CI VB		12/01/2013	Paydown		3,669,461	3,669,461	3,600,658	3,656,376		13,084		13,084		3,669,461				111,594	03/15/2022
31394H-ZZ-7	FHLMC REMIC Ser 2672 CI XB		12/01/2013	Paydown		600,868	600,868	617,392	610,588		(9,720)		(9,720)		600,868				17,363	09/15/2023
31394J-A8-0	FHLMC REMIC Ser 2678 CI VB		03/01/2013	Paydown		1,013,515	1,013,515	1,024,125	1,011,626		1,889		1,889		1,013,515				7,769	09/15/2018
31394J-KW-6	FHLMC REMIC Ser 2673 CI QL		12/01/2013	Paydown		4,572,509	4,572,509	4,679,246	4,600,258		(27,750)		(27,750)		4,572,509				125,825	09/15/2023
31394J-M2-0	FHLMC REMIC Ser 2676 CI JC		12/01/2013	Paydown		905,412	905,412	920,267	905,161		252		252		905,412				24,670	10/15/2022
31394J-MS-3	FHLMC REMIC Ser 2676 CI KY		12/01/2013	Paydown		3,951,371	3,951,371	3,739,245	3,877,387		73,984		73,984		3,951,371				93,898	09/15/2023
31394J-V5-3	FHLMC REMIC Ser 2677 CI VJ		12/01/2013	Paydown		2,152,403	2,152,403	2,149,712	2,148,103		4,299		4,299		2,152,403				79,482	07/15/2022
31394J-YA-9	FHLMC REMIC Ser 2697 CI LG		12/01/2013	Paydown		1,873,142	1,873,142	1,674,706	1,803,596		69,546		69,546		1,873,142				39,379	10/15/2023
31394K-AE-4	FHLMC REMIC Ser 2687 CI PG		08/01/2013	Paydown		877,655	877,655	843,235	872,658		4,997		4,997		877,655				17,483	03/15/2032
31394K-MW-1	FHLMC REMIC Ser 2686 CI JH		12/01/2013	Paydown		389,153	389,153	392,558	388,814		339		339		389,153				10,447	07/15/2032
31394L-4E-9	FHLMC REMIC Ser 2684 CI PH		12/01/2013	Paydown		923,673	923,673	867,387	909,110		14,563		14,563		923,673				20,852	01/15/2033
31394L-HM-7	FHLMC REMIC Ser 2691 CI VU		12/01/2013	Paydown		271,509	271,509	279,654	272,967		(1,458)		(1,458)		271,509				12,172	08/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31394L-N5-7	FHLMC REMIC Ser 2701 CI AC		12/01/2013	Paydown		1,818,389	1,818,389	1,693,375	1,774,042		44,347		44,347		1,818,389				44,770	11/15/2023
31394M-UJ-7	FHLMC REMIC Ser 2723 CI PD		07/01/2013	Paydown		914,333	914,333	909,762	912,191		2,143		2,143		914,333				16,810	05/15/2032
31394M-YB-0	FHLMC REMIC Ser 2720 CI PC		12/01/2013	Paydown		954,957	954,957	889,005	924,444		30,513		30,513		954,957				23,412	12/15/2023
31394N-EY-0	FHLMC REMIC Ser 2718 CI TE		11/01/2013	Paydown		4,072,506	4,072,506	3,851,063	4,037,466		35,039		35,039		4,072,506				92,195	07/15/2032
31394N-FL-7	FHLMC REMIC Ser 2718 CI VU		10/01/2013	Paydown		1,321,228	1,321,228	1,343,524	1,320,007		1,220		1,220		1,321,228				30,647	08/15/2022
31394N-ZJ-0	FHLMC REMIC Ser 2737 CI YD		12/01/2013	Paydown		3,656,648	3,656,648	3,481,814	3,618,842		37,806		37,806		3,656,648				81,667	08/15/2032
31394R-JX-8	FHLMC REMIC Ser 2754 CI PD		12/01/2013	Paydown		1,713,914	1,713,914	1,704,541	1,709,571		4,342		4,342		1,713,914				39,425	11/15/2032
31394R-SA-8	FHLMC REMIC Ser 2766 CI PG		08/01/2013	Paydown		1,091,324	1,091,324	1,094,862	1,089,787		1,536		1,536		1,091,324				16,936	05/15/2032
31394T-SZ-9	FHLMC REMIC Ser 2764 CI HD		05/01/2013	Paydown		3,021,666	3,021,666	2,795,041	3,002,334		19,332		19,332		3,021,666				30,383	06/15/2031
31394T-XR-1	FHLMC REMIC Ser 2764 CI VG		05/01/2013	Paydown		493,038	493,038	491,497	491,968		1,070		1,070		493,038				7,241	06/15/2022
31394U-6M-9	FHLMC REMIC Ser 2005-99 KG		12/01/2013	Paydown		7,228,537	7,228,537	7,132,533	7,188,637		39,900		39,900		7,228,537				207,567	06/25/2034
31394V-CY-4	FHLMC REMIC Ser 2005-117 CI AU		12/01/2013	Paydown		2,819,514	2,819,514	2,787,795	2,803,166		16,348		16,348		2,819,514				79,559	07/25/2034
31394W-AB-4	FHLMC REMIC Ser 2788 CI VD		10/01/2013	Paydown		4,284,826	4,284,826	3,939,362	4,240,051		44,775		44,775		4,284,826				78,436	04/15/2026
31394W-KC-1	FHLMC REMIC Ser 2777 CI DG		12/01/2013	Paydown		2,419,520	2,419,520	2,108,006	2,344,477		75,042		75,042		2,419,520				47,390	04/15/2033
31394W-L5-5	FHLMC REMIC Ser 2777 CI KB		04/01/2013	Paydown		1,376,721	1,376,721	1,316,903	1,371,872		4,849		4,849		1,376,721				11,282	03/15/2032
31394X-09-0	FHLMC REMIC Ser 2780 CI LE		12/01/2013	Paydown		784,875	784,875	765,253	780,660		4,215		4,215		784,875				17,510	11/15/2032
31394Y-NK-6	FHLMC REMIC Ser 2802 CI MB		05/01/2013	Paydown		2,182,973	2,182,973	2,131,810	2,176,879		6,095		6,095		2,182,973				26,067	11/15/2031
31394Y-R7-1	FHLMC REMIC Ser 2802 CI VG		12/01/2013	Paydown		1,307,144	1,307,144	1,322,666	1,307,209		(65)		(65)		1,307,144				57,727	07/15/2023
31394Y-XS-8	FHLMC REMIC Ser 2811 CI DT		12/01/2013	Paydown		728,278	728,278	720,540	724,646		3,632		3,632		728,278				17,196	06/15/2024
31395A-FU-4	FHLMC REMIC Ser 2808 CI PG		12/01/2013	Paydown		2,323,616	2,323,616	2,351,733	2,323,740		(124)		(124)		2,323,616				59,658	04/15/2033
31395C-QS-3	FHLMC REMIC Ser 2825 CI PN		11/01/2013	Paydown		4,369,258	4,369,258	4,464,323	4,369,751		(494)		(494)		4,369,258				101,658	09/15/2032
31395D-J4-2	FNMA REMIC Ser 2006-43 CI KD		12/01/2013	Paydown		2,290,987	2,290,987	2,406,968	2,357,137		(66,150)		(66,150)		2,290,987				117,142	06/25/2036
31395D-XD-6	FNMA REMIC Ser 2006-49 CI CB		12/01/2013	Paydown		5,295,637	5,295,637	5,285,294	5,276,311		19,326		19,326		5,295,637				161,137	06/25/2034
31395E-4R-5	FHLMC REMIC Ser 2837 CI ED		12/01/2013	Paydown		382,950	382,950	373,855	379,741		3,209		3,209		382,950				8,092	08/15/2019
31395E-GG-6	FHLMC REMIC Ser 2834 CI VL		12/01/2013	Paydown		6,191,312	6,191,312	5,792,746	6,119,129		72,183		72,183		6,191,312				215,176	09/15/2022
31395E-TH-0	FHLMC REMIC Ser 2841 CI PD		12/01/2013	Paydown		2,251,810	2,251,810	2,282,420	2,250,425		1,385		1,385		2,251,810				55,831	12/15/2032
31395E-ZV-2	FHLMC REMIC Ser 2835 CI NG		12/01/2013	Paydown		2,603,298	2,603,298	2,664,313	2,607,348		(4,050)		(4,050)		2,603,298				69,241	07/15/2033
31395F-JG-0	FHLMC REMIC Ser 2854 CI PG		12/01/2013	Paydown		2,577,898	2,577,898	2,633,887	2,578,862		(963)		(963)		2,577,898				67,817	01/15/2033
31395F-WB-6	FHLMC REMIC Ser 2856 CI PD		12/01/2013	Paydown		1,999,079	1,999,079	2,018,445	1,997,029		2,050		2,050		1,999,079				51,507	01/15/2033
31395G-M4-1	FHLMC REMIC Ser 2868 CI AV		12/01/2013	Paydown		2,078,035	2,078,035	2,078,360	2,075,539		2,496		2,496		2,078,035				48,967	08/15/2024
31395H-TT-7	FHLMC REMIC Ser 2894 CI QD		12/01/2013	Paydown		1,021,228	1,021,228	1,035,111	1,020,761		468		468		1,021,228				23,874	06/15/2033
31395J-MG-8	FHLMC REMIC Ser 2892 CI AD		12/01/2013	Paydown		524,628	524,628	524,300	523,874		753		753		524,628				12,633	11/15/2024
31395J-Z2-5	FHLMC REMIC Ser 2891 CI LD		12/01/2013	Paydown		3,035,527	3,035,527	2,918,849	3,010,578		24,949		24,949		3,035,527				68,799	08/15/2033
31395K-CW-1	FHLMC REMIC Ser 2905 CI ME		12/01/2013	Paydown		965,817	965,817	980,455	966,385		(568)		(568)		965,817				25,799	08/15/2033
31395K-HE-6	FHLMC REMIC Ser 2904 CI PE		12/01/2013	Paydown		1,126,613	1,126,613	1,169,918	1,151,982		(25,369)		(25,369)		1,126,613				57,122	12/15/2034
31395K-NS-8	FHLMC REMIC Ser 2903 CI BD		12/01/2013	Paydown		8,761,274	8,761,274	8,900,907	8,814,946		(53,672)		(53,672)		8,761,274				194,731	12/15/2019
31395L-E8-0	FHLMC REMIC Ser 2915 CI MQ		12/01/2013	Paydown		963,564	963,564	965,521	962,308		1,256		1,256		963,564				22,926	09/15/2033
31395M-5N-5	FHLMC REMIC Ser 2939 CI DK		12/01/2013	Paydown		2,529,279	2,529,279	2,593,697	2,550,573		(21,294)		(21,294)		2,529,279				61,425	02/15/2030
31395M-QS-1	FHLMC REMIC Ser 2935 CI LM		12/01/2013	Paydown		206,567	206,567	196,367	200,849		5,718		5,718		206,567				4,801	02/15/2035
31395N-BP-1	FNMA REMIC Ser 2006-44 CI OG		12/01/2013	Paydown		9,580,161	9,580,161	9,256,831	9,486,530		93,631		93,631		9,580,161				266,280	12/25/2034
31395P-WT-5	FHLMC REMIC Ser 2950 CI LG		12/01/2013	Paydown		4,254,422	4,254,422	4,285,665	4,251,282		3,140		3,140		4,254,422				110,377	10/15/2033
31395R-RL-4	FHLMC REMIC Ser 2968 CI MC		01/01/2013	Paydown		25,779	25,779	26,295	25,730		49		49		25,779				118	03/15/2030
31395U-DZ-1	FHLMC REMIC Ser 2980 CI LD		12/01/2013	Paydown		4,062,398	4,062,398	3,863,721	4,020,131		42,266		42,266		4,062,398				107,396	12/15/2033
31395U-J2-8	FHLMC REMIC Ser 2971 CI KT		12/01/2013	Paydown		1,917,955	1,917,955	1,844,833	1,904,680		13,275		13,275		1,917,955				47,876	05/15/2033
31395X-3F-0	FHLMC REMIC Ser 3018 CI UG		12/01/2013	Paydown		1,546,704	1,546,704	1,562,171	1,548,247		(1,542)		(1,542)		1,546,704				52,025	10/15/2034
31396E-KN-5	FHLMC REMIC Ser 3078 CI PD		12/01/2013	Paydown		9,531,511	9,531,511	9,608,955	9,537,760		(6,248)		(6,248)		9,531,511				251,126	07/15/2034
31396F-EF-6	FHLMC REMIC Ser 3069 CI PB		10/01/2013	Paydown		5,823,415	5,823,415	5,874,370	5,819,985		3,430		3,430		5,823,415				128,436	11/15/2033
31396F-G3-1	FHLMC REMIC Ser 3068 CI Z		12/01/2013	Paydown		11,864,167	11,864,167	12,108,941	12,015,117		(150,950)		(150,950)		11,864,167				305,029	11/15/2035
31396H-E6-2	FHLMC REMIC Ser 3113 CI QD		12/01/2013	Paydown		8,711,902	8,711,902	8,328,033	8,607,843		104,059		104,059		8,711,902				206,468	06/15/2034
31396J-UF-0	FHLMC REMIC Ser 3143 CI B		12/01/2013	Paydown		2,517,758	2,517,758	2,446,159	2,486,234		31,524		31,524		2,517,758				67,743	04/15/2026
31396J-VG-7	FHLMC REMIC Ser 3143 CI NC		01/01/2013	Paydown		716,878	716,878	693,580	714,681		2,198		2,198		716,878				3,286	02/15/2032
31396T-KH-5	FHLMC REMIC Ser 3174 CI DG		12/01/2013	Paydown		2,082,685	2,082,685	2,192,026	2,149,418		(66,733)		(66,733)		2,082,685				112,241	06/15/2036
31396U-AQ-3	FHLMC REMIC Ser 3189 CI PC		12/01/2013	Paydown		5,103,042	5,103,042	5,154,072	5,105,691		(2,649)		(2,649)		5,103,042				149,084	08/15/2035
31396U-LN-8	FHLMC REMIC Ser 3186 CI PD		12/01/2013	Paydown		1,742,133	1,742,133	1,682,248	1,723,397		18,737		18,737		1,742,133				87,126	07/15/2034
31396W-7B-6	FNMA REMIC Ser 2007-83 CI PD		12/01/2013	Paydown		19,449,132	19,449,132	19,983,983	19,535,579		(86,447)		(86,447)		19,449,132				649,185	05/25/2036
31396X-AT-1	FNMA REMIC Ser 2007-81 CI DE		12/01/2013	Paydown		13,448,899	13,448,899	13,789,324	13,516,589		(67,690)		(67,690)		13,448,899				425,823	06/25/2036
31396X-HW-7	FNMA REMIC Ser 2007-77 CI DC		12/01/2013	Paydown		7,117,384	7,117,384	7,342,026	7,219,112		(101,728)		(101,728)		7,117,384				289,565	08/25/2037
31396Y-F7-2	FNMA REMIC Ser 2008-29 CI ZA		12/01/2013	Paydown		4,278,322	4,278,322	4,058,026	4,115,793		162,530		162,530		4,278,322				143,012	04/25/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31397A-6C-2	FHLMC REMIC Ser 3209 Cl TZ		12/01/2013	Paydown		603,417	603,417	592,939	595,146		8,271		8,271		603,417				28,051	08/15/2036
31397A-QF-3	FHLMC REMIC Ser 3203 Cl LX		12/01/2013	Paydown		3,670,023	3,670,023	3,894,812	3,775,363		(105,340)		(105,340)		3,670,023				125,530	08/15/2036
31397B-PV-7	FHLMC REMIC Ser 3230 Cl NE		12/01/2013	Paydown		2,444,690	2,444,690	2,496,640	2,472,740		(28,050)		(28,050)		2,444,690				119,244	10/15/2036
31397F-0V-7	FHLMC REMIC Ser 3290 Cl PE		12/01/2013	Paydown		625,913	625,913	641,756	634,506		(8,593)		(8,593)		625,913				33,359	03/15/2037
31397F-SF-0	FHLMC REMIC Ser 3294 Cl ND		12/01/2013	Paydown		18,782,260	18,782,260	18,606,176	18,719,382		62,878		62,878		18,782,260				503,140	05/15/2035
31397G-5Y-2	FHLMC REMIC Ser 3287 Cl GD		12/01/2013	Paydown		10,333,080	10,333,080	10,649,531	10,462,767		(129,687)		(129,687)		10,333,080				267,627	03/15/2037
31397J-GW-8	FHLMC REMIC Ser 3330 Cl VB		08/01/2013	Paydown		11,557,000	11,557,000	11,166,951	11,475,630		81,370		81,370		11,557,000				212,764	01/15/2026
31397M-TV-9	FNMA REMIC Ser 2008-84 Cl L		12/01/2013	Paydown		9,329,433	9,329,433	9,772,581	9,504,751		(175,318)		(175,318)		9,329,433				313,442	09/25/2038
31397S-DQ-4	FNMA REMIC Ser 2011-23 Cl A		12/01/2013	Paydown		646,206	646,206	654,158	652,844		(6,638)		(6,638)		646,206				9,870	12/25/2036
31397W-QB-4	FHLMC REMIC Ser 3473 Cl CH		12/01/2013	Paydown		8,318,457	8,318,457	8,561,682	8,423,212		(104,755)		(104,755)		8,318,457				247,423	07/15/2038
31397Y-6C-0	FHLMC REMIC Ser 3484 Cl PD		04/01/2013	Paydown		2,859,494	2,859,494	2,931,428	2,857,123		2,371		2,371		2,859,494				29,716	01/15/2037
31398K-6C-9	FHLMC REMIC Ser 3585 Cl UB		12/01/2013	Paydown		1,308,510	1,308,510	1,271,299	1,283,782		24,728		24,728		1,308,510				55,795	10/15/2039
31398W-5L-4	FHLMC REMIC Ser 3626 Cl DM		08/01/2013	Paydown		1,695,299	1,695,299	1,802,315	1,713,107		(17,808)		(17,808)		1,695,299				33,568	08/15/2036
31402Q-NR-8	FNMA Pool #734900 3.500% 08/25/18		12/01/2013	Paydown		99,834	99,834	91,784	95,318		4,516		4,516		99,834				702	08/25/2018
31403A-WY-7	FNMA Pool #743263 3.500% 10/25/18		12/01/2013	Paydown		735,252	735,252	685,622	708,359		26,893		26,893		735,252				14,024	10/25/2018
31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35		12/01/2013	Paydown		337,174	337,174	344,813	344,300		(7,126)		(7,126)		337,174				11,759	07/25/2035
31406J-Y8-0	FNMA Pool #811735 4.000% 03/25/20		12/01/2013	Paydown		123,771	123,771	117,447	119,835		3,936		3,936		123,771				2,645	03/25/2020
31411D-FZ-7	FNMA Pool #904784 2.400% 12/25/36		12/01/2013	Paydown		98,423	98,423	98,853	98,835		(413)		(413)		98,423				1,637	12/25/2036
31412P-GX-3	FNMA Pool #930914 4.000% 04/25/39		12/01/2013	Paydown		3,164,012	3,164,012	3,155,607	3,155,595		8,417		8,417		3,164,012				55,127	04/25/2039
31412U-Z4-5	FNMA Pool #935563 4.000% 09/25/39		12/01/2013	Paydown		1,842,598	1,842,598	1,860,664	1,860,099		(17,501)		(17,501)		1,842,598				33,578	09/25/2039
31414U-2A-5	FNMA Pool #976969 6.000% 02/25/38		12/01/2013	Paydown		659,741	659,741	657,060	657,056		2,685		2,685		659,741				20,375	02/25/2038
31414U-XN-3	FNMA Pool #976885 6.000% 04/25/38		12/01/2013	Paydown		586,145	586,145	589,259	589,071		(2,926)		(2,926)		586,145				20,701	04/25/2038
31416H-ZM-0	FNMA Pool #AA0747 4.000% 03/25/39		12/01/2013	Paydown		2,666,023	2,666,023	2,628,428	2,629,462		36,561		36,561		2,666,023				39,442	03/25/2039
31418A-JV-1	FNMA Pool #MA1175 3.000% 08/25/42		12/01/2013	Paydown		1,857,124	1,857,124	1,932,569	1,931,667		(74,543)		(74,543)		1,857,124				22,493	08/25/2042
31418X-EJ-3	FNMA Pool #AD9136 4.000% 08/25/40		12/01/2013	Paydown		24,371,896	24,371,896	24,866,950	24,856,631		(484,735)		(484,735)		24,371,896				360,329	08/25/2040
31419A-DT-1	FNMA Pool #AE0113 4.000% 07/25/40		12/01/2013	Paydown		2,847,278	2,847,278	2,852,060	2,851,749		(4,471)		(4,471)		2,847,278				46,582	07/25/2040
31419E-X5-3	FNMA Pool #AE4299 4.000% 09/25/40		12/01/2013	Paydown		2,450,047	2,450,047	2,474,069	2,473,236		(23,189)		(23,189)		2,450,047				46,317	09/25/2040
31419F-SN-7	FNMA Pool #AE5024 4.000% 12/25/40		12/01/2013	Paydown		7,815,323	7,815,323	7,813,796	7,813,325		1,998		1,998		7,815,323				109,151	12/25/2040
37855P-EF-5	Glendale WI Comm Dev Auth Rev LBASS Txbl		10/01/2013	Maturity		1,460,000	1,460,000	1,458,058	1,459,788		212		212		1,460,000				74,460	10/01/2013
491313-3U-4	Kentucky Infrastructure Rev Auth Govt Ta		08/01/2013	Maturity		810,000	810,000	810,000	810,000						810,000				42,039	08/01/2013
645916-TQ-0	New Jersey Econ Dev Auth Rev LBASS Txbl		04/01/2013	Maturity		5,630,000	5,630,000	5,750,551	5,633,655		(3,655)		(3,655)		5,630,000				136,528	04/01/2013
649085-AA-5	New Valley Generation II Ser 2001		05/01/2013	Redemption 100.0000		251,613	251,613	263,474	256,945		(5,331)		(5,331)		251,613				7,010	05/01/2020
649080-AA-9	New Valley Generation V Tenn PTC		01/15/2013	Various		304,626	304,626	305,459	305,092		(466)		(466)		304,626				7,508	01/15/2021
649870-EF-5	New York St Hsg Fin Agy Rev LBASS Txbl E		03/15/2013	Maturity		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				29,250	03/15/2013
677555-WU-4	Ohio St Econ Development Rev Txbl Ohio E		12/01/2013	Call 100.0000		505,000	505,000	505,000	505,000						505,000				15,907	06/01/2019
677555-XD-1	Ohio St Econ Development Rev Txbl Ohio E		12/01/2013	Redemption 100.0000		400,000	400,000	400,000	400,000						400,000				13,850	12/01/2021
76116E-BY-5	Resolution Funding Corp Strips		04/15/2013	Maturity		10,000,000	10,000,000	1,505,400	9,755,938		244,062		244,062		10,000,000					04/15/2013
83754L-AA-5	South Dakota Ed Enh Fund Corp ABS Tobacc		06/01/2013	Paydown		3,638,598	3,638,598	3,637,110	3,638,180		418		418		3,638,598				94,813	06/01/2025
889251-EY-6	Toledo LucasCtyOH PortAuth Rev Txbl Luig		11/15/2013	Call 100.0000		435,000	435,000	435,000	435,000						435,000				19,192	05/15/2019
91335T-AB-7	Univ Rochester NY Rev Direct Nt Oblig		09/30/2013	Call 121.2007		2,296,753	1,895,000	1,886,056	1,889,133		407,620		407,620		2,296,753				135,900	07/01/2023
3199999. Subtotal - Bonds - U.S. Special Revenues						576,288,560	576,810,074	569,643,763	578,232,450		14,706		14,706		578,247,168		(1,958,608)	(1,958,608)	14,794,455	XXX
000759-CV-0	American Business Fin Svcs Inc RMBS Ser		12/01/2013	Paydown		244,215	244,215	244,214	243,802		413		413		244,215				4,380	09/15/2033
000780-HW-9	ABN AMRO Mtg Corp RMBS Ser 2003-8 Cl A3		12/01/2013	Paydown		694,578	694,578	672,222	689,738		4,841		4,841		694,578				14,329	06/25/2033
000780-HX-7	ABN AMRO Mtg Corp RMBS Ser 2003-8 Cl A4		12/01/2013	Paydown		1,735,155	1,735,155	1,674,425	1,702,504		32,651		32,651		1,735,155				43,960	06/25/2033
000780-JS-6	ABN AMRO Mtg Corp RMBS Ser 2003-8 Cl A23		12/01/2013	Paydown		223,841	223,841	224,610	223,237		604		604		223,841				5,644	06/25/2033
00103Y-AE-1	AES Red Oak LLC Sec Nt		11/30/2013	Redemption 100.0000		205,930	205,930	205,930	205,930						205,930				12,091	11/30/2019
001118-AA-2	AES Hawaii Inc Sr Sec Nt		12/31/2013	Various		934,250	934,250	910,228	920,190		14,060		14,060		934,250				40,480	06/30/2022
00253C-GP-6	Aames Mtg Tr RMBS Ser 2001-1 Cl M1		12/01/2013	Paydown		571,106	571,106	592,382	591,062		(19,956)		(19,956)		571,106				20,976	06/25/2031
00253C-HH-3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4		12/01/2013	Paydown		260,078	260,078	263,122	261,849		(1,772)		(1,772)		260,078				9,334	04/25/2031
00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1		11/01/2013	Paydown			74,036	58,978	18,854	55,181		15,057	40,124		58,978		(58,978)	(58,978)	3,152	06/25/2032
00287Y-AB-5	ABBVIE Inc Sr Nt 1.750% 11/06/17		08/09/2013	Tax Free Exchange		19,964,260	20,000,000	19,958,200	19,959,396		4,863		4,863		19,964,260				263,472	11/06/2017
00287Y-AC-3	ABBVIE Inc Sr Nt 2.900% 11/06/22		08/02/2013	Tax Free Exchange		10,933,672	11,000,000	10,929,160	10,930,072		3,601		3,601		10,933,672				233,933	11/06/2022
00287Y-AD-1	ABBVIE Inc Sr Nt 4.400% 11/06/42		08/09/2013	Tax Free Exchange		8,165,557	8,250,000	8,164,530	8,164,730		827		827		8,165,557				273,258	11/06/2042
00442M-AA-5	ACE Securities Corp RMBS Ser 2006-SD2 Cl		12/26/2013	Paydown		396,636	396,636	396,760	396,652		(16)		(16)		396,636				1,013	12/25/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00764M-BD-8	Aesis ABS Trust RMBS Ser 2004-1 Cl M1		12/25/2013	Paydown		310,042	310,042	310,042	310,042						310,042				3,229	04/25/2034
00764M-BT-3	Aesis ABS Trust RMBS Ser 2004-2 Cl M1		12/26/2013	Paydown		3,051,060	3,051,060	2,768,837	2,770,744		280,316		280,316		3,051,060				18,045	06/25/2034
009344-B@-0	Aircraft Indbt Repackaging Tr Ctf Cl A		03/02/2013	Redemption 100.0000		94,884	94,884	94,884	94,884						94,884				2,289	03/02/2013
009363-AH-5	Airgas Inc Sr Nt 2.850% 10/01/13		10/01/2013	Maturity		2,000,000	2,000,000	1,998,580	1,999,693		307		307		2,000,000				57,000	10/01/2013
010392-FA-1	Alabama Power Co Sr Nt		11/15/2013	Maturity		7,300,000	7,300,000	7,982,623	7,441,345		(141,345)		(141,345)		7,300,000				423,400	11/15/2013
01365#-AC-7	Albuquerque Plaza Assoc CTL 1st Mtg Nt		12/01/2013	Redemption 100.0000		1,186,922	1,186,922	1,186,922	1,186,922						1,186,922				48,112	07/01/2015
01877K-AB-9	Alliance Pipeline LP Sr Nt		12/31/2013	Various		339,428	339,428	370,885	358,347		(18,918)		(18,918)		339,428				17,810	12/31/2019
01877K-AD-5	Alliance Pipeline LP Sr Nt		12/30/2013	Redemption 100.0000		260,100	260,100	260,100	260,100						260,100				6,198	12/31/2025
019918-AB-7	Windstream Georgia Comm Corp Deb (AKA: A		11/15/2013	Redemption 100.0000		101,000	101,000	92,742	99,902		1,098		1,098		101,000				6,565	11/15/2013
02147B-AA-3	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		368,509	584,437	520,883	531,831			10,948	(10,948)		520,883		(152,374)	(152,374)	17,396	04/25/2037
02147J-AE-8	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		956,912	1,688,596	1,287,176	1,287,176						1,287,176		(330,264)	(330,264)	49,601	02/25/2047
02147L-AN-3	Countrywide Alternative Ln Tr RMBS Ser 2		12/02/2013	Paydown		893,560	2,389,721	1,815,575	1,830,495			14,920	(14,920)		1,815,575		(922,014)	(922,014)	56,968	05/25/2036
02148J-AJ-6	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		589,937	906,154	767,561	767,561						767,561		(177,624)	(177,624)	29,692	01/25/2037
02149D-AJ-8	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		1,202,922	1,372,053	1,313,650	1,313,650						1,313,650		(110,727)	(110,727)	42,152	01/25/2047
02149H-AW-0	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		1,822,550	2,596,843	2,207,208	2,207,208						2,207,208		(384,659)	(384,659)	83,452	03/25/2037
02209S-AC-7	Altria Group Inc Gtd Nt		11/10/2013	Maturity		17,000,000	17,000,000	19,720,350	17,613,600		(613,600)		(613,600)		17,000,000				1,445,000	11/10/2013
023654-AR-7	America West Airlines ABS EETC Ser 1998-		07/02/2013	Paydown		87,611	87,611	84,713	86,652		959		959		87,611				5,786	01/02/2017
023771-RU-4	American Airlines Inc ABS ETC Ser C		01/01/2013																73,134	12/31/2012
02377V-AA-0	American Airlines Pt Trst ABS PTC Ser A		08/08/2013	Call 100.0000		11,829,822	11,829,822	11,829,822	11,829,822						11,829,822				1,590,993	04/15/2023
02377V-AA-0	American Airlines Pt Trst ABS PTC Ser A		04/15/2013	Redemption 100.0000		391,888	391,888	391,888	391,888						391,888				16,623	04/15/2023
02378F-AB-2	American Airlines Inc ABS PTC Ser 1992-A		08/19/2013	Call 100.0000		636,004	636,004	508,803	508,803		127,201		127,201		636,004				52,793	03/11/2016
02378F-AB-2	American Airlines Inc ABS PTC Ser 1992-A		03/11/2013	Various		938,097	938,097	595,554	719,397		218,700		218,700		938,097				23,654	03/11/2016
02378H-AD-4	American Airlines Inc ABS Eq Tr PTC Ser		03/21/2013	Redemption 100.0000		1,401,649	1,401,649	840,989	840,989		560,660		560,660		1,401,649				250,189	05/26/2016
02660T-BQ-5	American Home Mtg Inv Tr RMBS Ser 2004-3		12/01/2013	Paydown		2,013,907	2,013,907	1,989,677	2,000,328		13,578		13,578		2,013,907				50,186	10/25/2034
02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2		12/01/2013	Paydown		2,972,610	2,972,610	2,958,304	2,960,225		12,385		12,385		2,972,610				85,313	09/25/2035
02660T-GB-3	American Home Mtg Inv Tr RMBS Ser 2005-3		12/01/2013	Paydown		1,523,034	1,523,034	1,523,034	1,523,034						1,523,034				47,355	09/25/2035
02666Q-D6-7	American Honda Fin Corp Nt		10/01/2013	Maturity		10,000,000	10,000,000	9,990,400	9,998,360		1,640		1,640		10,000,000				670,000	10/01/2013
026935-AR-7	American Home Mtg Inv Tr RMBS Ser 2007-3		12/26/2013	Paydown		227,354	227,354	227,354	227,354						227,354				947	09/25/2027
03040#-AB-8	American Water Cap Corp Sr Nt		12/21/2013	Various		27,000,000	27,000,000	27,000,000	27,000,000						27,000,000				1,455,300	12/21/2013
03072S-HN-8	Ameriquest Mtg Sec Inc Ser 2003-X2 Cl M1		01/01/2013																1,379	07/20/2034
03072S-FY-6	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C		12/01/2013	Paydown		1,023,747	1,023,747	1,023,703	1,022,114		1,632		1,632		1,023,747				24,021	04/25/2033
030955-AB-4	Ameritech Capital Funding Corp Nt		06/01/2013	Various		1,252,974	1,252,974	1,444,997	1,316,652		(63,678)		(63,678)		1,252,974				57,010	06/01/2016
03215P-BN-8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199		12/01/2013	Paydown		16,153	16,153	16,077	16,071		74		74		16,146		7	7	795	03/25/2027
03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL		12/15/2013	Redemption 100.0000		96,846	96,846	97,492	97,240		(394)		(394)		96,846				3,358	02/15/2025
03335#-AA-4	Anchorage Park Svc GSA Fin Tr CTL Ser 20		12/15/2013	Various		524,692	524,692	536,004	531,280		(6,588)		(6,588)		524,692				17,281	07/15/2023
037411-AT-2	Apache Corp Sr Nt 5.250% 04/15/13		04/15/2013	Maturity		25,725,000	25,725,000	26,695,347	25,799,431		(74,431)		(74,431)		25,725,000				675,281	04/15/2013
040104-BF-7	Argent Securities Inc RMBS Ser 2003-W3 C		12/26/2013	Paydown		1,352,025	1,352,025	1,359,230	1,356,619		(4,594)		(4,594)		1,352,025				10,446	09/25/2033
040104-BW-0	Argent Securities Inc RMBS Ser 2003-WD C		12/01/2013	Paydown		1,880,711	1,880,711	1,879,878	1,856,402		24,309		24,309		1,880,711				42,756	10/25/2033
040104-PB-1	Argent Securities Inc RMBS Ser 2005-W3 C		12/26/2013	Paydown		2,461,311	2,461,311	2,095,191	2,105,169		356,142		356,142		2,461,311				7,598	11/25/2035
04044T-AB-2	Aristotle Holding Inc Co Gtd Nt		01/14/2013	Tax Free Exchange		27,910,309	26,000,000	27,931,840	27,911,346		(1,037)		(1,037)		27,910,309				260,993	11/15/2041
04044T-AC-0	Aristotle Holding Inc Co Gtd Nt		01/14/2013	Tax Free Exchange		19,995,689	20,000,000	19,994,600	19,995,651		38		38		19,995,689				114,722	11/15/2016
04044T-AE-6	Aristotle Holding Inc Co Gtd Nt		01/14/2013	Tax Free Exchange		15,379,867	15,500,000	15,367,785	15,379,474		394		394		15,379,867				120,663	11/15/2021
04044T-AJ-5	Aristotle Holding Inc Nt		01/14/2013	Tax Free Exchange		12,374,426	12,500,000	12,363,245	12,374,031		396		396		12,374,426				201,771	02/15/2022
04231#-AA-7	Armstrong/Heinz Contract Sec ABS Lease B		12/15/2013	Redemption 100.0000		386,192	386,192	386,192	386,192						386,192				12,712	03/15/2027
042498-AB-7	Army & Air Force Exchange Svc Nt		06/17/2013	Maturity		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				574,350	06/17/2013
045184-AA-6	ASIF Global Financing XIX GIC Backed Sec		01/17/2013	Various		14,000,000	14,000,000	14,241,124	14,001,392		(1,392)		(1,392)		14,000,000				343,000	01/17/2013
04541G-AL-6	Asset Backed Securities Corp RMBS Ser 19		09/26/2013	Paydown		(48,594)	(48,594)		(55,587)		6,992		6,992		(48,594)				(12,660)	06/21/2029
04541G-AS-1	Asset Backed Securities Corp RMBS Ser 20		10/01/2013	Paydown		105,897	105,897	110,034	106,723		(826)		(826)		105,897				4,496	03/21/2029
04542B-CW-0	Asset Backed Funding Cert RMBS Ser 2003-		12/01/2013	Paydown		482,052	482,052	482,037	481,449		603		603		482,052				13,288	10/25/2032
04542B-FM-9	Asset Backed Funding Cert RMBS Ser 2004-		12/25/2013	Paydown		1,313,520	1,313,520	1,313,520	1,313,520						1,313,520				7,803	08/25/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04542B-MU-3	Asset Backed Funding Cert RMBS Ser 2005-		12/01/2013	Paydown		1,020,388	1,020,388	974,790	996,395		23,993		23,993		1,020,388				24,801	06/25/2035
04626R-AA-4	Astoria Power Project ABS PTC Ser A		12/01/2013	Various		1,848,205	1,848,205	1,848,205	1,848,205						1,848,205				57,087	05/01/2016
04626R-AC-0	Astoria Power Project ABS PTC Ser C		12/01/2013	Redemption 100.0000		363,730	363,730	363,730	363,730						363,730				15,364	05/01/2021
049164-BE-5	Atlas Air Inc ABS EETC Ser 2000-1 Cl A		12/02/2013	Paydown		473,791	473,791	474,514	474,187		(395)		(395)		473,791				25,864	07/02/2021
05164#-AA-5	Aurora Health Care (Badger RE) CTL		12/15/2013	Various		357,101	357,101	346,536	351,114		5,987		5,987		357,101				13,665	12/15/2022
05367D-BB-2	Aviation Securitization LLC ABS Flt Rate		10/11/2013	Paydown		29,018	29,018	29,018	29,018						29,018				157	01/13/2020
05367D-BC-0	Aviation Securitization LLC ABS Flt Rate		10/01/2013	Paydown		13,578	13,578	13,578	5,296	8,283			8,283		13,578				80	01/13/2020
05367D-BD-8	Aviation Securitization LLC ABS Flt Rate		10/01/2013	Paydown		4,526	4,526	4,526	1,086	3,440			3,440		4,526				48	01/13/2020
05367D-BE-6	Aviation Securitization LLC ABS Flt Rate		10/01/2013	Paydown		19,399	19,399	19,399	11,445	7,954			7,954		19,399				85	01/13/2020
05367D-BN-6	Aviation Securitization LLC ABS Flt Rate		11/11/2013	Paydown		18,357	18,357	18,357	18,357						18,357				114	04/11/2023
05367D-BP-1	Aviation Securitization LLC ABS Flt Rate		05/11/2013	Paydown		4,968	4,968	4,968	1,930	3,038			3,038		4,968				2	04/11/2023
054303-A@-1	Avon Prods Inc Sr Nt 4.030% 11/23/20		03/29/2013	Call 115.4089		46,163,570	40,000,000	40,000,000	40,000,000		6,163,570		6,163,570		46,163,570				564,200	11/23/2020
054303-AV-4	Avon Prods Inc Sr Nt 5.625% 03/01/14		04/15/2013	Various		25,877,610	24,800,000	24,981,795	24,985,359		892,251		892,251		25,877,610				868,000	03/01/2014
055385-AA-6	BFC Guaranty Corp CTL 6.250% 12/01/17		12/01/2013	Redemption 100.0000		1,722,476	1,722,476	1,660,535	1,697,820		24,655		24,655		1,722,476				107,655	12/01/2017
055498-AA-3	BJs Wholesale Club Inc CTL (HG Bowie Rea		12/15/2013	Redemption 100.0000		254,297	254,297	256,751	255,739		(1,442)		(1,442)		254,297				9,675	05/15/2022
05568N-AE-2	BNSF Railway Company ABS PTC Nt		07/01/2013	Redemption 100.0000		2,610,373	2,610,373	2,610,373	2,610,373						2,610,373				80,201	01/01/2015
05568N-AF-9	BNSF Railway Company ABS PTC Nt		07/02/2013	Redemption 100.0000		670,587	670,587	670,587	670,587						670,587				19,801	07/02/2016
05946X-DL-4	Banc of America Funding Corp RMBS Ser 20		12/01/2013	Paydown		2,052,014	2,052,014	2,066,763	2,057,114		(5,100)		(5,100)		2,052,014				57,581	10/25/2033
05946X-EW-9	Banc of America Funding Corp RMBS Ser 20		04/01/2013	Paydown		1,313,335	1,313,335	1,330,572	1,311,657		1,678		1,678		1,313,335				15,794	10/25/2033
05946X-Y7-2	Banc of America Funding Corp RMBS Ser 20		12/01/2013	Paydown		1,230,834	1,230,834	1,170,014	1,170,014		60,820		60,820		1,230,834				32,516	01/25/2036
05947U-LZ-9	Banc of America Comm Mtg Inc CMBS Ser 20		09/01/2013	Paydown		6,000,000	6,000,000	6,139,688	6,011,093		(11,093)		(11,093)		6,000,000				220,580	03/11/2041
05948K-BW-8	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2013	Paydown		2,231,650	2,231,650	2,234,440	2,232,393		(743)		(743)		2,231,650				66,178	05/25/2033
05948K-RM-3	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2013	Paydown		82,255	82,255	76,222	79,228		3,027		3,027		82,255				4,113	06/25/2019
05948K-XQ-7	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2013	Paydown		1,572,628	1,572,628	1,547,938	1,547,938		24,690		24,690		1,572,628				45,636	03/25/2035
05948K-XS-3	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2013	Paydown		450,805	450,805	438,532	438,532		12,273		12,273		450,805				13,543	03/25/2035
05948K-ZH-5	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2013	Paydown		1,029,876	1,029,876	997,240	997,240		32,636		32,636		1,029,876				30,939	05/25/2035
05949A-BX-7	Bank of America Mtg Securities RMBS Ser		12/01/2013	Paydown		2,118,870	2,118,870	2,118,870	2,118,870						2,118,870				60,973	04/25/2034
05949A-KA-7	Bank of America Mtg Securities RMBS Ser		12/01/2013	Paydown		4,800,372	4,800,372	4,921,881	4,805,317		(4,945)		(4,945)		4,800,372				132,908	07/25/2034
05949A-NZ-9	Bank of America Mtg Securities RMBS Ser		12/01/2013	Paydown		1,816,368	1,816,368	1,810,692	1,810,053		6,315		6,315		1,816,368				63,094	08/25/2034
05949A-P5-3	Bank of America Mtg Securities RMBS Ser		12/01/2013	Paydown		3,770,129	3,770,129	3,800,761	3,760,206		9,923		9,923		3,770,129				93,877	02/25/2035
05949A-QB-9	Bank of America Mtg Securities RMBS Ser		12/01/2013	Paydown		7,442,865	7,442,865	7,553,396	7,449,345		(6,480)		(6,480)		7,442,865				200,438	08/25/2034
05949A-U4-0	Bank of America Mtg Securities RMBS Ser		12/01/2013	Paydown		8,368,197	8,368,197	8,492,413	8,388,977		(20,779)		(20,779)		8,368,197				298,716	03/25/2035
05949C-LZ-7	Bank of America Mtg Securities RMBS Ser		12/01/2013	Paydown		786,247	786,247	779,859	781,835		4,412		4,412		786,247				23,620	04/25/2018
05952D-AB-4	Banc of America Funding Corp RMBS Ser 20		12/20/2013	Paydown		807,109	807,109	754,952	754,952		52,157		52,157		807,109				1,457	02/20/2047
05952H-AJ-8	Bank of America Mtg Securities RMBS Ser		12/01/2013	Paydown		6,069,959	6,069,959	5,993,225	6,008,507		61,452		61,452		6,069,959				150,952	03/25/2037
05952H-BR-9	Bank of America Mtg Securities RMBS Ser		12/01/2013	Paydown		8,409,800	8,409,800	7,571,693	7,571,693		838,107		838,107		8,409,800				249,806	01/25/2037
06406H-BK-4	Bank NY Co Inc Sr Nt 5.125% 08/27/13		08/27/2013	Maturity		15,000,000	15,000,000	14,947,050	14,992,282		7,718		7,718		15,000,000				768,750	08/27/2013
07383F-5J-3	Bear Stearns Comm Mtg Sec CMBS Ser 2005-		02/01/2013	Paydown		272,361	272,361	268,063	271,896		465		465		272,361				2,012	02/13/2042
07383F-5K-0	Bear Stearns Comm Mtg Sec CMBS Ser 2005-		12/01/2013	Paydown		260,547	260,547	261,979	260,412		135		135		260,547				8,160	02/13/2042
07383F-AE-8	Bear Stearns Comm Mtg Sec CMBS Ser 1998-		05/01/2013	Paydown		3,000,000	3,000,000	2,952,108	2,990,323		9,677		9,677		3,000,000				76,666	06/16/2030
07383F-PW-2	Bear Stearns Comm Mtg Sec CMBS Ser 2002-		08/01/2013	Paydown		286,399	286,399	292,395	285,894		505		505		286,399				5,624	08/15/2038
07383F-PX-0	Bear Stearns Comm Mtg Sec CMBS Ser 2002-		12/01/2013	Paydown		1,896,954	1,896,954	1,907,586	1,893,944		3,010		3,010		1,896,954				66,643	08/15/2038
07383F-QU-5	Bear Stearns Comm Mtg Sec CMBS Ser 2003-		02/01/2013	Paydown		1,688,992	1,688,992	1,697,636	1,686,494		2,498		2,498		1,688,992				11,016	03/13/2040
07383F-XJ-2	Bear Stearns Comm Mtg Sec CMBS Ser 2003-		09/01/2013	Paydown		9,188,351	9,188,351	9,101,306	9,169,707		18,644		18,644		9,188,351				220,135	05/11/2039
07384Y-MB-9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C		12/01/2013	Paydown		178,541	178,541	179,099	185,873		(7,332)		(7,332)		178,541				5,307	10/25/2033
07387B-AS-2	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20		09/01/2013	Paydown				1,441,773	87,252		(87,252)		(87,252)						210,132	09/11/2042
07387J-AL-0	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20		09/06/2013	Amherst Securities		5,568,750	9,000,000	9,027,968	4,050,000	4,953,122	(3,240)		4,949,882		8,999,882		(3,431,132)	(3,431,132)	408,063	09/11/2038
07388N-AC-0	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20		08/01/2013	Paydown		2,281,524	2,281,524	2,294,060	2,278,734		2,789		2,789		2,281,524				61,211	10/12/2041
07388Q-BW-8	Bear Stearns Comml Mtg Sec Inc CMBS Ser		11/01/2013	Paydown				363,704	83,183		(83,183)		(83,183)						49,164	06/11/2050
079867-AQ-0	BellSouth Telecom Inc Deb		12/15/2013	Redemption 100.0000		274,638	274,638	279,082	275,863		(1,226)		(1,226)		274,638				13,053	12/15/2015
08183*-AA-0	Benenson Parsippany LLC CTL		12/10/2013	Redemption 100.0000		330,700	330,700	330,700	330,700						330,700				12,761	04/10/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09062X-AA-1	Biogen Idec Inc Nt 6.000% 03/01/13		03/01/2013	Maturity		6,500,000	6,500,000	6,492,590	6,499,723		277		277		6,500,000				195,000	03/01/2013
09082#-AA-6	Bird-Wal Inc CTL 8.000% 08/15/13		08/15/2013	Redemption 100.0000		113,530	113,530	119,477	113,917		(386)		(386)		113,530				3,485	08/15/2013
097014-AH-7	Boeing Cap Corp Sr Nt 5.800% 01/15/13		01/15/2013	Maturity		5,000,000	5,000,000	5,176,700	5,001,449		(1,449)		(1,449)		5,000,000				145,000	01/15/2013
10062#-AA-0	Boston Cap Int Term Inc Fd LLC Sr Nt		12/04/2013	Redemption 100.0000		1,466,518	1,466,518	1,466,518	1,466,518						1,466,518				31,386	06/30/2018
10464#-AA-2	Bradshaw /Thomas L/ CTL		01/09/2013	Call 105.6808		283,965	268,701	293,768	271,784		12,181		12,181		283,965				1,576	04/15/2014
11448*-BX-4	Brookshire Grocery Co Ser A-4		12/01/2013	Various		410,299	410,299	405,693	409,688		610		610		410,299				15,746	09/01/2014
11448*-BY-2	Brookshire Grocery Co Ser A-5		12/01/2013	Various		246,574	246,574	244,271	246,269		305		305		246,574				9,463	09/01/2014
11448*-BZ-9	Brookshire Grocery Co Ser A-6		12/01/2013	Various		463,559	463,559	458,492	462,887		672		672		463,559				17,790	09/01/2014
116663-AC-9	Bruce Mansfield Unit 1 2 ABS PTC Nt		06/01/2013	Various		595,393	595,393	595,393	595,393						595,393				20,392	06/01/2034
117017-AA-1	Brunswick & Glynn Co Dev Auth CTL Rev Le		10/15/2013	Redemption 100.0000		96,162	96,162	96,162	96,162						96,162				5,245	10/15/2022
117017-AB-9	Brunswick & Glynn Co Dev Auth CTL Rev Le		08/15/2013	Redemption 100.0000		188,836	188,836	171,865	179,509		9,326		9,326		188,836				8,905	02/15/2023
117017-AC-7	Brunswick & Glynn Co Dev Auth CTL Rev Le		07/15/2013	Redemption 100.0000		276,062	276,062	276,062	276,062						276,062				12,438	01/15/2024
11980*-AF-8	Buffalo Rock Co Inc Sr Nt		03/21/2013	Redemption 101.0000		1,875,713	1,857,142	1,857,142	1,857,142		18,571		18,571		1,875,713				44,200	03/21/2013
12189P-AL-6	Burlington Northern Santa Fe ABS PTC Nt		07/15/2013	Redemption 100.0000		69,718	69,718	74,857	71,727		(2,009)		(2,009)		69,718				3,076	01/15/2023
124860-GG-6	C-BASS Tr RMBS Ser 2005-RP2 Cl AF3		12/01/2013	Paydown		639,514	639,514	638,639	636,983		2,531		2,531		639,514				21,212	09/25/2035
12489W-ET-7	C-BASS Tr RMBS Ser 2002-CB2 Cl M1		12/26/2013	Paydown		69,622	69,622	69,622	69,622						69,622				459	04/25/2032
12489W-HD-9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6		12/01/2013	Paydown		1,140,019	1,140,019	1,140,019	1,140,019						1,140,019				31,876	12/25/2033
12489W-HE-7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1		12/25/2013	Paydown		126,494	126,494	126,969	126,788		(293)		(293)		126,494				780	12/25/2033
12489W-NP-5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4		12/01/2013	Paydown		1,105,149	1,105,149	1,105,110	1,103,674		1,475		1,475		1,105,149				30,935	07/25/2035
12506Y-BE-8	CDC Mortgage Capital Trust RMBS Ser 2003		12/25/2013	Paydown		286,598	286,598	192,004	192,004		94,594		94,594		286,598				1,976	10/25/2033
12544A-BM-6	Countrywide Home Loans RMBS Ser 2006-20		12/02/2013	Paydown		680,375	794,740	790,891	791,290		(194)		(194)		791,096		(110,721)	(110,721)	23,991	02/25/2037
12547#-AA-9	CHC Partners I LLC CTL Rev Ls US Govt GS		11/15/2013	Various		17,388,703	14,816,766	14,816,766	14,816,766		2,571,937		2,571,937		17,388,703				734,128	11/15/2021
12558M-BL-5	CIT Group Home Eq Loan Tr RMBS Ser 2003-		12/01/2013	Paydown		1,037,072	1,037,072	1,037,720	1,036,264		809		809		1,037,072				21,956	10/20/2032
12566Q-AA-1	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2013	Paydown		532,916	818,789	686,025	686,025						686,025		(153,109)	(153,109)	25,838	01/25/2037
12566U-AN-4	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2013	Paydown		410,865	575,623	455,216	455,216						455,216		(44,351)	(44,351)	18,861	02/25/2037
12613Q-AB-2	CNL Funding LP ABS Frnch Ln Ser 1999-1 C		11/01/2013	Paydown		1,100,272	1,100,272	1,091,161	1,095,724		4,548		4,548		1,100,272				76,708	11/18/2021
126408-GD-9	CSX Corp Sr Nt 5.500% 08/01/13		08/01/2013	Maturity		8,000,000	8,000,000	8,006,480	8,000,909		(909)		(909)		8,000,000				440,000	08/01/2013
126408-GL-1	CSX Corp Sr Nt 5.750% 03/15/13		03/15/2013	Maturity		3,000,000	3,000,000	3,020,910	3,001,001		(1,001)		(1,001)		3,000,000				86,250	03/15/2013
12644*-AC-1	CTL Cap Tr CTL Ser 2002-3 Anchorage		12/15/2013	Redemption 100.0000		234,891	234,891	234,891	234,891						234,891				9,378	12/15/2026
12644@-AX-3	CTL Cap Tr CTL Lowes 7.070% 08/15/21		08/15/2013	Redemption 100.0000		296,813	296,813	296,813	296,813						296,813				15,830	08/15/2021
12644@-BF-1	CTL Cap Tr CTL Everett Realty		12/15/2013	Redemption 100.0000		60,835	60,835	61,086	60,997		(162)		(162)		60,835				2,500	02/15/2027
12644@-BG-9	CTL Cap Tr CTLSer 2002-1 ClA1Great Sprin		11/15/2013	Redemption 100.0000		349,861	349,861	350,274	349,994		(133)		(133)		349,861				18,539	05/15/2018
12644@-BQ-7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen		12/15/2013	Redemption 100.0000		87,775	87,775	87,093	87,361		414		414		87,775				3,227	07/15/2022
12644@-BR-5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar		12/15/2013	Redemption 100.0000		97,421	97,421	97,421	97,421						97,421				3,545	10/15/2022
12644@-BS-3	CTL Cap Tr CTL Walgreens		12/15/2013	Redemption 100.0000		209,110	209,110	210,429	209,892		(781)		(781)		209,110				7,574	01/15/2023
12644@-BV-6	CTL Cap Tr CTL Ser 2003-17 Costco		12/20/2013	Various		806,225	806,225	799,665	802,501		3,724		3,724		806,225				24,220	09/20/2022
12644@-BX-2	CTL Cap Tr CTL Ser 2004-9 Kohls		12/15/2013	Redemption 100.0000		130,352	130,352	130,352	130,352						130,352				3,794	01/15/2025
12644@-CA-1	CTL Cap Tr CTL Ser 2004-17 Texas Instr		12/15/2013	Various		1,230,379	1,230,379	1,210,210	1,214,288		16,091		16,091		1,230,379				36,759	01/15/2026
12644@-CC-7	CTL Cap Tr CTL Ser 2005-6 Orange County		12/05/2013	Various		1,427,316	1,427,316	1,427,316	1,427,316						1,427,316				46,652	04/05/2025
12644@-CF-0	CTL Cap Tr CTLSer 2005-11Ang IN Walgreen		12/15/2013	Various		129,483	129,483	129,483	129,483						129,483				3,818	11/15/2029
12644@-CG-8	CTL Cap Tr CTL Ser 2005-12 Lumberton NC		12/15/2013	Various		147,374	147,374	147,374	147,374						147,374				4,346	07/15/2030
12644@-CH-6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom		12/15/2013	Redemption 100.0000		1,397,656	1,397,656	1,397,656	1,397,656						1,397,656				45,918	10/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12647@-AA-0	CTL Cap Tr CTL Ser 2007-20 Citizens Bk L		12/16/2013	Redemption 100.0000		1,398,624	1,398,624	1,398,624	1,398,624						1,398,624				48,990	08/15/2016
12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW		12/10/2013	Redemption 100.0000		158,685	158,685	158,685	158,685						158,685				6,847	10/10/2031
126650-BQ-2	CVS Caremark Corp ABS PTC Nt		12/10/2013	Various		1,245,802	1,245,802	1,144,157	1,156,612		89,190		89,190		1,245,802				47,348	01/10/2030
126650-BS-8	CVS Caremark Corp ABS PTC Nt		12/10/2013	Redemption 100.0000		235,885	235,885	235,885	235,885						235,885				9,702	01/10/2032
126670-FB-9	CWABS Inc RMBS Ser 2005-IM2 Cl A3		12/26/2013	Paydown		525,088	525,088	513,385	513,385		11,703		11,703		525,088				1,541	01/25/2036
126671-R4-0	CWABS Inc RMBS Ser 2003-5 Cl MF1		12/01/2013	Paydown		1,294,771	1,294,771	1,294,766	1,292,160		2,611		2,611		1,294,771				50,392	01/25/2034
126673-GA-4	CWABS Inc RMBS Ser 2004-9 Cl AF6		12/01/2013	Paydown		2,434,812	2,434,812	2,434,756	2,431,869		2,944		2,944		2,434,812				54,286	12/25/2034
12667F-4P-7	Countrywide Alternative Ln Tr RMBS Ser 2		01/01/2013	Paydown		94,090	94,090	95,751	93,770		320		320		94,090				431	04/25/2035
12667F-4S-1	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		4,908,213	4,908,213	4,726,149	4,726,149		182,064		182,064		4,908,213				153,962	04/25/2035
12667F-5L-5	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		2,592,417	2,592,417	2,207,064	2,207,064		385,353		385,353		2,592,417				76,862	04/25/2035
12667F-F9-1	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		1,642,088	1,642,088	1,635,628	1,633,340		8,747		8,747		1,642,088				51,949	02/25/2035
12667F-LG-8	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		318,371	318,371	318,362	317,435		936		936		318,371				7,845	07/25/2034
12667F-MX-0	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		632,203	632,203	602,371	607,860		24,343		24,343		632,203				19,984	08/25/2034
12667F-PG-4	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		2,254,584	2,254,584	2,280,652	2,271,977		(17,394)		(17,394)		2,254,584				80,959	09/25/2034
12667F-QL-2	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		6,578,869	6,578,869	6,616,286	6,561,381		17,488		17,488		6,578,869				199,026	09/25/2034
12667F-QR-9	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		953,870	953,870	962,217	951,692		2,178		2,178		953,870				28,857	09/25/2034
12667F-TA-3	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		1,292,722	1,292,722	1,292,686	1,289,621		3,101		3,101		1,292,722				36,152	08/25/2034
12667F-TY-1	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		1,209,526	1,209,526	1,209,510	1,206,401		3,125		3,125		1,209,526				26,818	10/25/2034
12667G-D2-6	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		905,520	1,153,013	1,054,883	1,054,883		20,358		20,358		1,075,241		(169,721)	(169,721)	30,779	08/25/2035
12667G-D3-4	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		1,427,904	1,892,800	1,700,698	1,700,698		17,891		17,891		1,718,588		(290,684)	(290,684)	56,554	08/25/2035
12667G-DW-0	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		1,847,910	1,847,910	1,813,930	1,813,930		33,980		33,980		1,847,910				64,781	05/25/2035
12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		2,036,782	2,036,782	2,049,830	2,034,063		2,719		2,719		2,036,782				106,781	05/25/2035
12667G-H7-1	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		2,200,628	2,407,775	2,227,312	2,227,312		7,208		7,208		2,234,519		(33,891)	(33,891)	81,664	07/25/2035
12667G-VL-4	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		2,093,463	2,093,463	2,033,153	2,076,721		16,742		16,742		2,093,463				62,732	07/25/2035
126686-AC-8	CWABS Inc RMBS Ser 2006-H Cl 2A1B		12/16/2013	Paydown		810,015	810,015	280,427	280,427		529,588		529,588		810,015				1,575	11/15/2036
12668B-EH-2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3		12/01/2013	Paydown		3,179,376	4,006,122	3,558,945	3,558,945						3,558,945		(379,569)	(379,569)	115,397	02/25/2036
12668B-QA-4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6		12/01/2013	Paydown		917,099	932,886	851,528	851,528		66,494		66,494		918,021		(923)	(923)	28,523	04/25/2036
12668B-RZ-8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4		12/01/2013	Paydown		865,460	1,164,859	999,810	999,810						999,810		(134,349)	(134,349)	32,675	05/25/2036
126694-NS-3	CWHL Inc RMBS Ser 2005-27 Cl 1A3		12/01/2013	Paydown		147,875	147,875	143,924	146,444		1,431		1,431		147,875				4,312	12/25/2035
12669C-E4-8	CWMBS Inc RMBS Ser 2002-8 Cl A4		12/01/2013	Paydown		215,280	215,280	223,084	215,802		(521)		(521)		215,280				6,859	07/25/2032
12669E-3P-9	CWALT Loan Tr RMBS Ser 2003-J9 Cl 1A6		12/01/2013	Paydown		601,796	601,796	584,894	591,811		9,985		9,985		601,796				17,958	10/25/2033
12669E-C5-3	CWALT Loan Tr RMBS Ser 2003-16T1 Cl A5		12/01/2013	Paydown		1,167,876	1,167,876	1,135,760	1,141,327		26,549		26,549		1,167,876				31,277	09/25/2033
12669F-D2-6	CWHL Inc RMBS Ser 2004-10 Cl A10		12/01/2013	Paydown		430,580	430,580	403,131	422,292		8,288		8,288		430,580				11,250	07/25/2034
12669G-R3-7	Countrywide Home Loans RMBS Ser 2005-15		12/01/2013	Paydown		227,098	234,227	230,530	232,972		1,031		1,031		234,003		(6,905)	(6,905)	5,317	08/25/2035
12669G-TD-3	Countrywide Home Loans RMBS Ser 2005-6 C		12/01/2013	Paydown		3,519,650	3,519,650	3,379,915	3,379,915		139,735		139,735		3,519,650				94,084	04/25/2035
12669G-V3-2	Countrywide Home Loans RMBS Ser 2005-J2		07/01/2013	Paydown		70,501	70,501	67,857	69,999		502		502		70,501				1,022	08/25/2035
12669G-XY-2	Countrywide Home Loans RMBS Ser 2005-12		12/01/2013	Paydown		723,094	723,094	726,710	723,255		(161)		(161)		723,094				21,859	05/25/2035
12669R-AB-3	Countrywide Home Equity Ln RMBS Ser 2007		12/01/2013	Paydown		5,489,285	5,489,285	3,052,591	3,052,591		1,513,074		1,513,074		4,565,665		923,620	923,620	159,964	11/25/2036
12673G-AA-3	CA FM Lease Tr Sr Nt 8.500% 07/15/17		11/08/2013	Various		858,840	742,393	758,592	750,147		108,694		108,694		858,840				67,135	07/15/2017
12673G-AA-3	CA FM Lease Tr Sr Nt 8.500% 07/15/17		10/15/2013	Various		161,529	161,529	165,053	163,216		(1,687)		(1,687)		161,529				8,670	07/15/2017
13003*-AP-5	California Almond Growers Exch Sr Nt		08/14/2013	Redemption 100.0000		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				110,925	08/14/2016
130789-T#-7	California Wtr Svc Co 1st Mtg Bd Ser JJJ		05/01/2013	Redemption 100.0000		454,601	454,601	459,235	457,648		(3,047)		(3,047)		454,601				12,365	05/01/2018
130789-U#-5	California Wtr Svc Co 1st Mtg Bd Ser MMM		11/01/2013	Maturity		4,000,000	4,000,000	4,055,845	4,011,237		(11,237)		(11,237)		4,000,000				220,800	11/01/2013
14149Y-AV-0	Cardinal Health Inc Sr Nt		08/13/2013	Deutsche Bank Securities		1,416,180	1,500,000	1,541,760	1,540,979		(2,407)		(2,407)		1,538,572		(122,392)	(122,392)	32,533	06/15/2022
14155#-AB-6	Cardinals Ballpark LLC Sr Nt		09/30/2013	Redemption 100.0000		761,664	761,664	763,813	763,725		(2,061)		(2,061)		761,664				33,116	09/30/2027
141784-DG-0	Cargill Inc Nt 5.200% 01/22/13		01/22/2013	Various		10,000,000	10,000,000	10,020,640	10,000,264		(264)		(264)		10,000,000				260,000	01/22/2013
14733X-AH-5	Cascade Nat Gas MT Nt 7.950% 02/04/13		02/04/2013	Maturity		2,000,000	2,000,000	1,948,980	1,999,601		399		399		2,000,000				54,325	02/04/2013
14912L-4C-2	Caterpillar Finl Svcs Corp MT Nt		09/30/2013	Maturity		10,000,000	10,000,000	9,995,760	9,999,304		696		696		10,000,000				620,000	09/30/2013
14983A-AB-5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2		12/25/2013	Paydown		690,897	690,897	182,480	182,480		508,417		508,417		690,897				24,200	09/25/2036
15005N-AD-4	Cedar Brakes II LLC Sr Nt Ser C		01/10/2013	Various		1,947,611	1,911,416	2,270,413	1,931,613		15,998		15,998		1,947,611				67,636	09/01/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption																
151895-A@-8	CenterPoint Properties Tr Sr Nt		12/01/2013	100.0000		104,350	104,350	104,350	104,350						104,350				4,560	10/31/2014
152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001		12/01/2013	Paydown		40,464	40,464	40,460	40,362		102		102		40,464				1,757	07/25/2032
152314-DQ-0	Centex Home Equity Loan Tr RMBS Ser 2001		12/01/2013	Paydown		249,464	249,464	249,441	248,843		621		621		249,464				8,131	07/25/2032
152314-FZ-8	Centex Home Equity Loan Tr RMBS Ser 2002		12/01/2013	Paydown		31,200	31,200	31,200	31,137		63		63		31,200				1,167	11/25/2028
152314-LM-0	Centex Home Equity Loan Tr RMBS Ser 2004		12/01/2013	Paydown		141,052	141,052	140,993	140,792		260		260		141,052				3,957	09/25/2034
160841-AA-0	Charlotte Gateway Village LLC CTL		12/01/2013	Various		828,944	828,944	828,944	828,944						828,944				29,063	12/01/2016
161542-CQ-6	Chase Funding Ln Acq Tr RMBS Ser 2003-C1		06/01/2013	Paydown		226,587	226,587	226,576	226,152		435		435		226,587				4,730	08/25/2032
161546-GL-4	Chase Funding Mtg Ln RMBS Ser 2003-5 Cl		10/01/2013	Paydown		827,066	827,066	831,460	824,968		2,098		2,098		827,066				9,759	01/25/2015
161546-HB-5	Chase Funding Mtg Ln RMBS Ser 2003-6 Cl		08/01/2013	Paydown		997,038	997,038	998,907	994,256		2,781		2,781		997,038				17,874	11/25/2034
16162W-KK-4	Chase Mtg Fin Corp RMBS Ser 2005-S1 Cl 1		12/01/2013	Paydown		7,543,163	7,543,163	7,618,543	7,548,566		(5,403)		(5,403)		7,543,163				222,415	05/25/2035
16675H-AL-6	Chevron Corp Trust Fund Gtd Amortizing N		07/01/2013	Call 103.5444		70,036	67,639	74,335	67,639		2,397		2,397		70,036				4,956	01/01/2014
				Redemption																
16675H-AL-6	Chevron Corp Trust Fund Gtd Amortizing N		01/01/2013	100.0000		57,976	57,976	63,716	57,976						57,976				2,124	01/01/2014
17275R-AF-9	Cisco Sys Inc Nt 5.500% 01/15/40		06/20/2013	Citigroup		16,575,495	14,000,000	18,331,540	18,297,146		(21,427)		(21,427)		18,275,719		(1,700,224)	(1,700,224)	536,250	01/15/2040
172921-AA-6	Citicorp Mtg Secs Inc Ser 1987-1 Cl A1 R		01/15/2013	Paydown															105	04/25/2017
172921-AL-2	Citicorp Mtg Secs Inc Ser 1987-10 Cl A1		01/01/2013																37	08/25/2017
172967-EQ-0	Citigroup Inc Sr Nt 5.500% 04/11/13		04/11/2013	Maturity		6,000,000	6,000,000	5,969,520	5,998,109		1,891		1,891		6,000,000				165,000	04/11/2013
172967-EU-1	Citigroup Inc Sr Nt 6.500% 08/19/13		08/19/2013	Maturity		10,000,000	10,000,000	9,994,100	9,999,146		854		854		10,000,000				650,000	08/19/2013
172973-P6-0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl		12/01/2013	Paydown		1,092,359	1,092,359	1,097,821	1,092,577		(218)		(218)		1,092,359				38,061	02/25/2035
172973-W5-4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl		12/01/2013	Paydown		789,123	789,123	740,049	762,241		26,882		26,882		789,123				24,246	07/25/2035
172973-X2-0	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl		12/01/2013	Paydown		1,568,041	1,568,041	1,557,751	1,560,631		7,410		7,410		1,568,041				63,932	07/25/2035
17306U-BD-9	Citifinancial Mtg Sec Inc RMBS Ser 2003-		12/01/2013	Paydown		1,004,830	1,004,830	1,004,833	1,003,431		1,400		1,400		1,004,830				24,016	05/25/2033
17306U-CE-6	Citifinancial Mtg Sec Inc RMBS Ser 2004-		12/01/2013	Paydown		252,932	252,932	252,918	252,632		299		299		252,932				5,429	04/25/2034
17307G-FN-3	Citigroup Mtg Ln Tr RMBS Ser 2004-RR2 Cl		12/01/2013	Paydown		814,244	814,244	754,194	788,363		25,881		25,881		814,244				19,572	05/25/2034
17307G-H3-5	Citigroup Mtg Ln Tr RMBS Ser 2005-8 Cl 3		12/01/2013	Paydown		3,044,909	3,044,909	2,958,542	2,975,804		69,105		69,105		3,044,909				91,916	09/25/2035
17309A-AB-5	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2013	Paydown		177,798	1,198,832	263,243	46,860	216,383			216,383		263,243		(85,444)	(85,444)	36,752	04/25/2036
17313K-AC-5	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C		03/01/2013	Paydown		3,065,669	3,065,669	3,067,054	3,061,442		4,227		4,227		3,065,669				45,642	12/10/2049
17313K-AD-3	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C		03/01/2013	Paydown		6,500,000	6,500,000	6,408,226	6,480,603		19,397		19,397		6,500,000				98,473	12/10/2049
178566-AB-1	City National Corp Sr Nt		02/15/2013	Maturity		1,600,000	1,600,000	1,570,560	1,599,486		514		514		1,600,000				41,000	02/15/2013
				Redemption																
181593-AG-9	Clarke American Term Ln B Nt 3 (Harland		06/28/2013	100.0000		277,231	277,231	266,223	267,769		9,462		9,462		277,231				5,585	06/30/2014
181593-AG-9	Clarke American Term Ln B Nt 3 (Harland		06/28/2013	Tax Free Exchange		5,018,857	5,144,787	4,932,053	4,961,913		56,944		56,944		5,018,857				142,587	06/30/2014
18683K-AC-5	Cliffs Natural Resources Sr Nt		02/13/2013	Various		9,703,910	10,000,000	10,215,550	10,212,481		(311)		(311)		10,212,170		(508,260)	(508,260)	222,917	10/01/2040
18683K-AD-3	Cliffs Natural Resources Sr Nt		08/08/2013	Various		32,702,524	35,000,000	34,771,475	34,795,082		23,473		23,473		34,818,555		(2,116,031)	(2,116,031)	1,186,715	04/01/2021
18976G-AQ-9	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2013	Paydown		2,000,870	2,556,737	2,244,413	2,244,413						2,244,413		(243,543)	(243,543)	84,258	06/25/2037
191219-BV-5	Coca-Cola Enterprises Sr Nt		04/05/2013	Call 106.8180		16,022,700	15,000,000	15,167,100	15,067,149		955,551		955,551		16,022,700				378,958	03/01/2015
199575-AR-2	Ohio Power Co Sr Nt Ser C		03/01/2013	Maturity		3,000,000	3,000,000	3,122,550	3,002,713		(2,713)		(2,713)		3,000,000				82,500	03/01/2013
21075W-BF-1	Cointmortgage Home Eq Loan Tr RMBS Ser 1		12/01/2013	Paydown		24,097	24,097	24,071	24,029		68		68		24,097				1,041	08/15/2025
210805-BU-0	Continental Airlines Inc ABS EETC Ser 19		07/02/2013	Paydown		2,318,846	2,318,846	2,297,432	2,309,769		9,077		9,077		2,318,846				104,383	01/02/2018
210805-CB-1	Continental Airlines Inc ABS EETC Ser 19		09/15/2013	Paydown		1,081,656	1,081,656	1,037,326	1,065,600		16,056		16,056		1,081,656				41,379	03/15/2019
				Redemption																
210805-CT-2	Continental Airlines Inc ABS PTC Ser 199		09/15/2013	100.0000		23,893	23,893	23,335	23,632		261		261		23,893				966	09/15/2021
210805-DH-7	Continental Airlines Inc ABS EETC Ser 20		12/15/2013	Paydown		41,712	41,712	32,451	34,359		7,353		7,353		41,712				2,796	12/15/2022
				Redemption																
223889-AA-4	Cowperwood McAllen I LP CTL		11/15/2013	124.8292		1,863,482	1,492,826	1,483,861	1,487,354		376,128		376,128		1,863,482				92,339	07/15/2022
				Redemption																
224108-AA-4	Cox Enterprises Inc CTL		12/31/2013	100.0000		588,949	588,949	588,949	588,949						588,949				18,407	06/30/2027
22540V-XC-1	CS First Boston Mtg Sec Corp RMBS Ser 20		12/26/2013	Paydown		422,681	422,681	422,681	422,681						422,681				4,165	08/25/2032
22541Q-3Y-6	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		1,686,899	1,686,899	1,726,963	1,714,469		(27,570)		(27,570)		1,686,899				44,720	12/25/2033
22541Q-J2-9	CS First Boston Mtg Sec Corp CMBS Ser 20		09/01/2013	Paydown		2,671,383	2,671,383	2,770,238	2,736,966		(65,582)		(65,582)		2,671,383				69,261	12/15/2036
22541S-D4-7	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		612,598	612,598	604,182	609,645		2,953		2,953		612,598				17,610	01/25/2043
22541S-TQ-1	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		682,047	682,047	690,466	687,688		(5,641)		(5,641)		682,047				26,945	08/25/2034
22541S-ZB-7	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		1,008,977	1,008,977	1,037,513	1,029,480		(20,502)		(20,502)		1,008,977				35,796	09/25/2034
225458-2G-2	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		125,275	125,275	121,674	122,791		2,485		2,485		125,275				2,588	08/25/2025
225458-5Q-7	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		1,539,683	1,539,683	1,426,054	1,426,054		113,629		113,629		1,539,683				41,673	10/25/2035
225458-AX-6	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		812,089	812,089	819,480	814,351		(2,263)		(2,263)		812,089				25,722	02/25/2035
225458-BF-4	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		6,017,303	6,017,303	6,078,416	6,008,620		8,683		8,683		6,017,303				176,336	02/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
225458-BU-1	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		576,519	576,519	581,293	577,563		(1,043)		(1,043)		576,519				23,443	05/25/2028
225458-DL-9	CS First Boston Mtg Sec Corp CMBS Ser 20		05/01/2013	Paydown		709,814	709,814	720,440	716,399		(6,585)		(6,585)		709,814				13,561	02/15/2038
225458-EV-6	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		2,189,042	2,189,042	2,154,581	2,154,581		34,461		34,461		2,189,042				73,129	03/25/2035
225458-EX-2	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		5,485,028	5,485,028	5,530,451	5,517,670		(32,642)		(32,642)		5,485,028				175,456	03/25/2035
225458-FD-5	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		323,440	323,440	331,324	325,844		(2,403)		(2,403)		323,440				10,084	02/25/2025
225458-FG-8	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		520,014	520,014	530,333	525,111		(5,097)		(5,097)		520,014				13,154	02/25/2020
225458-NS-3	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		3,971,836	3,971,836	3,926,754	3,955,421		16,415		16,415		3,971,836				102,847	02/25/2032
225458-UA-4	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		1,296,420	1,296,420	1,293,787	1,293,328		3,092		3,092		1,296,420				42,052	07/25/2035
225458-UL-0	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		1,057,520	1,057,520	1,039,674	1,046,485		11,035		11,035		1,057,520				26,076	07/25/2035
225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		1,473,041	1,473,041	1,444,501	1,461,305		11,736		11,736		1,473,041				35,304	07/25/2035
225458-XW-3	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		1,091,467	1,091,467	1,080,001	1,080,001		11,466		11,466		1,091,467				27,211	07/25/2035
2254C0-TC-1	Credit Suisse New York Sr Nt		05/15/2013	Maturity		16,000,000	16,000,000	15,976,880	15,998,131		1,869		1,869		16,000,000				400,000	05/15/2013
2254W0-GX-7	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2013	Paydown		1,263,752	1,263,752	1,255,458	1,257,190		6,561		6,561		1,263,752				32,201	10/25/2034
2254W0-NS-0	CS First Boston Mtg Sec Corp RMBS Ser 20		11/01/2013	Paydown		568,806	568,806	550,853	560,750		8,057		8,057		568,806				14,164	12/25/2020
22942G-AH-2	Cablevision (CSC Holdings) Incremental T		04/17/2013	Redemption 100.0000		12,516,039	12,516,039	12,459,057	12,463,232		52,807		52,807		12,516,039				128,482	03/29/2016
22942G-AK-5	Cablevision (CSC Holdings) Incremental T		04/17/2013	Redemption 100.0000		15,552,121	15,552,121	15,552,121	15,552,121						15,552,121				148,101	03/29/2016
22942M-BF-2	Credit Suisse Mtg Capital RMBS Ser 2006-		12/01/2013	Paydown		734,413	815,188	817,863	816,679						816,679		(82,266)	(82,266)	23,167	10/25/2026
22947@-AA-6	CTL Cap Tr CTL Ser 2010-14 Walgreens		12/15/2013	Redemption 100.0000		182,132	182,132	182,132	182,132						182,132				6,315	02/15/2034
23243N-AH-1	Countrywide Home Equity Ln RMBS Ser 2006		12/01/2013	Paydown		41,937	133,412	54,921	54,921						54,921		(12,984)	(12,984)	4,821	07/25/2034
23245L-AB-6	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		628,049	1,209,231	986,715	986,715						986,715		(358,666)	(358,666)	38,769	02/25/2037
23311R-AB-2	DCP Midstream Nt 9.700% 12/01/13		12/01/2013	Various		18,000,000	18,000,000	19,044,180	18,230,599		(230,599)		(230,599)		18,000,000				1,746,000	12/01/2013
233244-AH-5	DOT Headquarters II L-B Fin Tr CTL Mtg S		12/07/2013	Various		1,089,492	1,089,492	1,089,492	1,089,492						1,089,492				33,294	12/07/2021
23568#-AA-0	Daly /Michael J/ CTL 7.625% 11/15/13		11/15/2013	Redemption 100.0000		144,971	144,971	149,782	145,395		(425)		(425)		144,971				5,585	11/15/2013
24702R-AJ-0	Dell Inc Sr Nt 5.875% 06/15/19		02/08/2013	Sterne Agee		9,930,000	10,000,000	10,475,400	10,340,298		(5,277)		(5,277)		10,335,021		(405,021)	(405,021)	94,326	06/15/2019
24763L-FN-5	Delta Funding Home Eq Ln Tr RMBS Ser 199		12/01/2013	Paydown		33,171	33,171	33,168	33,108		63		63		33,171				1,532	08/15/2030
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		12/01/2013	Paydown		181,179	181,179	181,140	180,877		302		302		181,179				4,087	09/25/2033
251510-DS-9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C		12/01/2013	Paydown		1,730,290	1,730,290	1,758,677	1,738,703		(8,414)		(8,414)		1,730,290				48,052	03/25/2020
251510-EE-9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		12/01/2013	Paydown		126,212	126,212	124,240	124,529		1,683		1,683		126,212				5,241	05/25/2035
251510-EH-2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		12/01/2013	Paydown		591,566	591,566	587,013	587,197		4,369		4,369		591,566				17,801	06/25/2035
251510-ER-0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		12/01/2013	Paydown		361,526	361,526	356,668	357,337		4,189		4,189		361,526				12,297	06/25/2035
251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C		12/01/2013	Paydown		422,818	440,252	413,061	413,061		23,978		23,978		437,040		(14,221)	(14,221)	9,699	09/25/2035
251513-AT-4	Deutsche Alt-A Ses Inc RMBS Ser 2006-AB4		12/01/2013	Paydown		664,322	1,161,177	746,096	746,096						746,096		(81,774)	(81,774)	30,789	10/25/2036
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI		12/01/2013	Paydown		715,998	715,998	715,796	714,653		1,345		1,345		715,998				18,421	12/25/2033
251563-DM-1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI		12/01/2013	Paydown		457,811	457,811	457,699	457,077		733		733		457,811				11,233	01/25/2034
25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd		03/31/2013	Various		837,800	837,800	837,800	837,800						837,800				47,420	03/31/2030
26138E-AR-0	Dr Pepper Snapple Group Inc Sr Nt		08/13/2013	Bank of America BISD Dealer		1,851,460	2,000,000	1,992,540	1,992,613		413		413		1,993,027		(141,567)	(141,567)	40,350	11/15/2022
26442C-AF-1	Duke Energy Corporation 1st Mtg Bd		11/15/2013	Various		3,000,000	3,000,000	3,203,290	3,039,943		(39,943)		(39,943)		3,000,000				172,500	11/15/2013
268617-BH-9	Enterprise Mtg Accept Co ABS Frch Ln Own		12/01/2013	Direct		30,122	30,122										30,122	30,122		01/15/2027
268668-FD-7	EMC Mtg Loan Tr RMBS Ser 2006-A CI A		12/26/2013	Paydown		233,797	233,797	185,337	185,337		48,460		48,460		233,797				880	12/25/2042
26875P-AB-7	EOG Resources Nt 6.125% 10/01/13		10/01/2013	Maturity		3,650,000	3,650,000	3,916,998	3,697,024		(47,024)		(47,024)		3,650,000				223,563	10/01/2013
26884A-AQ-6	ERP Operating LP Nt 5.200% 04/01/13		04/01/2013	Maturity		1,000,000	1,000,000	966,150	998,194		1,806		1,806		1,000,000				26,000	04/01/2013
29250R-AC-0	Enbridge Energy Partners LP Sr Nt Ser B		06/01/2013	Maturity		3,260,000	3,260,000	3,042,460	3,235,263		24,737		24,737		3,260,000				77,425	06/01/2013
29265A-AS-5	Energen Corp MT Nt 7.125% 02/15/28		02/27/2013	Seaport Group		2,313,904	2,000,000	1,926,214	1,934,719		395		395		1,935,114		378,790	378,790	78,573	02/15/2028
29272#-AA-4	Energy Plaza Lease PassThru Tr CTL Ser A		08/14/2013	Redemption 100.0000		680,556	680,556	680,556	680,556						680,556				30,012	02/14/2014
29272#-AB-2	Energy Plaza Lease PassThru Tr CTL Ser A		08/14/2013	Redemption 100.0000		80,208	80,208	80,208	80,208						80,208				3,988	02/14/2014
29364D-AN-0	Entergy Arkansas Inc 1st Mtg Bd		08/01/2013	Maturity		15,500,000	15,500,000	15,550,480	15,506,600		(6,600)		(6,600)		15,500,000				837,000	08/01/2013
29364P-AH-6	Entergy Corp New Orleans 1st Mtg Bd		08/01/2013	Various		23,900,000	23,900,000	22,499,312	23,741,866		158,134		158,134		23,900,000				1,254,750	08/01/2013
29379V-AB-9	Enterprise Products Operations Gtd Nt		04/01/2013	Maturity		3,000,000	3,000,000	2,913,660	2,994,238		5,762		5,762		3,000,000				84,750	04/01/2013
29439@-AA-6	EQT Production Co Gtd Sr Nt		08/31/2013	Redemption 100.0000		262,500	262,500	264,531	263,938		(1,438)		(1,438)		262,500				12,532	02/28/2016
294751-EW-8	Equity One ABS Inc RMBS Ser 2004-3 CI AF		12/01/2013	Paydown		1,206,000	1,206,000	1,206,000	1,206,000						1,206,000				44,577	07/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
301965-CE-7	FFCA Sec Lending Corp ABS Frnch Ln Ser19		12/01/2013	Paydown		642,565	642,565	637,878	639,364		3,201		3,201		642,565				25,097	05/18/2026
30216X-AB-0	Expert Global Solutions Inc Term Ln B Nt		03/28/2013	Redemption 100.0000		1,878	1,878	1,843	1,844		34		34		1,878				36	04/03/2018
30216X-AB-0	Expert Global Solutions Inc Term Ln B Nt		04/02/2013	Redemption 100.0000		19,113	19,113	18,752	18,766		347		347		19,113				734	04/03/2018
30216X-AB-0	Expert Global Solutions Inc Term Ln B Nt		10/09/2013	Tax Free Exchange		403,112	409,816	402,069	402,371		741		741		403,112				32,216	04/03/2018
302228-AA-9	EXSIF Worldwide Inc ABS Sr Sec Nt		10/01/2013	Redemption 100.0000		833,333	833,333	851,591	839,084		(5,750)		(5,750)		833,333				60,609	10/01/2015
302508-BA-3	FMR Corp Nt 4.750% 03/01/13		03/01/2013	Various		5,000,000	5,000,000	5,040,826	5,011,735		(11,735)		(11,735)		5,000,000				118,750	03/01/2013
30251T-AA-7	FNBC 1993-A Pass Through Trust ABS PTC S		01/05/2013	Redemption 100.0000		186,234	186,234	235,087	200,575		(14,341)		(14,341)		186,234				7,524	01/05/2018
302567-AA-0	FPL Energy American Wind LLC Sr Nt		06/20/2013	Various		1,626,877	1,626,877	1,589,850	1,593,757		33,120		33,120		1,626,877				84,002	06/20/2023
302569-AA-6	FPL Virginia Funding Corp Sr Nt		02/01/2013	Various		7,061,493	5,718,873	5,745,279	5,732,603		1,328,890		1,328,890		7,061,493				35,838	06/30/2019
31331F-AX-9	Fedex Corp ABS PTC Ser 1998-1A		01/15/2013	Paydown		461,373	461,373	516,126	493,020		(31,647)		(31,647)		461,373				15,502	07/15/2023
31331F-AY-7	Fedex Corp ABS PTC Ser 1998-1 Cl B		01/15/2013	Paydown		457,570	457,570	486,077	472,393		(14,823)		(14,823)		457,570				15,660	01/15/2019
31331F-BA-8	Fedex Corp ABS PTC Ser 1999-1 Cl A		01/15/2013	Paydown		24,806	24,806	29,239	27,465		(2,659)		(2,659)		24,806				949	01/15/2022
32027N-WN-7	First Franklin Mtg Ln RMBS Ser 2005-FF10		12/26/2013	Paydown		2,134,206	2,134,206	2,043,502	2,046,949		87,257		87,257		2,134,206				5,864	11/25/2035
32051D-E7-3	First Horizon Mtg PT Tr RMBS Ser 2003-8		12/01/2013	Paydown		1,035,520	1,035,520	1,012,221	1,021,458		14,062		14,062		1,035,520				25,965	10/25/2033
32051D-Z9-6	First Horizon Mtg PT Tr RMBS Ser 2004-3		12/01/2013	Paydown		406,871	406,871	388,625	393,070		13,801		13,801		406,871				10,833	06/25/2019
32051G-GZ-2	First Horizon Mtg PT Tr RMBS Ser 2005-1		12/01/2013	Paydown		7,334,341	7,334,341	7,396,225	7,328,002		6,339		6,339		7,334,341				242,203	07/25/2026
32051G-TC-9	First Horizon Alt Mtg Sec Tr RMBS Ser 20		12/01/2013	Paydown		624,546	660,734	617,107	617,107		21,306		21,306		638,414		(13,868)	(13,868)	21,118	09/25/2035
32052W-AC-3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		12/01/2013	Paydown		1,249,571	1,828,581	1,518,386	1,518,386						1,518,386		(268,815)	(268,815)	65,443	08/25/2037
33632*-QQ-3	First Security Bank UT LBASS Eq Tr Ctf S		01/01/2013	Redemption 100.0000		370,566	370,566	370,566	370,566						370,566				26,792	01/01/2013
33632*-QR-1	First Security Bank UT LBASS Eq Tr Ctf S		01/01/2013	Redemption 100.0000		295,675	295,675	295,675	295,675						295,675				21,377	01/01/2013
337387-R#-3	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2013	Redemption 100.0000		16,001	16,001	16,313	16,001						16,001				598	01/15/2013
337387-S*-6	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2013	Redemption 100.0000		16,001	16,001	16,313	16,001						16,001				598	01/15/2013
337387-T#-1	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2013	Redemption 100.0000		25,940	25,940	25,940	25,940						25,940				922	01/15/2013
337387-T*-5	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2013	Redemption 100.0000		17,771	17,771	18,117	17,771						17,771				664	01/15/2013
337387-T@-3	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2013	Redemption 100.0000		15,765	15,765	15,765	15,765						15,765				560	01/15/2013
337387-U#-9	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2013	Redemption 100.0000		25,940	25,940	25,940	25,940						25,940				922	01/15/2013
337387-U*-3	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2013	Redemption 100.0000		25,940	25,940	25,940	25,940						25,940				922	01/15/2013
337387-U@-1	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2013	Redemption 100.0000		25,921	25,921	25,921	25,921						25,921				940	01/15/2013
337387-V*-2	First Union Natl Bk of NC ABS Loan Ctf T		01/15/2013	Redemption 100.0000		25,942	25,942	25,942	25,942						25,942				922	01/15/2013
33738K-AA-3	First Union Natl Bank Sub Bk Nt		11/26/2013	Taxable Exchange		3,727,114	3,135,000	3,538,380	3,489,471		(7,265)		(7,265)		3,482,207		244,907	244,907	248,099	02/15/2036
33738M-AA-9	First Union Natl Bank Sub Nt		11/26/2013	Taxable Exchange		33,288,416	28,000,000	34,951,280	34,939,957		(157,752)		(157,752)		34,782,205		(1,493,789)	(1,493,789)	2,215,873	02/15/2036
341099-CC-1	Florida Power Corp 1st Mtg Bd		03/01/2013	Various		11,000,000	11,000,000	11,180,350	11,008,204		(8,204)		(8,204)		11,000,000				264,000	03/01/2013
34410#-AA-7	Flynn & Zinkan Realty CTL		11/15/2013	Redemption 100.0000		164,880	164,880	179,106	166,194		(1,313)		(1,313)		164,880				7,246	11/15/2013
35645M-AE-8	Freedom Trust RMBS Ser 2011-3 Cl A11		09/30/2013	Paydown		310,212	310,212	304,008	304,123		6,090		6,090		310,212				5,833	09/25/2051
35645M-AM-0	Freedom Trust RMBS Ser 2011-3 Cl M89		12/01/2013	Paydown		149,084	249,676	70,770	73,931		2,607		2,607		76,538		72,546	72,546	18	09/25/2051
35669#-AA-2	Freeport LNG Development LP Sr Nt		12/31/2013	Various		1,230,410	1,230,410	1,230,410	1,230,410						1,230,410				50,365	12/19/2025
361452-AA-3	GATX Rail Corp ABS PTC Ser 2000-1		01/13/2013	Redemption 100.0000		208,574	208,574	208,574	208,574						208,574				8,447	01/13/2020
36157R-3X-1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl		12/01/2013	Paydown		438,031	438,031	480,230	464,838		(26,807)		(26,807)		438,031				17,688	07/25/2029
36157R-D8-5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl		12/01/2013	Paydown		3,458	3,458	3,458	3,458						3,458				100	04/25/2029
36170U-AB-7	G-FORCE LLC CMBS Ser 2005-RRA Cl A2		12/01/2013	Paydown		3,316,324	3,316,324	3,348,469	3,311,612		4,712		4,712		3,316,324				85,880	08/22/2036
36170U-BX-8	G-FORCE LLC CMBS Ser 2005-RR2 Cl A2		04/01/2013	Paydown		597,475	597,475	591,750	595,348		2,127		2,127		597,475				4,977	12/25/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36170V-AB-5	G-FORCE CDO Ltd CDO Ser 2006-1 Cl A-2 Co		12/01/2013	Paydown		6,905,877	6,905,877	6,851,490	6,904,137		1,740		1,740		6,905,877				184,712	09/27/2046
361856-ER-4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1		12/25/2013	Paydown		852,386	876,118	408,651	408,651						408,651		443,735	443,735	1,927	11/25/2036
36185N-3G-3	GMAC Mtg Corp Loan Tr RMBS Ser 2004-J3 C		07/01/2013	Paydown		1,517,446	1,517,446	1,459,593	1,501,886		15,560		15,560		1,517,446				26,534	07/25/2034
36225*-AA-1	GSA IRS Lease Tr CTL PTC Ser 2009		12/11/2013	Redemption 100.0000		651,010	651,010	651,010	651,010						651,010				21,100	09/11/2030
36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5		12/01/2013	Paydown		321,711	321,711	321,724	320,590		1,121		1,121		321,711				11,431	07/20/2031
36226M-AF-0	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl M1		12/01/2013	Paydown		39,914	39,914	41,252	40,445		(531)		(531)		39,914				1,764	07/20/2031
36228C-VR-1	GS Mortgage Securities Corp II CMBS Ser		12/01/2013	Paydown		3,274,213	3,274,213	3,306,844	3,270,547		3,665		3,665		3,274,213				181,259	07/10/2039
36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 200		12/01/2013	Paydown		1,103,404	1,103,404	1,103,363	1,101,798		1,606		1,606		1,103,404				30,944	04/25/2034
36228F-5F-9	GS Mortgage Securities Corp RMBS Ser 200		12/01/2013	Paydown		489,798	489,798	489,798	489,394		404		404		489,798				10,766	06/25/2034
36228F-C5-3	GS Mortgage Securities Corp RMBS Ser 200		12/01/2013	Paydown		116,837	116,837	116,833	116,597		240		240		116,837				3,200	11/25/2033
36228F-XK-7	GS Mortgage Securities Corp RMBS Ser 200		12/25/2013	Paydown		35,082	35,082	25,744	25,744		9,338		9,338		35,082				441	10/25/2033
36228F-ZK-5	GS Mortgage Securities Corp RMBS Ser 200		12/26/2013	Paydown		831,668	831,668	831,668	831,668						831,668				5,395	11/25/2033
36228F-ZL-3	GS Mortgage Securities Corp RMBS Ser 200		12/26/2013	Paydown		52,643	52,643	52,643	52,643						52,643				594	11/25/2033
362341-ES-4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl		12/01/2013	Paydown		959,212	959,212	960,561	959,565		(352)		(352)		959,212				35,985	07/25/2035
36242D-6Q-1	GS Mortgage Securities Corp RMBS Ser 200		12/01/2013	Paydown		2,206,419	2,206,419	2,189,871	2,194,409		12,010		12,010		2,206,419				69,129	06/25/2035
36242D-7B-3	GS Mortgage Securities Corp RMBS Ser 200		12/01/2013	Paydown		1,927,725	1,927,725	1,859,351	1,886,863		40,862		40,862		1,927,725				59,226	06/25/2035
36242D-7Q-0	GS Mortgage Securities Corp RMBS Ser 200		12/01/2013	Paydown		3,332,326	3,332,326	3,175,378	3,207,752		124,574		124,574		3,332,326				93,717	06/25/2035
36242D-ND-1	GS Mortgage Securities Corp RMBS Ser 200		12/01/2013	Paydown		1,988,306	1,988,306	1,988,196	1,985,820		2,486		2,486		1,988,306				42,646	08/25/2034
36242D-UX-9	GS Mortgage Securities Corp RMBS Ser 200		12/01/2013	Paydown		1,856,536	1,856,536	1,874,231	1,862,572		(6,036)		(6,036)		1,856,536				45,021	02/25/2035
36297N-AC-9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl		12/26/2013	Paydown		222,007	222,007	19,908	19,908		202,099		202,099		222,007				145	05/25/2036
36312K-AA-0	Gaithersburg Fin Tr CTL		12/11/2013	Redemption 100.0000		576,666	576,666	615,158	582,435		(5,770)		(5,770)		576,666				22,565	04/11/2014
368907-AC-5	General American Trans Corp ABS EETC Ser		08/28/2013	Paydown		622,358	622,358	631,513	624,004		(1,646)		(1,646)		622,358				45,829	02/28/2015
368907-AD-3	General American Trans Corp ABS PTC Ser		02/28/2013	Paydown		34,636	34,636	34,636	34,636						34,636				1,361	08/28/2021
36962G-ZY-3	General Elec Cap Corp Nt		01/15/2013	Maturity		20,000,000	20,000,000	20,682,800	20,003,301		(3,301)		(3,301)		20,000,000				545,000	01/15/2013
37033L-FV-3	General Mills Inc MT Nt		02/05/2013	Various		18,900,000	18,900,000	20,943,198	18,947,935		(47,935)		(47,935)		18,900,000				758,079	02/05/2013
37048@-AB-0	General Parts Intl Gtd Sr Nt Ser B		11/01/2013	Redemption 100.0000		1,100,000	1,100,000	1,176,806	1,163,006		(63,006)		(63,006)		1,100,000				69,960	11/01/2016
37048@-AG-9	General Parts Intl Gtd Sr Nt		07/01/2013	Redemption 100.0000		450,000	450,000	531,661	525,270		(75,270)		(75,270)		450,000				43,065	07/01/2020
37610C-AE-7	Ginn-LA CS LLC 2nd Lien TL Nt 2		01/18/2013	Direct			1,500,000													06/08/2013
377372-AC-1	Glaxosmithkline Cap Inc Co Gtd Nt		05/15/2013	Maturity		9,750,000	9,750,000	9,822,452	9,756,683		(6,683)		(6,683)		9,750,000				236,438	05/15/2013
38119#-AA-2	Golden Spread Elec Cooperative 1st Mtg B		11/06/2013	Redemption 100.0000		931,520	931,520	931,520	931,520						931,520				40,253	05/06/2025
382388-AV-8	Goodrich B F Co Sr Nt 6.125% 03/01/19		08/23/2013	Call 119.9603		11,996,030	10,000,000	9,575,250	9,704,579		2,291,452		2,291,452		11,996,030				598,889	03/01/2019
387328-A@-6	Granite Construction Co Sr Nt		05/01/2013	Redemption 100.0000		555,556	555,556	575,676	559,805		(4,249)		(4,249)		555,556				19,333	05/01/2013
39121J-A*-1	Great River Energy 1st Mtg Bd		07/01/2013	Redemption 100.0000		697,675	697,675	697,675	697,675						697,675				40,535	07/01/2021
39121J-AH-3	Great River Energy 1st Mtg Bd		07/01/2013	Redemption 100.0000		484,000	484,000	484,000	484,000						484,000				21,674	07/01/2030
393505-QX-3	Green Tree Finl Corp Mfg ABS Hsg Ser 199		12/15/2013	Paydown		3,821	3,821	3,821	3,821						3,821				147	01/15/2028
39539M-AA-7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		12/26/2013	Paydown		1,697,701	1,697,701	1,584,660	1,584,660		113,040		113,040		1,697,701				3,392	06/25/2037
39839#-AB-7	Griffith Labs Intl Inc Sr Nt		12/20/2013	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				109,000	12/20/2015
404122-AJ-2	HCA Inc Term Ln B2 Nt 1		09/30/2013	Tax Free Exchange		4,875,582	4,880,504	4,874,278	4,874,616		966		966		4,875,582				121,312	03/31/2017
404122-AL-7	HCA Inc Term Ln B3 Nt 1		04/25/2013	Tax Free Exchange		2,013,298	2,035,071	2,011,042	2,012,073		1,225		1,225		2,013,298				22,463	05/01/2018
40624@-AG-5	Hallmark Cards Inc Nt 7.780% 12/13/15		12/05/2013	Call 114.6610		5,733,050	5,000,000	5,080,350	5,035,097		697,953		697,953		5,733,050				335,693	12/13/2015
41164Y-AB-7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		12/19/2013	Paydown		1,888,024	1,888,024	1,840,234	1,865,660		22,365		22,365		1,888,024				4,632	07/19/2047
41242*-AB-8	Hardwood Funding LLC Sr Nt		06/07/2013	Various		15,000,000	15,000,000	14,412,450	14,959,463		40,537		40,537		15,000,000				371,250	06/07/2013
42210*-AX-6	H E Butt Grocery Co Sr Nt		10/01/2013	Various		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				343,500	10/01/2013
42346#-AE-1	Helmerich & Payne Inc Sr Nt		07/21/2013	Redemption 100.0000		2,000,000	2,000,000	2,035,400	2,016,570		(16,570)		(16,570)		2,000,000				122,000	07/21/2016
42830Q-AH-3	Hexion Specialty Chemicals Revolver Nt 2		01/01/2013																17,403	05/31/2011
43708A-AD-4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S		11/01/2013	Paydown		188,582	188,582	188,582	188,582						188,582				7,314	05/25/2033
43709B-AE-9	Indymac Resident ABS Tr RMBS Ser 2006-C		12/26/2013	Paydown		3,533,277	3,533,277	3,276,283	3,263,572		269,705		269,705		3,533,277				(1,253)	08/25/2036
43769D-AL-4	Homestar Mtg Acceptance Corp RMBS Ser 20		12/26/2013	Paydown		1,099,313	1,099,313	1,076,812	1,078,308		21,005		21,005		1,099,313				3,445	06/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
438499-AB-1	Honeywell En Sav Perf CtrctTr ABS PTC Se	0	12/01/2013	Redemption 100.0000		445,700	445,700	325,620	441,966					(116,346)	445,700	120,080		120,080	16,977	08/01/2015
441060-AJ-9	Hospira Inc Sr Nt 6.050% 03/30/17		08/13/2013	Various		17,888,984	16,600,000	18,680,349	18,387,180		(232,845)		(232,845)		18,154,336		(265,352)	(265,352)	849,171	03/30/2017
441060-AL-4	Hospira Inc Sr Nt 5.600% 09/15/40		04/30/2013	Barclays Capital		3,911,520	3,750,000	3,934,125	3,932,792		(1,001)		(1,001)		3,931,791		(20,272)	(20,272)	130,931	09/15/2040
45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2		12/26/2013	Paydown		215,749	215,749	211,202	211,202		4,547		4,547		215,749				747	08/25/2035
45254T-NY-6	IMPAC Secd Assets CMN Owner Tr RMBS Ser		12/01/2013	Paydown		1,197,359	1,197,359	1,197,245	1,195,543		1,815		1,815		1,197,359				29,850	03/25/2034
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		12/01/2013	Paydown		968,893	968,893	968,889	967,093		1,799		1,799		968,893				23,156	08/25/2034
45475Q-AD-5	Indiana Gas Co MT Nt 6.690% 06/10/13		06/10/2013	Maturity		1,000,000	1,000,000	1,105,440	1,006,565		(6,565)		(6,565)		1,000,000				49,246	06/10/2013
456606-AG-7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2		12/01/2013	Paydown		98,675	66,407	43,936	22,471				22,471		66,407		(66,407)	(66,407)	4,593	06/25/2031
45660L-HT-9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3		12/01/2013	Paydown		846,048	846,048	845,783	844,857		1,191		1,191		846,048				24,855	04/25/2035
45660L-PE-3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C		12/01/2013	Paydown		530,938	533,181	140,893	99,265	41,628	353,065		394,693		493,958		36,981	36,981	15,633	06/25/2035
45660L-SS-9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C		12/01/2013	Paydown		870,953	939,302	907,062	907,062		19,318		19,318		926,380		(55,428)	(55,428)	26,697	07/25/2035
45660L-XA-2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1		12/01/2013	Paydown		1,242,040	1,265,084	1,016,292	1,016,292		165,943		165,943		1,182,235		59,804	59,804	35,267	10/25/2035
45660N-UM-5	Residential Asset Sec Tr RMBS Ser 2003-A		12/01/2013	Paydown		968,060	968,060	911,595	921,210		46,850		46,850		968,060				25,407	09/25/2033
45660N-W5-0	Residential Asset Sec Tr RMBS Ser 2004-R		12/01/2013	Paydown		571,952	571,175	587,596	572,385		(892)		(892)		571,493		459	459	17,187	08/25/2034
45660N-YZ-2	Residential Asset Sec Tr RMBS Ser 2004-R		12/01/2013	Paydown		989,761	987,207	900,827	965,566		2,589		2,589		968,155		21,606	21,606	21,183	08/25/2033
45661K-AG-5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		12/01/2013	Paydown		579,283	1,026,428	718,360	718,360						718,360		(139,077)	(139,077)	15,435	06/25/2036
45662B-AD-1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		12/01/2013	Paydown		2,295,550	2,295,550	2,172,204	2,172,204		123,346		123,346		2,295,550				72,633	08/25/2036
45662D-AA-3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2		12/25/2013	Paydown		421,896	496,784	387,917	387,917						387,917		33,980	33,980	1,005	11/25/2036
46051M-AA-0	International Transmission Co 1st Mtg Bd		07/15/2013	Maturity		3,000,000	3,000,000	2,998,080	2,999,873		127		127		3,000,000				133,500	07/15/2013
465685-AA-3	ITC Holdings Corp Deb 5.250% 07/15/13		07/15/2013	Various		7,500,000	7,500,000	7,083,306	7,444,308		55,692		55,692		7,500,000				393,750	07/15/2013
466247-EN-9	JP Morgan Mtg Tr RMBS Ser 2004-S1 Cl 1A4		12/01/2013	Paydown		3,393,897	3,393,897	3,269,012	3,348,659		45,238		45,238		3,393,897				81,495	09/25/2034
466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3		12/01/2013	Paydown		1,143,008	1,143,008	1,152,474	1,149,256		(6,248)		(6,248)		1,143,008				37,219	01/25/2035
466247-TW-3	JP Morgan Mtg Tr RMBS Ser 2005-A6 Cl 3A2		12/01/2013	Paydown		1,263,503	1,263,503	1,252,842	1,259,414		4,090		4,090		1,263,503				20,589	09/25/2035
466247-VP-5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2		11/01/2013	Paydown		815,118	815,118	755,258	785,446		27,443		27,443		812,889		2,229	2,229	29,243	09/25/2020
466247-YS-6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6		12/01/2013	Paydown		427,380	427,380	420,302	425,859		1,521		1,521		427,380				6,655	11/25/2035
46625M-CW-7	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		12/01/2013	Paydown		4,555,350	4,555,350	4,716,033	4,545,091		10,259		10,259		4,555,350				189,613	04/15/2035
46625Y-P6-4	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		05/01/2013	Paydown		44,498	44,498	50,211	49,097		(4,599)		(4,599)		44,498				886	04/15/2043
46627M-AA-5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		12/01/2013	Paydown		481,066	481,066	436,497	436,497		44,569		44,569		481,066				14,754	12/25/2035
46627M-AP-2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		12/01/2013	Paydown		469,751	508,165	446,795	446,795						446,795		22,956	22,956	15,731	12/25/2035
46627M-EH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		12/01/2013	Paydown		556,753	585,045	484,969	484,969						484,969		71,784	71,784	20,633	03/25/2036
46629D-AK-1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2		12/01/2013	Paydown		546,425	644,144	452,643	452,643						452,643		93,782	93,782	10,008	01/25/2037
46629E-AH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C		12/01/2013	Paydown		3,410,629	4,342,879	3,941,878	3,941,878						3,941,878		(531,249)	(531,249)	153,788	09/25/2036
47922*-AM-8	Johnson /S C/ & Son Inc Sr Nt		12/04/2013	Redemption 100.0000		600,000	600,000	600,000	600,000						600,000				40,440	12/04/2013
484168-AC-3	Kaneb Pipe Line Op Ptnrshp LP Sr Nt		06/01/2013	Maturity		9,400,000	9,400,000	9,142,148	9,372,670		27,330		27,330		9,400,000				276,125	06/01/2013
487836-BJ-6	Kellogg Co Sr Nt 3.125% 05/17/22		10/30/2013	Citigroup		19,665,200	20,000,000	19,906,500	19,911,487		6,906		6,906		19,918,393		(253,193)	(253,193)	602,431	05/17/2022
49326E-EB-5	KeyCorp Sr Nt Ser H 6.500% 05/14/13		05/14/2013	Maturity		1,750,000	1,750,000	1,742,790	1,749,390		610		610		1,750,000				56,875	05/14/2013
49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt		12/30/2013	Redemption 100.0000		383,715	383,715	383,715	383,715						383,715				11,538	12/30/2013
50204#-AA-3	LMB Funding LP CTL Ser A		12/21/2013	Maturity		6,692,308	6,692,308	6,835,308	6,709,499		(17,192)		(17,192)		6,692,308				525,263	12/21/2013
52108H-2S-2	LB-UBS Comm Mtg Tr CMBS Ser 2005-C1 Cl A		03/11/2013	Paydown		24,744	24,744	23,629	24,720		24		24		24,744				151	02/15/2030
52108H-E3-4	LB-UBS Comm Mtg Tr CMBS Ser 2004-C4 Cl A		11/11/2013	Paydown		135,989	135,989	135,266	135,817		171		171		135,989				5,677	06/15/2029
52108H-K7-8	LB-UBS Comm Mtg Tr CMBS Ser 2004-C6 Cl A		12/11/2013	Paydown		767,310	767,310	735,719	760,173		7,138		7,138		767,310				29,000	08/15/2029
52108H-ZY-3	LB-UBS Comm Mtg Tr CMBS Ser 2004-C2 Cl A		12/11/2013	Paydown		5,427,989	5,427,989	4,827,872	5,299,994		127,994		127,994		5,427,989				179,009	03/15/2036
52108M-AD-5	LB-UBS Comm Mtg Tr CMBS Ser 2005-C7 Cl A		12/11/2013	Paydown		1,129,074	1,129,074	1,155,748	1,132,882		(3,808)		(3,808)		1,129,074				65,060	11/15/2030
52109R-BM-2	LB-UBS Comm Mtg Tr CMBS Ser 2007-C7 Cl A		12/11/2013	Paydown		7,976,724	7,976,724	8,031,440	8,003,556		(26,833)		(26,833)		7,976,724				319,503	09/15/2045
52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		12/10/2013	Various		844,987	844,987	916,330	874,156		(29,168)		(29,168)		844,987				28,531	04/10/2017
52465#-BH-7	Legg Mason Mtg Cap Corp Ser 2002-CTL-12		12/10/2013	Various		313,043	313,043	354,243	327,692		(14,649)		(14,649)		313,043				11,639	04/10/2017
52465#-BP-9	Legg Mason Mtg Cap Corp Ser 2003-CTL-21		12/01/2013	Redemption 100.0000		1,140,874	1,140,874	1,078,743	1,104,848		36,027		36,027		1,140,874				29,533	03/01/2023
524660-AS-6	Leggett & Platt Inc Nt		04/01/2013	Maturity		1,500,000	1,500,000	1,473,240	1,499,008		992		992		1,500,000				35,250	04/01/2013
52467@-AA-3	Legg Mason Mtg Cap Corp CTL		12/15/2013	Redemption 100.0000		279,288	279,288	292,365	285,652		(6,364)		(6,364)		279,288				11,318	12/15/2021
52467@-AH-8	Legg Mason Mtg Cap Corp CTL		12/15/2013	Redemption 100.0000		141,113	141,113	147,996	144,539		(3,426)		(3,426)		141,113				5,992	01/15/2021
52467@-AW-5	Legg Mason Mtg Cap Corp CTL		02/05/2013	Various		4,985,902	4,985,902	4,985,902	4,985,902						4,985,902				42,027	02/05/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption																
52467@-BC-8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl		12/15/2013	100.0000		465,344	465,344	520,120	487,862		(22,518)		(22,518)		465,344				20,929	11/15/2018
525170-BL-9	Lehman ABS Corp RMBS Ser 2003-1 Cl A1		12/01/2013	Paydown		2,368,198	2,368,198	2,197,984	2,247,371		120,827		120,827		2,368,198				64,829	12/25/2033
52518R-CD-6	Lehman Structured Sec Corp RMBS Ser 2005		12/26/2013	Paydown		164,041	164,041	90,104	34,048	77,617	73,936	21,561	129,992		164,041				604	09/26/2045
54600#-AC-1	Louis Dreyfus Commodities LLC Sr Nt		12/17/2013	Maturity		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				565,600	12/17/2013
546268-AF-0	Louisiana Land & Expl Co Deb		04/15/2013	Various		8,500,000	8,500,000	8,723,470	8,506,600		(6,600)		(6,600)		8,500,000				324,063	04/15/2013
55265K-F6-1	Master Asset Sec Tr RMBS Ser 2003-7 Cl 4		12/01/2013	Paydown		1,485,787	1,485,787	1,400,161	1,439,011		46,776		46,776		1,485,787				41,819	09/25/2033
55265K-QM-4	Master Asset Sec Tr RMBS Ser 2003-1 Cl 2		12/01/2013	Paydown		779,375	779,375	796,911	785,963		(5,711)		(5,711)		780,252		(877)	(877)	27,100	02/25/2033
55265K-RQ-4	Master Asset Sec Tr RMBS Ser 2003-2 Cl 2		12/01/2013	Paydown		574,474	574,474	569,268	571,850		2,624		2,624		574,474				13,449	03/25/2018
55265W-CA-9	Master Seasoned Securities Tr RMBS Ser 2		12/01/2013	Paydown		154,525	154,525	159,644	159,298		(4,772)		(4,772)		154,525				5,664	08/25/2032
55275S-AC-4	Master Alternative Loans Tr RMBS Ser 200		12/01/2013	Paydown		2,359,349	2,359,349	2,365,450	2,360,419		(920)		(920)		2,359,499		(149)	(149)	58,838	10/25/2036
				Redemption																
563553-AS-5	Manitowoc Co Inc Term Ln B (New) Nt 1		12/30/2013	100.0000		506,250	506,250	504,181	504,279		1,971		1,971		506,250				22,658	11/13/2017
573275-AN-4	Martin Marietta Corp Deb		04/15/2013	Maturity		2,000,000	2,000,000	1,883,800	1,996,677		3,323		3,323		2,000,000				73,750	04/15/2013
574599-AN-6	Masco Corp Deb 7.125% 08/15/13		08/15/2013	Maturity		1,000,000	1,000,000	993,750	999,647		353		353		1,000,000				71,250	08/15/2013
576434-2D-5	Master Asset Securitization Tr RMBS Ser		12/01/2013	Paydown		1,474,063	2,384,260	1,825,999	1,825,999						1,825,999		(351,936)	(351,936)	78,644	03/25/2036
576434-A2-0	Master Asset Securitization Tr RMBS Ser		12/01/2013	Paydown		801,858	801,858	809,877	807,167		(5,309)		(5,309)		801,858				19,973	01/25/2035
576434-J5-4	Master Asset Securitization Tr RMBS Ser		12/01/2013	Paydown		851,773	851,773	866,945	860,336		(8,564)		(8,564)		851,773				20,260	03/25/2035
576434-N2-6	Master Asset Securitization Tr RMBS Ser		12/01/2013	Paydown		1,285,205	1,285,205	1,263,618	1,267,562		16,456		16,456		1,284,018		1,187	1,187	35,476	04/25/2035
576434-UH-5	Master Asset Securitization Tr RMBS Ser		12/01/2013	Paydown		1,002,680	1,002,680	1,002,680	1,002,680						1,002,680				26,824	08/25/2034
576434-WD-2	Master Asset Securitization Tr RMBS Ser		12/01/2013	Paydown		1,419,950	1,419,950	1,431,043	1,419,803		147		147		1,419,950				48,009	09/25/2034
576434-YM-0	Master Asset Securitization Tr RMBS Ser		12/01/2013	Paydown		1,540,140	1,540,140	1,471,845	1,481,270		58,869		58,869		1,540,140				57,806	12/25/2034
57643M-FN-9	Master Asset Securitization Tr RMBS Ser		12/01/2013	Paydown		1,936,554	1,936,554	1,878,457	1,906,723		29,831		29,831		1,936,554				38,509	07/25/2034
577081-AS-1	Mattel Inc Nt 5.625% 03/15/13		03/15/2013	Maturity		5,000,000	5,000,000	4,989,750	4,999,539		461		461		5,000,000				140,625	03/15/2013
				Redemption																
577778-AT-0	May Dept Stores Co Amortiz Deb		10/15/2013	100.0000		50,000	50,000	61,644	54,218		(4,218)		(4,218)		50,000				3,563	04/15/2021
579780-AG-2	McCormick & Co Inc MT Nt		09/01/2013	Maturity		13,000,000	13,000,000	12,975,820	12,996,416		3,584		3,584		13,000,000				682,500	09/01/2013
				Redemption																
58528#-ES-2	Meijer Inc Sr Secd Nt Ser B-1		12/01/2013	100.0000		63,500	63,500	61,585	63,255		245		245		63,500				3,262	06/01/2014
				Redemption																
58528#-EX-1	Meijer Inc Sr Secd Nt Ser B-2		12/01/2013	100.0000		68,000	68,000	65,953	67,738		262		262		68,000				3,494	06/01/2014
				Redemption																
58528#-FC-6	Meijer Inc Sr Secd Nt Ser B-3		12/01/2013	100.0000		68,250	68,250	66,191	67,987		263		263		68,250				3,506	06/01/2014
587405-AB-7	Mercantile Bankshares Corp Sub Nt Ser B		04/15/2013	Various		14,400,000	14,400,000	14,096,780	14,395,258		4,742		4,742		14,400,000				333,000	04/15/2013
				Morgan Stanley & Co Inc																
589331-AS-6	Merck & Co Inc Sr Nt 3.600% 09/15/42		08/12/2013			8,469,200	10,000,000	9,841,100	9,841,998		1,884		1,884		9,843,881		(1,374,681)	(1,374,681)	336,000	09/15/2042
589929-RK-6	Merrill Lynch Mtg Investors RMBS Ser 199		11/01/2013	Paydown		14,634	14,634	14,044	14,539		90		90		14,629		5	5	869	07/25/2027
589929-XZ-6	Merrill Lynch Mtg Investors RMBS Ser 200		12/01/2013	Paydown		300,303	340,971	340,833	343,401		(1,774)		(1,774)		341,627		(41,323)	(41,323)	15,501	09/25/2032
59020U-J2-2	Merrill Lynch Crd Bse A S & S RMBS Ser 2		07/01/2013	Paydown		202,784	202,784	202,277	202,027		757		757		202,784				4,596	05/25/2046
59020U-P7-4	Merrill Lynch Crd Bse A S & S RMBS Ser 2		12/01/2013	Paydown		1,145,220	1,145,220	1,114,942	1,124,918		20,302		20,302		1,145,220				25,201	08/25/2036
59022H-HG-0	Merrill Lynch Mortgage Tr CMBS Ser 2005-		12/01/2013	Paydown		1,455,994	1,455,994	1,463,920	1,454,576		1,418		1,418		1,455,994				59,207	06/12/2043
591894-BW-9	Metropolitan Edison Company Sr Nt		12/26/2013	Call 101.2085		2,193,189	2,167,000	2,000,704	2,121,777		71,412		71,412		2,193,189				130,584	04/01/2014
59549W-AB-9	Mid State Tr ABS Ser 11 Cl M1		12/15/2013	Paydown		115,536	115,536	115,533	115,535						115,536				3,651	07/15/2038
				Redemption																
598326-A*-7	Midwest Ind Trans Sys Opr Inc Sr Nt		02/28/2013	100.0000		857,143	857,143	857,143	857,143						857,143				19,800	02/28/2013
				Redemption																
598326-A@-5	Midwest Ind Trans Sys Opr Inc Sr Nt		01/16/2013	100.0000		2,428,571	2,428,571	2,452,781	2,430,684		(2,112)		(2,112)		2,428,571				54,521	01/16/2014
600388-AB-8	Miller Brewing Co Nt 5.500% 08/15/13		08/15/2013	Various		27,000,000	27,000,000	26,686,770	26,957,103		42,897		42,897		27,000,000				1,485,000	08/15/2013
60755#-AC-1	Modern Continental Const Hold 2nd Amende		01/01/2013																326,619	12/31/2008
617451-CP-2	Morgan Stanley Cap I Tr CMBS Ser 2006-T2		12/01/2013	Paydown		807,099	807,099	811,526	805,848		1,251		1,251		807,099				37,308	10/12/2052
61745M-2C-6	Morgan Stanley Cap I CMBS Ser 2005-IQ9 C		08/01/2013	Paydown		5,385,990	5,385,990	5,410,862	5,380,120		5,869		5,869		5,385,990				141,897	07/15/2056
61745M-2D-4	Morgan Stanley Cap I CMBS Ser 2005-IQ9 C		09/01/2013	Paydown		4,000,000	4,000,000	4,017,720	3,997,605		2,395		2,395		4,000,000				143,746	07/15/2056
61745M-5P-4	Morgan Stanley Cap I CMBS Ser 2005-T19 C		07/01/2013	Paydown				532,921	46,373		(46,373)		(46,373)						61,930	06/12/2047
61745M-6D-0	Morgan Stanley Cap I CMBS Ser 2005-HQ6 C		12/01/2013	Paydown		1,531,934	1,531,934	1,540,343	1,530,656		1,278		1,278		1,531,934				42,337	08/13/2042
61745M-6E-8	Morgan Stanley Cap I CMBS Ser 2005-HQ6 C		12/01/2013	Paydown		1,981,617	1,981,617	1,992,510	1,980,602		1,015		1,015		1,981,617				52,504	08/13/2042
61745M-F6-5	Morgan Stanley Cap I CMBS Ser 2004-RR2 C		07/01/2013	Paydown		2,500,000	2,500,000	2,526,015	2,490,899		9,101		9,101		2,500,000				57,644	10/28/2033
61745M-VB-6	Morgan Stanley Cap I CMBS Ser 2004-T13 C		12/01/2013	Paydown		5,000,000	5,000,000	5,025,465	4,994,847		5,153		5,153		5,000,000				160,330	09/13/2045
61745M-VC-4	Morgan Stanley Cap I CMBS Ser 2004-T13 C		12/01/2013	Paydown		2,273,971	2,273,971	2,285,884	2,272,326		1,644		1,644		2,273,971				108,241	09/13/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61745M-VW-0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl		12/01/2013	Paydown		156,163	156,163	156,163	156,163						156,163				3,991	11/25/2018
61745M-WN-9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl		12/01/2013	Paydown		402,491	402,491	383,435	393,317		9,174		9,174		402,491				10,198	11/25/2033
61746W-ZC-7	Morgan StanleyDeanWitter Cap I CMBS Ser		12/01/2013	Paydown		11,214,119	11,214,119	11,271,748	11,198,887		15,232		15,232		11,214,119				192,213	11/13/2036
61750C-AF-4	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C		12/01/2013	Paydown		715,986	715,986	710,812	715,124		861		861		715,986				27,877	07/12/2044
61836*-AB-8	Morrison & Foerster LLP Sr Nt		09/07/2013	Redemption 100.0000		318,182	318,182	318,182	318,182						318,182				22,241	09/07/2013
628464-A@-8	Myers Industries Inc Sr Nt		12/12/2013	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				272,400	12/12/2013
63080#-AA-5	NARA Caves Lease Tr CTL		12/15/2013	Call 100.0000		253,499	253,499	253,499	253,499						253,499				7,336	09/15/2028
63615#-AB-7	National Football League Sr Nt Ser A		10/15/2013	Redemption 100.0000		595,153	595,153	601,977	597,390		(2,237)		(2,237)		595,153				29,439	10/15/2017
636180-BG-5	National Fuel Gas Sr Nt		01/28/2013	Bonds Direct		5,996,250	5,000,000	5,598,050	5,449,496		(6,217)		(6,217)		5,443,279		552,971	552,971	95,694	04/15/2018
636180-BJ-9	National Fuel Gas Sr Nt		02/13/2013	Morgan/JP/Securities - Bonds		20,335,150	15,577,000	18,956,111	18,119,654		(45,586)		(45,586)		18,074,068		2,261,083	2,261,083	408,896	05/01/2019
636516-AB-2	National Inst of Hlth Fishers CTL Pl I B		07/15/2013	Redemption 100.0000		78,928	78,928	78,928	78,928						78,928				4,218	01/15/2024
63651P-AA-2	National Inst Health Twinbrook CTL B Bld		12/15/2013	Redemption 100.0000		546,701	546,701	557,131	551,655		(4,954)		(4,954)		546,701				17,458	01/15/2019
636930-AA-7	NIH 5635 Fishers Place CTL		12/15/2013	Various		1,485,845	1,485,845	1,485,845	1,485,845						1,485,845				43,437	03/15/2014
64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2		12/01/2013	Paydown		48,466	48,466	48,455	48,388		77		77		48,466				1,187	11/25/2033
65409Y-AM-7	Nielsen Finance LLC (VNU) Non-Extended T		02/28/2013	Redemption 100.0000		54,766	54,766	54,732	54,742		23		23		54,766				269	08/09/2013
65535V-BZ-0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C		12/01/2013	Paydown		163,954	163,954	164,107	163,720		234		234		163,954				4,713	08/25/2033
65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		12/01/2013	Paydown		649,036	649,036	649,022	647,655		1,381		1,381		649,036				13,590	03/25/2034
65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		12/01/2013	Paydown		275,719	275,719	273,543	274,214		1,505		1,505		275,719				8,042	07/25/2034
65535V-HF-8	Nomura Asset Sec Corp RMBS Ser 2005-AP1		12/01/2013	Paydown		82,235	82,235	80,564	81,705		529		529		82,235				3,008	02/25/2035
65535V-HH-4	Nomura Asset Sec Corp RMBS Ser 2005-AP1		12/01/2013	Paydown		169,522	169,522	168,674	168,795		727		727		169,522				4,645	02/25/2035
65535V-US-5	Nomura Asset Sec Corp RMBS Ser 2006-AR2		11/25/2013	Paydown		139,857	139,857	67,813	67,813		72,043		72,043		139,857				294	04/25/2036
656780-A*-4	North American Coal Corp Sr Nt		10/04/2013	Various		1,285,714	1,285,714	1,285,714	1,285,714						1,285,714				77,914	10/04/2014
665859-AJ-3	Northern Trust Corp Sr Nt		08/15/2013	Maturity		4,000,000	4,000,000	3,984,440	3,997,831		2,169		2,169		4,000,000				220,000	08/15/2013
66586G-CA-3	Northern Trust Co Sub Bk Nt		02/01/2013	Maturity		2,300,000	2,300,000	2,213,658	2,298,965		1,035		1,035		2,300,000				52,900	02/01/2013
67073E-AG-5	Nuveen Investments Inc Extended Term Ln		02/28/2013	Redemption 100.0000		1,139,053	1,139,053	1,139,053	1,139,053						1,139,053				22,154	05/13/2017
67073E-AG-5	Nuveen Investments Inc Extended Term Ln		02/28/2013	Redemption 100.0000		1,693,397	1,693,397	1,693,397	1,693,397						1,693,397				17,660	05/13/2017
67073E-AK-6	Nuveen Investments Inc New Extended Term		02/28/2013	Redemption 100.0000		530,203	530,203	530,203	530,203						530,203				10,312	05/13/2017
67073E-AK-6	Nuveen Investments Inc New Extended Term		02/28/2013	Redemption 100.0000		717,139	717,139	717,139	717,139						717,139				7,176	05/13/2017
67112*-AB-0	OWT Homelite Royal Funding Tr Sr Nt		06/30/2013	Maturity		6,000,000	6,000,000	6,050,988	6,008,154		(8,154)		(8,154)		6,000,000				201,000	06/30/2013
674135-CT-3	Oakwood Mtg Inv Inc ABS Sr Sub PTC 1997-		01/01/2013	Paydown		519	519	523	518		1		1		519				3	02/15/2028
67773#-AE-0	Ohio Valley Electric Corp Sr Nt		12/15/2013	Redemption 100.0000		420,513	420,513	423,443	422,721		(2,208)		(2,208)		420,513				18,698	02/15/2026
67773#-AF-7	Ohio Valley Electric Corp Sr Nt		12/15/2013	Redemption 100.0000		105,902	105,902	105,902	105,902						105,902				4,709	02/15/2026
67773#-AG-5	Ohio Valley Electric Corp Sr Nt		12/15/2013	Redemption 100.0000		106,745	106,745	106,745	106,745						106,745				4,746	02/15/2026
679574-AG-8	Old Dominion Elec 1st Mtg Bd		12/01/2013	Redemption 100.0000		378,125	378,125	383,531	382,201		(4,076)		(4,076)		378,125				23,482	12/01/2028
68210*-AC-7	Omega Leasing LLC Sr Nt		10/12/2013	Redemption 100.0000		382,769	382,769	382,769	382,769						382,769				14,306	07/12/2016
68240M-AH-1	125 Home Loan Owner Trust RMBS Ser 1998-		03/01/2013	Paydown		52,976	52,976	52,121	52,765		211		211		52,976				769	02/15/2029
68389X-AM-7	Oracle Corp Sr Nt 5.375% 07/15/40		08/13/2013	Goldman Sachs & Company		16,282,650	15,000,000	18,050,150	18,014,860		(37,902)		(37,902)		17,976,958		(1,694,308)	(1,694,308)	882,396	07/15/2040
685788-AB-3	Oreck Corp 2nd Lien TL Nt 1		07/25/2013	Redemption 100.0000		726,844	726,844	254,395	254,395		472,448		472,448		726,844				15,609	03/19/2016
69351H-AB-8	Prime Property Funding Nt		09/24/2013	Call 101.6300		5,081,502	5,000,000	5,048,850	5,008,622		72,880		72,880		5,081,502				327,708	01/15/2014
69352J-AM-9	PPL Energy Supply LLC Sr Nt		07/15/2013	Maturity		24,000,000	24,000,000	24,014,550	24,001,746		(1,746)		(1,746)		24,000,000				1,512,000	07/15/2013
701538-AA-4	Parkway Bank & Tr CTL 7.500% 06/15/14		04/15/2013	Call 116.2608		260,741	224,273	229,653	225,018		35,723		35,723		260,741				4,295	06/15/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
701538-AA-4	Parkway Bank & Tr CTL 7.500% 06/15/14		03/15/2013	Redemption 100.0000		42,391	42,391	43,408	42,532		(141)		(141)		42,391				1,843	06/15/2014
718009-A@-2	Philadelphia Suburban Corp Sr Nt		07/31/2013	Various		4,400,000	4,400,000	4,400,000	4,400,000						4,400,000				214,280	07/31/2023
718172-AM-1	Philip Morris Intl Inc Sr Nt		08/12/2013	Credit Suisse First Boston		12,119,120	13,000,000	13,654,290	13,647,065		(7,565)		(7,565)		13,639,500		(1,520,380)	(1,520,380)	432,882	11/15/2041
718172-AP-4	Philip Morris Intl Inc Sr Nt		08/12/2013	Bank of America BISD Dealer		12,091,648	12,800,000	13,634,952	13,626,589		(9,360)		(9,360)		13,617,229		(1,525,581)	(1,525,581)	526,400	03/20/2042
71976*-AA-9	Pickering-Norvan Associates CTL		12/15/2013	Redemption 100.0000		149,758	149,758	160,087	151,498		(1,740)		(1,740)		149,758				6,463	11/15/2014
72153*-AA-2	Pillsbury Winthrop LLP Sr Nt Ser A-1		07/18/2013	Various		1,111,111	1,111,111	1,092,741	1,106,885		4,226		4,226		1,111,111				45,667	07/18/2015
72153*-AB-0	Pillsbury Winthrop LLP Sr Nt Ser A-2		11/14/2013	Various		1,000,000	1,000,000	967,353	991,028		8,972		8,972		1,000,000				42,100	11/14/2015
73019#-AB-8	PNC Equip Finc LLC ABS Priv Pl Nt Ser B		09/13/2013	Redemption 100.0000		182,999	182,999	182,999	182,999						182,999				4,117	09/13/2027
73019#-AC-6	PNC Equip Finc LLC ABS Priv Pl Nt Ser C		09/13/2013	Redemption 100.0000		550,299	550,299	550,299	550,299						550,299				12,382	09/13/2027
73316P-AF-7	Popular ABS Mtg Pass Thru Tr RMBS Ser 20		12/01/2013	Paydown		801,126	801,126	801,106	798,888		2,239		2,239		801,126				17,122	09/25/2034
73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt		12/31/2013	Redemption 100.0000		618,153	618,153	622,694	620,045		(1,892)		(1,892)		618,153				22,794	12/31/2018
73932#-AA-4	PowerMinn 9090 LLC Ser A Sr Sec Nt		04/29/2013	Call 100.0000		116,499	116,499	116,499	116,499						116,499				4,177	07/15/2027
73932#-AA-4	PowerMinn 9090 LLC Ser A Sr Sec Nt		10/15/2013	Redemption 100.0000		488,051	488,051	488,051	488,051						488,051				29,572	07/15/2027
74160M-BP-6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1		12/01/2013	Paydown		683,153	683,153	636,187	653,291		552		552		653,843		29,310	29,310	15,749	10/25/2033
74160M-KW-1	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A1		12/01/2013	Paydown		1,721,118	1,721,118	1,672,712	1,703,810		17,308		17,308		1,721,118				53,894	10/25/2035
742741-AA-9	Procter & Gamble ESOP Deb Ser A		07/01/2013	Various		1,842,143	1,842,143	2,416,556	2,263,354		(421,212)		(421,212)		1,842,143				130,343	01/01/2021
743873-AY-7	Provident Funding Mtg Loan Tr RMBS Ser 2		12/26/2013	Paydown		1,539,474	1,539,474	1,537,550	1,537,970		1,504		1,504		1,539,474				4,405	05/25/2035
743917-B@-4	Prudential Ins Co of America CMBS Ser 19		12/01/2013	Paydown		321	321	339	321	3	(3)				321				21	12/01/2015
74927#-AA-9	RB Investment Associates CTL		12/15/2013	Redemption 100.0000		117,881	117,881	117,881	117,881						117,881				4,661	12/15/2028
74927U-AW-8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1		12/01/2013	Paydown		1,723,205	1,723,205	1,728,590	1,725,838		(2,633)		(2,633)		1,723,205				59,227	04/25/2035
749581-AJ-3	Residential Funding Mtg Sec I RMBS Ser 2		12/01/2013	Paydown		1,227,413	1,355,831	1,359,221	1,357,253		(13)		(13)		1,357,240		(129,827)	(129,827)	20,483	01/25/2037
74975@-AA-2	RW James Inv Corp CTL 8.125% 05/10/13		05/10/2013	Redemption 100.0000		68,721	68,721	72,776	68,877		(156)		(156)		68,721				1,402	05/10/2013
74978A-AB-6	RAAC RMBS Ser 2007-SP1 Cl A2		12/26/2013	Paydown		5,587,629	5,587,629	5,445,280	5,445,280		37,249		37,249		5,482,529		105,100	105,100	16,569	03/25/2037
750754-AB-9	Railcar Leasing LLC ABS Ser 1 Cl A2		01/15/2013	Paydown		93,195	93,195	108,084	93,298		(103)		(103)		93,195				1,660	01/15/2013
751028-A#-8	Ralcorp Holdings Inc Sr Nt Ser C		02/28/2013	Call 103.8940		5,194,700	5,000,000	5,000,000	5,000,000		194,700		194,700		5,194,700				52,275	12/22/2013
751028-AA-9	Ralcorp Holdings Inc Sr Nt		01/31/2013	Call 129.0360		12,903,600	10,000,000	10,000,000	10,000,000		2,903,600		2,903,600		12,903,600				641,150	08/15/2018
751028-AF-8	Ralcorp Holdings Inc Nt		01/31/2013	Tax Free Exchange		14,981,351	15,000,000	14,976,000	14,981,186		165		165		14,981,351				417,375	08/15/2020
751028-B*-1	Ralcorp Holdings Inc Sr Nt Ser D		02/28/2013	Call 103.3488		295,282	285,714	285,714	285,714		9,568		9,568		295,282				2,636	12/22/2013
751028-E*-8	Ralcorp Holdings Inc Sr Nt		02/28/2013	Call 142.1190		14,211,900	10,000,000	10,000,000	10,000,000		4,211,900		4,211,900		14,211,900				195,000	05/28/2021
75114R-AD-7	Residential Accredit Loans Inc RMBS Ser		12/26/2013	Paydown		670,070	695,464	507,936	507,936						507,936		162,133	162,133	1,489	04/25/2036
75115L-AA-5	Residential Accredit Loans Inc RMBS Ser		12/26/2013	Paydown		2,247,647	2,247,647	1,926,320	1,926,320						1,926,320		321,327	321,327	4,701	08/25/2037
755920-AF-2	Receipts on Corp Sec Tr ABS Coll Tr Ser		11/15/2013	Redemption 100.0000		69,180	69,180	78,565	72,439		(3,259)		(3,259)		69,180				3,325	05/15/2017
755920-AG-0	Receipts on Corp Sec Tr ABS Coll Tr Ser		08/01/2013	Redemption 100.0000		471,178	471,178	519,600	487,981		(16,802)		(16,802)		471,178				23,092	08/01/2017
758202-AF-2	Reed Elsevier Cap Inc Co Gtd Nt		12/06/2013	Call 100.7790		9,070,107	9,000,000	9,008,400	9,001,986		68,121		68,121		9,070,107				970,688	01/15/2014
75970J-AB-2	Renaissance Home Equity Ln Tr RMBS Ser 2		12/26/2013	Paydown		445,621	445,621	397,722	397,722		41,208		41,208		438,930		6,690	6,690	543	04/25/2037
759950-AD-0	Renaissance Acceptance Mtg Crp RMBS Ser		12/26/2013	Paydown		940,217	940,217	940,217	940,217						940,217				11,328	06/25/2032
759950-EL-8	Renaissance Home Equity Ln Tr RMBS Ser 2		12/01/2013	Paydown		290,994	290,994	290,994	290,235		759		759		290,994				8,094	02/25/2035
760985-2G-5	Residential Asset Mtg Prod Inc RMBS Ser		12/26/2013	Paydown		601,134	601,134	601,134	601,134						601,134				2,573	10/25/2031
760985-7F-2	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2013	Paydown		447,403	466,405	271,539	271,539						271,539		175,865	175,865	12,361	07/25/2034
760985-M9-9	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2013	Paydown		581,462	581,462	581,460	580,678		785		785		581,462				12,069	01/25/2034
760985-RZ-6	Residential Asset Mtg Prod Inc RMBS Ser		02/01/2013	Paydown		32,813	32,813	13,986	13,986		18,827		18,827		32,813				315	02/25/2033
760985-US-8	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2013	Paydown		86,254	86,254	82,312	83,888		2,366		2,366		86,254				1,771	03/25/2033
760985-UX-7	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2013	Paydown		2,007,534	2,007,534	1,919,391	1,987,436		20,098		20,098		2,007,534				46,402	05/25/2033
760985-WP-2	Residential Asset Mtg Prod Inc RMBS Ser		11/01/2013	Paydown		480,695	480,695	480,685	479,990		705		705		480,695				9,769	03/25/2033
760985-ZF-1	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2013	Paydown		186,902	186,902	186,895	186,626		277		277		186,902				4,197	09/25/2033
76110H-3B-3	Residential Accredit Loans Inc RMBS Ser		12/01/2013	Paydown		1,296,687	1,296,687	1,177,948	1,177,948		118,739		118,739		1,296,687				45,322	04/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76110H-EU-9	Residential Accredit Loans Inc RMBS Ser		12/01/2013	Paydown		391,528	391,528	389,326	389,542		1,986		1,986		391,528				10,437	06/25/2033
76110H-JE-0	Residential Accredit Loans Inc RMBS Ser		12/01/2013	Paydown		1,382,133	1,382,133	1,395,954	1,380,016		2,117		2,117		1,382,133				44,271	09/25/2033
76110H-LP-2	Residential Accredit Loans Inc RMBS Ser		12/01/2013	Paydown		317,656	317,656	325,597	317,929		(274)		(274)		317,656				9,740	11/25/2033
76110H-UL-1	Residential Accredit Loans Inc RMBS Ser		05/01/2013	Paydown		262,505	262,505	260,700	261,592		913		913		262,505				2,936	06/25/2034
76110H-UV-9	Residential Accredit Loans Inc RMBS Ser		12/01/2013	Paydown		603,393	603,393	582,840	586,553		16,840		16,840		603,393				16,637	06/25/2034
76110H-X9-5	Residential Accredit Loans Inc RMBS Ser		12/01/2013	Paydown		3,149,012	3,149,012	3,191,327	3,151,152		(2,140)		(2,140)		3,149,012				94,850	03/25/2035
76110W-MC-7	Residential Asset Sec Corp RMBS Ser 2001		12/01/2013	Paydown		49,537	49,537	49,527	49,455		82		82		49,537				1,693	09/25/2031
76110W-RQ-1	Residential Asset Sec Corp RMBS Ser 2003		12/01/2013	Paydown		1,032,969	1,032,969	1,032,410	1,031,314		1,655		1,655		1,032,969				20,880	05/25/2033
76111X-ZX-4	Residential Funding Mtg Sec I RMBS Ser 2		12/01/2013	Paydown		242,673	349,497	219,483	156,956	190,842	63	126,052	64,853		221,809		20,864	20,864	5,960	11/25/2035
76112B-SN-1	Residential Asset Mtg Products RMBS Ser		12/01/2013	Paydown		1,826,626	1,826,626	1,740,432	1,789,005		37,620		37,620		1,826,626				48,076	09/25/2034
76112B-SV-3	Residential Asset Mtg Products RMBS Ser		12/01/2013	Paydown		4,088,362	4,088,362	3,953,095	4,032,031		56,331		56,331		4,088,362				101,642	09/25/2034
76112F-AG-6	Residential Asset Sec Tr RMBS Ser 2006-A		12/01/2013	Paydown		310,550	529,654	372,161	372,161						372,161		(61,611)	(61,611)	16,734	06/25/2036
761143-AD-8	Residential Asset Sec Tr RMBS Ser 2007-A		12/01/2013	Paydown		1,134,574	1,572,616	1,150,226	1,150,226						1,150,226		(15,652)	(15,652)	52,417	09/25/2037
76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A		12/01/2013	Paydown		1,156,702	1,376,856	1,254,178	1,254,178						1,254,178		(97,476)	(97,476)	43,172	05/25/2037
76126C-DE-9	RACERS Tr ABS Ser 1998-CCE-1 Cl A1		11/15/2013	Redemption 100.0000		258,463	258,463	253,371	256,488		1,975		1,975		258,463				12,912	05/15/2018
76126C-GB-2	RACERS Tr ABS Ser 1999-24-S-CCE Cl A1		11/15/2013	Redemption 100.0000		306,628	306,628	284,677	298,463		8,165		8,165		306,628				15,318	05/15/2018
761713-AE-6	Reynolds American Inc Nt		10/17/2013	Call 117.0747		43,686,435	37,315,000	42,108,952	40,208,266		3,478,169		3,478,169		43,686,435				2,497,514	06/01/2016
761713-AR-7	Reynolds American Inc Nt		10/17/2013	Call 111.2860		13,434,441	12,072,000	13,468,210	12,865,814		568,628		568,628		13,434,441				1,106,466	07/15/2015
762009-BJ-6	Residential Funding Mtg Sec I RMBS Ser 2		12/01/2013	Paydown		2,265,110	2,811,384	2,433,622	2,432,865						2,432,865		(167,755)	(167,755)	84,277	06/25/2037
771196-AQ-5	Roche Hldgs Inc Co Gtd Nt		03/21/2013	Call 104.0880		16,329,325	15,688,000	15,702,512	15,691,858		637,467		637,467		16,329,325				435,778	03/01/2014
771196-AS-1	Roche Hldgs Inc Co Gtd Nt		08/29/2013	Call 120.2350		5,357,672	4,456,000	4,702,595	4,626,927		730,745		730,745		5,357,672				265,875	03/01/2019
772739-AD-0	Rock-Tenn Co Nt 5.625% 03/15/13		03/15/2013	Various		3,000,000	3,000,000	2,992,440	2,999,804		196		196		3,000,000				84,375	03/15/2013
77340R-AB-3	Rockies Express Pipeline LLC Sr Nt		02/18/2013	Call 102.3430		7,164,010	7,000,000	6,996,360	6,999,600		164,410		164,410		7,164,010				258,854	07/15/2013
78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2		12/01/2013	Various		612,650	612,650	642,851	631,600		(18,950)		(18,950)		612,650				23,143	11/10/2028
78442F-AG-3	SLM Corp MT Nt Ser A 5.375% 01/15/13		01/15/2013	Maturity		2,000,000	2,000,000	2,066,100	2,000,396		(396)		(396)		2,000,000				53,750	01/15/2013
78532*-AD-5	Sabine Mining Co Sec Nt		08/21/2013	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				34,350	02/21/2032
785778-HD-6	SACO I Tr RMBS Ser 2005-6 Cl A		12/26/2013	Paydown		719,609	719,609	694,956	694,956		24,654		24,654		719,609				3,429	09/25/2035
786514-BU-2	Safeway Inc Sr Nt 4.750% 12/01/21		11/25/2013	Barclays Capital		30,119,910	30,000,000	29,949,433	29,953,640		3,796		3,796		29,957,436		162,474	162,474	1,347,417	12/01/2021
79548K-ZJ-0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19		12/01/2013	Paydown		8,984	8,984	9,063	8,948		36		36		8,984				300	06/25/2028
805564-HJ-3	Saxon Asset Securities Tr RMBS Ser 2000-		12/01/2013	Paydown		303,262	303,262	308,522	302,158		1,104		1,104		303,262				12,075	01/25/2032
805564-NM-9	Saxon Asset Securities Tr RMBS Ser 2003-		12/01/2013	Paydown		1,198,571	1,198,571	1,198,508	1,197,024		1,547		1,547		1,198,571				23,880	06/25/2032
80689*-AL-4	Schnuck Markets Inc Sr Nt		10/10/2013	Various		1,636,364	1,636,364	1,636,364	1,636,364						1,636,364				100,800	10/10/2021
81441P-CE-9	Security Natl Mtg Loan Tr RMBS Ser 2005-		12/01/2013	Paydown		605,331	605,331	605,247	603,476		1,855		1,855		605,331				15,880	02/25/2035
81683R-AJ-3	Seminole Tribe of Florida Sub Nt Ser 200		10/01/2013	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				117,060	10/01/2020
81744H-AD-5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2		12/01/2013	Paydown		1,536,351	1,536,351	1,448,181	1,448,181		88,170		88,170		1,536,351				22,954	02/20/2047
81775#-AA-7	SES Global Americas Gtd Sr Nt Ser A		09/30/2013	Various		5,428,572	5,428,572	5,500,953	5,437,317		(8,745)		(8,745)		5,428,572				287,171	09/30/2013
82454N-AA-6	Shiloh Texas Properties Ltd CTL		08/15/2013	Various		527,536	527,536	559,114	545,255		(17,719)		(17,719)		527,536				24,783	02/15/2020
82454N-AB-4	Shiloh Texas Properties Ltd CTL Ser B		08/15/2013	Various		136,903	136,903	136,903	136,903						136,903				5,414	02/15/2020
82669J-AC-2	Signature 6 Ltd CBO Nt Ser 6A Cl B HY		03/27/2013	Paydown		2,413,629	2,413,629	2,341,220	2,389,051		24,578		24,578		2,413,629				122,120	09/27/2016
832696-C*-7	Smucker /J M/ Co (The) Sr Nt		04/01/2013	Redemption 100.0000		2,500,000	2,500,000	2,475,130	2,483,540		16,460		16,460		2,500,000				69,375	04/01/2022
83611P-AP-6	Soundview Home Eq Loan Tr RMBS Ser 2001-		12/01/2013	Paydown		263,465	263,465	266,673	265,191		(1,726)		(1,726)		263,465				10,415	03/25/2030
842400-FK-4	Southern CA Edison Co 1st Mtg Bd		10/16/2013	Call 102.1150		15,317,250	15,000,000	14,923,800	14,980,796		336,454		336,454		15,317,250				936,771	03/15/2014
844741-AM-0	Southwest Airlines Co ABS PTC Ser A4		07/01/2013	Redemption 100.0000		254,559	254,559	319,851	264,683		(10,124)		(10,124)		254,559				11,783	07/01/2016
84474W-AA-8	Southwest Airlines Co ABS PTC Ser 1998-A		01/02/2013	Redemption 100.0000		175,962	175,962	189,600	180,634		(4,672)		(4,672)		175,962				5,745	07/02/2019
84751P-LP-2	Specialty Underw & Residen Fin RMBS Ser		12/01/2013	Paydown		117,389	117,389	88,256	88,256		29,133		29,133		117,389				1,648	02/25/2037
84986*-AC-6	Spring Mtn Rd Assoc ABS Sec Nt		07/01/2013	Redemption 100.0000		47,668	47,668	51,208	48,904		(1,236)		(1,236)		47,668				3,042	07/01/2017
852212-AA-7	Square Butte Elec Coop 1st Mtg Bd Ser 19		01/01/2013	Redemption 100.0000		464,132	464,132	464,132	464,132						464,132				15,131	01/01/2014
85231C-AA-3	St Louis Fed Office Bldg Tr CTL GSA Gtd		07/15/2013	Redemption 100.0000		192,778	192,778	192,778	192,778						192,778				10,047	01/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85231C-AB-1	St Louis Fed Office Bldg Tr CTL GSA Gtd		12/15/2013	Redemption 100.0000		357,376	357,376	357,376	357,376						357,376				10,288	01/13/2019
861832-A#-0	Stonehenge Cap Fund NY LLC ABS Sr Struct		12/15/2013	Redemption 100.0000		32,614	32,614	32,614	32,614						32,614				1,735	12/15/2016
86187#-AA-8	Stonehenge Cap Fd TX LP ABS Sr Structure		08/01/2013	Redemption 100.0000		827,483	827,483	827,483	827,483						827,483				55,714	08/01/2015
863576-AC-8	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2013	Paydown		679,491	679,491	684,507	682,673		(3,182)		(3,182)		679,491				25,245	04/25/2035
863576-BF-0	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2013	Paydown		2,956,481	2,950,721	2,968,702	2,959,156		(6,371)		(6,371)		2,952,785		3,696	3,696	88,789	05/25/2035
863576-CJ-1	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2013	Paydown		4,505,428	4,505,428	4,399,881	4,432,309		73,119		73,119		4,505,428				123,245	05/25/2035
863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004		12/01/2013	Paydown		66,442	66,442	67,013	66,838		(395)		(395)		66,442				1,121	10/25/2034
86359A-QK-2	Structured Asset Sec Corp RMBS Ser 2003-		12/01/2013	Paydown		1,033,026	1,033,026	1,032,380	1,031,589		1,437		1,437		1,033,026				24,461	04/25/2033
86359B-5U-1	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2013	Paydown		216,900	216,627	193,506	192,977		20,012		20,012		212,990		3,911	3,911	5,964	03/25/2035
86359B-G3-9	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2013	Paydown		2,379,235	2,379,235	2,378,119	2,374,097		5,138		5,138		2,379,235				58,837	10/25/2034
86359B-JU-6	Structured Asset Sec Corp RMBS Ser 2004-		11/01/2013	Paydown		371,761	371,761	371,703	371,220		541		541		371,761				8,070	03/25/2034
86359B-MK-4	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2013	Paydown		187,673	187,673	181,457	136,888	45,531	5,254		50,785		187,673				5,689	03/25/2034
86359B-WR-8	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2013	Paydown		163,115	163,115	164,185	163,361		(247)		(247)		163,115				4,203	07/25/2034
86359B-XL-0	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2013	Paydown		731,855	731,855	715,308	717,191		14,664		14,664		731,855				23,782	08/25/2034
86359B-ZG-9	Structured Asset Sec Corp RMBS Ser 2004-		11/01/2013	Paydown		1,576,770	1,576,770	1,576,277	1,573,157		3,613		3,613		1,576,770				36,692	09/25/2034
86359B-ZS-3	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2013	Paydown		1,994,833	1,994,833	2,023,508	2,014,243		(19,410)		(19,410)		1,994,833				54,487	09/25/2034
86359D-FQ-5	Structured Asset Sec Corp RMBS Ser 2005-		11/01/2013	Paydown		599,845	599,845	606,312	604,257		(4,412)		(4,412)		599,845				17,369	06/25/2035
86359D-GQ-4	Structured Asset Sec Corp RMBS Ser 2005-		11/01/2013	Paydown		926,335	926,335	929,049	925,391		945		945		926,335				24,633	12/25/2034
86361Q-AG-9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1		12/01/2013	Paydown		289	956,006	664,284	664,284						664,284		(663,994)	(663,994)	18,968	11/25/2036
86363A-AA-5	Structured Asset Sec Corp RMBS Ser 2006-		12/25/2013	Paydown		510,981	510,981	101,286	101,286		409,695		409,695		510,981				1,340	01/25/2037
86736G-AC-8	Sungard Data Systems Inc Term Ln A Nt 1		12/31/2013	Redemption 100.0000		153,375	153,375	153,375	153,375						153,375				1,990	02/28/2014
86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 8		03/08/2013	Redemption 100.0000		2,556,134	2,556,134	2,556,134	2,556,134						2,556,134				18,228	02/28/2016
86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 5		03/08/2013	Redemption 100.0000		318,926	318,926	318,926	318,926						318,926				2,274	02/28/2016
86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 7		03/08/2013	Redemption 100.0000		741,818	741,818	741,818	741,818						741,818				6,237	02/28/2016
86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 4		03/08/2013	Redemption 100.0000		1,483,636	1,483,636	1,483,636	1,483,636						1,483,636				19,447	02/28/2016
87244E-AG-7	TIAA Global Markets Co Gtd Nt		07/15/2013	Maturity		14,500,000	14,500,000	14,496,230	14,499,552		448		448		14,500,000				717,750	07/15/2013
88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt		12/30/2013	Various		598,765	598,765	598,765	598,765						598,765				22,922	03/30/2023
884903-BA-2	Thomson Reuters Corp Co Gtd Nt		07/15/2013	Maturity		5,000,000	5,000,000	4,852,600	4,979,951		20,049		20,049		5,000,000				297,500	07/15/2013
88642@-AD-9	Tidewater Inc Sr Nt 4.440% 07/30/13		07/30/2013	Various		22,000,000	22,000,000	21,752,000	21,981,794		18,206		18,206		22,000,000				976,800	07/30/2013
88732J-AK-4	Time Warner Cable Inc Sr Nt		07/01/2013	Maturity		9,000,000	9,000,000	9,010,830	9,001,255		(1,255)		(1,255)		9,000,000				558,000	07/01/2013
89222*-AB-1	Townsend Norwalk LLC CTL		09/26/2013	Call 125.2760		3,446,997	2,751,522	2,751,522	2,751,522		695,475		695,475		3,446,997				144,348	03/30/2021
89222*-AB-1	Townsend Norwalk LLC CTL		08/30/2013	Redemption 100.0000		98,413	98,413	98,413	98,413						98,413				2,638	03/30/2021
89655M-AA-0	Trinity Rail Leasing I LLC LBASS ETC		12/20/2013	Redemption 100.0000		372,836	372,836	372,836	372,836						372,836				20,965	04/23/2023
89655V-AA-0	Trinity Rail Leasing I LLC ABS Ser 2003-		12/12/2013	Paydown		354,666	354,666	354,666	354,666						354,666				10,299	10/12/2026
899038-AE-9	Tudor Investment Corp Sr Nt		06/13/2013	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				69,700	06/13/2013
90211E-AF-2	Asset Backed Funding Ctf RMBS Ser 01-AQ1		12/01/2013	Paydown		73,303	73,303	73,166	73,090		213		213		73,303				3,070	11/20/2030
90216#-AA-5	Oakbrook Properties LLC CTL		12/15/2013	Redemption 100.0000		242,487	242,487	242,487	242,487						242,487				9,959	09/15/2018
902905-AM-0	USX Marathon Group Deb		01/15/2013	Maturity		2,740,000	2,740,000	3,456,894	2,744,225		(4,225)		(4,225)		2,740,000				125,013	01/15/2013
90332U-AB-9	US Airways Pass-Thru Tr ABS Ser 1998-1B		07/30/2013	Redemption 100.0000		1,566,322	1,566,322	1,581,985	1,581,942		(15,620)		(15,620)		1,566,322				91,888	07/30/2019
90332U-AF-0	US Airways Pass-Thru Tr ABS 2nd Lien Ser		01/20/2013	Redemption 100.0000		613,455	613,455	648,728	648,623		(35,168)		(35,168)		613,455				27,636	07/20/2020
90360@-AA-1	United States Shipping Subordinated Term		04/30/2013	Redemption 100.0000		836,177	836,177	378,741	378,741		457,436		457,436		836,177				6,968	08/07/2013
90360@-AB-9	United States Shipping Restated Term Ln		04/30/2013	Redemption 100.0000		2,792,701	2,792,701	1,264,935	1,264,935		1,527,766		1,527,766		2,792,701				85,572	08/07/2013
904851-AA-0	Unionbancal Corp Sub Bk Nt		12/16/2013	Maturity		4,000,000	4,000,000	3,988,840	3,998,233		1,767		1,767		4,000,000				210,000	12/16/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
906548-CB-6	Union Elec Co 1st Mtg Bd		10/01/2013	Various		3,000,000	3,000,000	2,836,080	2,973,637		26,363		26,363		3,000,000				139,500	10/01/2013
90781#-AA-0	Union Pacific RR ABS PTC Ser 2006-2		07/01/2013	Redemption 100.0000		829,000	829,000	829,000	829,000						829,000				36,858	07/01/2015
90781#-AG-7	Union Pacific RR ABS PTC Ser 2008-2		01/16/2013	Various		442,525	442,525	442,525	442,525						442,525				9,736	01/16/2016
90781#-AH-5	Union Pacific RR ABS PTC Ser 2009-2		08/27/2013	Redemption 100.0000		3,110,842	3,110,842	3,110,842	3,110,842						3,110,842				99,807	08/27/2017
907831-AA-9	Union Pacific RR ABS PTC Ser 2001-1		07/27/2013	Redemption 100.0000		806,129	806,129	818,438	812,616		(6,487)		(6,487)		806,129				44,025	01/27/2022
907833-AH-0	Union Pacific RR ABS PTC Ser 1999-A		01/02/2013	Redemption 100.0000		55,165	55,165	55,165	55,165						55,165				2,096	01/02/2020
907833-AJ-6	Union Pacific RR ABS PTC Ser 2000-1		07/10/2013	Redemption 100.0000		188,120	188,120	196,609	193,290		(5,170)		(5,170)		188,120				7,535	01/10/2021
90783V-AA-3	Union Pacific RR ABS PTC Ser 2005-1		07/02/2013	Various		451,132	451,132	447,548	448,550		2,582		2,582		451,132				15,304	01/02/2029
908594-A*-5	Union Tank Car Co ABS Sr Sec Nt		06/01/2013	Redemption 100.0000		404,729	404,729	404,729	404,729						404,729				13,801	06/01/2016
909279-M*-9	United Airlines Inc Sec Loan Ctf		01/01/2013																145,675	05/07/2007
909279-S*-3	United Airlines Inc Mtg Ln N779UA		03/28/2013	Redemption 100.0000		1,235,751	1,235,751	1,172,284	1,232,180		3,571		3,571		1,235,751				5,825	03/31/2013
91324P-BZ-4	UnitedHealth Group Inc Sr Nt		05/30/2013	US Bancorp		2,906,670	3,000,000	2,995,260	2,995,298		147		147		2,995,445		(88,775)	(88,775)	50,875	02/15/2023
91530#-AA-2	UPenn Building Lease Fin Trust CTL		12/15/2013	Various		348,540	348,540	348,540	348,540						348,540				10,759	10/15/2024
91736#-AA-4	United States of America BIA CTL GSA Gtd		09/15/2013	Various		648,899	648,899	644,400	646,232		2,666		2,666		648,899				28,019	03/15/2024
91736#-AB-2	United States of America BIA CTL GSA Gtd		09/15/2013	Redemption 100.0000		92,573	92,573	92,573	92,573						92,573				4,186	03/15/2024
91737#-AA-3	United States Govt SS Ls FinTr CTL GSA G		12/15/2013	Various		4,128,283	4,128,283	4,116,091	4,122,714		5,569		5,569		4,128,283				105,943	11/15/2018
91740#-AA-8	United States of America BIA-2 CTL Alber		12/15/2013	Redemption 100.0000		1,152,315	1,152,315	1,152,315	1,152,315						1,152,315				36,532	10/15/2025
91741@-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls		12/15/2013	Redemption 100.0000		559,356	559,356	559,356	559,356						559,356				16,496	12/15/2026
91802M-AA-8	Utility Contract Funding LLC Nt		10/01/2013	Redemption 100.0000		877,431	877,431	876,949	877,261		171		171		877,431				48,669	10/01/2016
91821*-AA-4	Veteran Affairs Crown Point CTL Ls Fin T		12/15/2013	Redemption 100.0000		432,544	432,544	432,544	432,544						432,544				13,280	07/15/2031
91847*-AA-4	VA Evansville IN CTL Ls Fin Tr		12/14/2013	Redemption 100.0000		716,105	716,105	716,105	716,105						716,105				19,345	10/14/2031
91849@-AA-0	VA Wash Diener Bldg US Gov CTL Nt		12/15/2013	Redemption 100.0000		31,104	31,104	31,104	31,104						31,104				881	04/15/2032
91913Y-AG-5	Valero Energy Corp Co Gtd Nt		06/15/2013	Maturity		6,652,000	6,652,000	6,974,689	6,700,361		(48,361)		(48,361)		6,652,000				157,985	06/15/2013
91914C-AC-1	Valero Logistics Operations LP Gtd Nt		03/15/2013	Maturity		5,000,000	5,000,000	4,779,900	4,986,913		13,087		13,087		5,000,000				151,250	03/15/2013
921796-LN-6	Vanderbilt Mtg Fin ABS Ser 2001-C Cl A4		12/01/2013	Paydown		376,180	376,180	376,172	375,826		354		354		376,180				11,923	01/07/2027
92344S-AP-5	Verizon Wireless Sr Nt		11/29/2013	Call 100.8090		17,238,339	17,100,000	18,637,974	17,515,433		(277,094)		(277,094)		17,238,339				1,260,128	02/01/2014
927804-EU-4	Virginia Elec & Pwr Co Sr Nt		03/01/2013	Maturity		6,000,000	6,000,000	5,968,680	5,998,655		1,345		1,345		6,000,000				142,500	03/01/2013
92851@-AA-3	Vivendi SPC Tr CTL 6.630% 04/15/22		12/15/2013	Redemption 100.0000		153,337	153,337	153,337	153,337						153,337				5,562	04/15/2022
929227-N8-5	Washington Mutual Mtg RMBS Ser 2003-S2 C		12/01/2013	Paydown		630,338	630,338	613,004	623,683		6,655		6,655		630,338				13,330	05/25/2018
92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10		12/01/2013	Paydown		2,739,161	2,739,161	2,698,715	2,715,835		23,326		23,326		2,739,161				36,525	10/25/2033
92922F-RF-7	Washington Mutual Mtg RMBS Ser 2004-CB1		12/01/2013	Paydown		573,936	573,936	548,109	554,173		19,764		19,764		573,936				15,861	06/25/2034
92923W-AA-8	WHC-IRS Tr ABS PTC Ser 1993		11/15/2013	Paydown		140,254	140,254	140,254	140,254						140,254				7,384	05/15/2015
92926U-AD-3	Washington Mutual Mtg RMBS Ser 2007-HY2		12/01/2013	Paydown		1,162,510	1,209,730	1,143,449	1,143,449		27,268		27,268		1,170,717		(8,208)	(8,208)	16,562	11/25/2036
92933#-AA-3	WRG III LP CTL 7.295% 01/15/14		12/15/2013	Redemption 100.0000		177,091	177,091	179,882	177,380		(288)		(288)		177,091				7,121	01/15/2014
931422-AD-1	Walgreen Co Nt 4.875% 08/01/13		08/01/2013	Maturity		20,200,000	20,200,000	20,121,018	20,189,894		10,106		10,106		20,200,000				984,750	08/01/2013
933634-AJ-6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl		12/01/2013	Paydown		3,252,570	3,252,570	2,706,022	2,702,793		549,777		549,777		3,252,570				34,416	03/25/2037
93363P-AA-8	Washington Mutual Mtg RMBS Ser 2006-AR14		12/01/2013	Paydown		201,078	240,520	220,700	220,700						220,700		(19,622)	(19,622)	3,188	11/25/2036
939336-2H-5	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2013	Paydown		2,164,023	2,164,023	2,179,241	2,174,539		(10,516)		(10,516)		2,164,023				62,800	03/25/2035
939336-2U-6	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2013	Paydown		836,119	836,119	843,435	839,516		(3,397)		(3,397)		836,119				24,843	03/25/2035
939336-3H-4	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2013	Paydown		2,829,923	2,829,923	2,827,791	2,827,791		2,133		2,133		2,829,923				89,698	04/25/2035
939336-4Y-6	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2013	Paydown		3,295,137	3,295,137	3,269,034	3,269,034		26,103		26,103		3,295,137				108,794	05/25/2035
939336-6F-5	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2013	Paydown		3,968,340	3,968,340	3,981,944	3,966,846		1,494		1,494		3,968,340				123,473	06/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
939336-6U-2	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2013	Paydown		1,494,564	1,494,564	1,498,534	1,491,078		3,487		3,487		1,494,564				47,562	06/25/2035
939344-AR-8	Washington Mutual Alt Ln Tr RMBS Ser 200		12/01/2013	Paydown		308,810	558,674	473,861	473,861						473,861		(165,051)	(165,051)	14,634	05/25/2036
93934F-BQ-4	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2013	Paydown		1,514,741	1,514,741	1,348,005	1,348,005		166,736		166,736		1,514,741				42,184	08/25/2035
93934F-CM-2	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2013	Paydown		177,722	198,908	200,524	200,077		(7,051)		(7,051)		193,026		(15,305)	(15,305)	5,668	10/25/2035
93934F-HW-5	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2013	Paydown		208,426	229,252	226,208	226,551		998		998		227,549		(19,123)	(19,123)	8,554	01/25/2036
93934F-KZ-4	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2013	Paydown		1,714,880	2,484,570	2,080,206	2,080,206						2,080,206		(365,326)	(365,326)	74,712	02/25/2036
93935G-AG-4	Washington Mutual Alt Ln Tr RMBS Ser 200		12/01/2013	Paydown		433,874	433,874	418,688	418,526		15,348		15,348		433,874				14,794	11/25/2034
93935H-AJ-6	Washington Mutual Alt Ln Tr RMBS Ser 200		12/01/2013	Paydown		1,235,182	1,235,182	847,684	847,684		387,498		387,498		1,235,182				29,690	09/25/2036
94403*-AW-6	WaMa Inc Sr Nt 8.010% 06/14/13		03/28/2013	Various		1,412,463	1,390,625	1,390,625	1,390,625		21,838		21,838		1,412,463				32,179	06/14/2013
949483-AB-7	WellesStreetLP USPostalCtf GSA CTL Parti		11/15/2013	Redemption 100.0000		102,279	102,279	102,279	102,279						102,279				5,540	11/15/2019
949746-NY-3	Wells Fargo & Co Sr Nt		01/31/2013	Maturity		51,000,000	51,000,000	48,539,210	50,950,292		49,708		49,708		51,000,000				1,115,625	01/31/2013
949760-AC-6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		04/01/2013	Paydown		885,872	885,872	881,996	882,241		3,632		3,632		885,872				14,824	08/25/2033
949760-AP-7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		04/01/2013	Paydown		2,391,701	2,391,701	2,361,057	2,373,096		18,605		18,605		2,391,701				39,678	08/25/2033
94978#-AT-4	Wells Fargo Bank Northwest NA CTL Ser 20		12/01/2013	Redemption 100.0000		48,038	48,038	48,038	48,038						48,038				1,748	08/01/2027
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA L		12/15/2013	Various		298,556	298,556	312,586	309,080		(10,523)		(10,523)		298,556				12,069	05/15/2032
94978#-AX-5	Wells Fargo Bank Northwest NA CTL CVS Co		12/10/2013	Redemption 100.0000		81,537	81,537	81,537	81,537						81,537				2,962	10/10/2024
94978#-BC-0	Wells Fargo Bank Northwest NA CTL		12/01/2013	Redemption 100.0000		460,345	460,345	460,345	460,345						460,345				16,665	11/01/2022
94978#-CA-3	Wells Fargo Bank Northwest NA Sr Nt		01/02/2013	Redemption 100.0000		541,658	541,658	541,658	541,658						541,658				16,818	01/02/2020
94978#-CB-1	Wells Fargo Bank Northwest NA Sr Nt		01/02/2013	Redemption 100.0000		538,251	538,251	538,251	538,251						538,251				16,713	01/02/2020
94980G-AK-7	Wells Fargo Home Equity Tr RMBS Ser 2004		10/01/2013	Paydown		3,072,394	3,072,394	3,000,648	3,007,303		65,091		65,091		3,072,394				63,723	05/25/2034
94981Q-AJ-7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2013	Paydown		4,251,485	4,251,485	3,660,263	3,744,081		507,404		507,404		4,251,485				62,676	10/25/2035
94982C-AF-5	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		02/01/2013	Paydown		903,986	903,986	901,302	902,402		1,584		1,584		903,986				2,468	01/25/2035
94982F-AE-1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2013	Paydown		3,326,827	3,326,827	3,321,629	3,318,337		8,490		8,490		3,326,827				100,318	04/25/2035
94982G-AC-3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2013	Paydown		1,265,748	1,265,748	1,284,734	1,272,633		(6,886)		(6,886)		1,265,748				37,502	05/25/2035
94983B-AM-1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2013	Paydown		3,191,681	3,191,681	3,034,092	3,053,532		138,149		138,149		3,191,681				100,481	04/25/2036
95235L-AE-0	West Corp Term Ln B-5 Nt 1		02/21/2013	Redemption 100.0000		1,373,395	1,373,395	1,373,395	1,373,395						1,373,395				24,435	07/15/2016
958587-BD-8	Western MA Elec Co Nt 5.000% 09/01/13		09/01/2013	Various		4,000,000	4,000,000	4,022,254	4,023,090		(23,090)		(23,090)		4,000,000				200,000	09/01/2013
96106@-AE-9	Westmoreland Mining LLC Sr Sec Nt		12/31/2013	Redemption 100.0000		1,440,000	1,440,000	1,440,000	1,440,000						1,440,000				72,180	03/31/2018
96928#-AC-7	William Blair CTL CTL PTC Ser 2004-1		03/22/2013	Various		650,494	523,775	600,545	562,803		87,690		87,690		650,494				9,585	01/25/2023
96928#-AC-7	William Blair CTL CTL PTC Ser 2004-1		12/25/2013	Various		764,290	764,290	863,534	815,420		(51,130)		(51,130)		764,290				31,833	01/25/2023
96928*-EA-1	William Blair CTL CTL PTC Ser 2011-G		12/15/2013	Redemption 100.0000		104,032	104,032	104,032	104,032						104,032				3,647	01/15/2032
97180*-YY-8	Wilmington Tr Co ABS Lease Nt-Solvay Pol		01/14/2013	Redemption 100.0000		38,846	38,846	38,846	38,846						38,846				1,503	01/14/2014
97181#-CE-1	Wilmington Tr Co ABS Lease Nt-Minerals		01/01/2013	Call 117.5541		238,349	202,757	202,757	202,757		35,592		35,592		238,349				7,624	07/01/2017
97181#-CF-8	Wilmington Tr Co ABS Ser B-Minerals		04/26/2013	Call 120.7724		50,950	42,187	42,187	42,187		8,763		8,763		50,950				2,600	01/01/2018
97181#-CF-8	Wilmington Tr Co ABS Ser B-Minerals		01/01/2013	Redemption 100.0000		16,225	16,225	16,225	16,225						16,225				610	01/01/2018
97181#-CS-0	Wilmington Tr Co ABS Lease Nt Ser B-Poly		01/01/2013	Redemption 100.0000		824	824	824	824						824				33	01/01/2017
97181#-CY-7	Wilmington Tr Co ABS Lease Nt-Polymers		01/01/2013	Redemption 100.0000		34,989	34,989	34,989	34,989						34,989				1,401	07/01/2018
976707-AK-5	Wisconsin Gas Co Deb 6.600% 09/15/13		09/15/2013	Maturity		2,000,000	2,000,000	2,262,180	2,021,940		(21,940)		(21,940)		2,000,000				132,000	09/15/2013
981468-AA-9	World Finl Ppty Fin Corp CMBS Tower Ser		06/01/2013	Paydown		1,168,728	1,168,728	1,195,445	1,170,371		(1,644)		(1,644)		1,168,728				29,352	09/01/2013
983024-AE-0	Wyeth Nt 5.500% 02/01/14		12/16/2013	Various		9,058,589	9,000,000	8,982,360	8,997,755		60,835		60,835		9,058,589				680,625	02/01/2014
98385X-AS-5	XTO Energy Inc Sr Nt 5.750% 12/15/13		12/15/2013	Maturity		40,000,000	40,000,000	40,043,320	40,008,112		(8,112)		(8,112)		40,000,000				2,300,000	12/15/2013
98881@-AA-4	ZC Specialty Ins Co CTL Ser 2002-31		07/25/2013	Redemption 100.0000		286,891	286,891	286,891	286,891						286,891				21,052	12/23/2022
98885Y-AD-1	ZAIS Investment Grade Ltd V CDO Ser 5A C		02/22/2013	Redemption 100.0000		13,000,000	13,000,000				13,000,000		13,000,000		13,000,000				1,486,055	08/08/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption																
G9270#-AA-1	Village Roadshow Pictures Term Ln A2		12/20/2013	100.0000		1,000,000	1,000,000	990,000	990,090		9,910		9,910		1,000,000				51,498	11/21/2017
L7601F-AC-5	Pinnacle Acquistion (Paradigm) Term Ln B		02/12/2013	Tax Free Exchange		9,840,157	9,975,000	9,778,844	9,838,202		1,955		1,955		9,840,157				177,195	06/11/2019
000000-00-0	Drake Beam Morin Mezzanine Facility Nt 1		01/01/2013																1,721	02/08/2011
136385-AM-3	Canadian Natural Resources Nt	I	02/01/2013	Maturity		7,500,000	7,500,000	7,497,825	7,499,963		37		37		7,500,000				193,125	02/01/2013
13643E-AG-0	Canadian Oil Sands Ltd Basic	I	09/04/2013	Barclays Capital		5,969,040	6,000,000	6,244,740	6,233,720		(14,570)		(14,570)		6,219,150		(250,110)	(250,110)	253,500	04/01/2022
13643E-AH-8	Canadian Oil Sands Ltd Sr Nt	I	09/11/2013	Various		15,410,700	15,000,000	16,491,250	16,483,858		(14,806)		(14,806)		16,469,053		(1,058,353)	(1,058,353)	831,667	04/01/2042
136454-AA-3	Canadian Pacific Railway Co Deb Nt Ser 9	I	01/13/2013	Various		1,519,233	1,519,233	1,844,647	1,546,874		(27,642)		(27,642)		1,519,233				113,639	01/13/2014
15135U-AB-5	Cenovus Energy Inc Sr Nt	I	09/16/2013	Call 103.9620		4,158,480	4,000,000	3,996,675	3,998,675		159,805		159,805		4,158,480				180,500	09/15/2014
				Redemption																
46294*-AB-4	Iron Ore Company of Canada Sr Sec Nt	I	10/31/2013	100.0000		1,777,778	1,777,778	1,777,778	1,777,778						1,777,778				88,000	10/31/2017
				Redemption																
C0605#-AA-0	Bank America Cda Leasing VI Sec Nt	I	01/02/2013	100.000		3,600,311	3,600,311	3,600,311	3,600,311						3,600,311				134,112	01/02/2013
C3024#-AA-7	FCNDB Leasing III Sec Nt	I	01/02/2013	Maturity		1,270,270	1,270,270	1,367,388	1,270,310		(40)		(40)		1,270,270				47,318	01/02/2013
C8629#-AB-3	Superior Plus Inc Sr Nt	A	10/29/2013	Various		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				182,880	10/29/2015
03512T-AA-9	Anglogold Holdings PLC Co Gtd Nt	R	10/16/2013	Various		17,752,500	20,000,000	20,703,714	20,651,571		(59,198)		(59,198)		20,592,373		(2,839,873)	(2,839,873)	1,067,017	04/15/2020
046353-AG-3	AstraZeneca PLC Sr Nt 4.000% 09/18/42	R	08/12/2013	Wells Fargo		4,450,200	5,000,000	4,968,850	4,969,007		346		346		4,969,353		(519,153)	(519,153)	183,889	09/18/2042
126168-AB-9	CRA Fin LTD Nt 7.125% 12/01/13	R	12/01/2013	Various		3,300,000	3,300,000	4,163,379	3,390,724		(90,724)		(90,724)		3,300,000				235,125	12/01/2013
				Redemption																
12657@-AA-7	Calittum I CTL Nt 4.130% 04/01/27	R	10/01/2013	100.0000		997,341	997,341	997,341	997,341						997,341				25,876	04/01/2027
44984Q-AC-4	I-Preferred Term Sec Ltd ABS Sr Nt FxToF	R	11/22/2013	Paydown		7,020,623	7,020,623	6,914,212	6,914,212		106,412		106,412		7,020,623				58,019	05/22/2033
44984S-AA-4	I-Preferred Term Sec Ltd ABS Sr Nt Ser A	R	11/05/2013	Paydown		3,543,922	3,543,922	3,574,932	3,567,584		(23,661)		(23,661)		3,543,922				33,800	11/05/2033
				Redemption																
456866-AL-6	Ingersoll-Rand Co Deb 7.200% 06/01/25	R	06/01/2013	100.0000		143,000	143,000	140,868	141,952		1,048		1,048		143,000				5,148	06/01/2025
709629-AA-7	Pentair Finance SA Nt 1.350% 12/01/15	R	04/25/2013	Tax Free Exchange		20,493,965	20,500,000	20,493,020	20,493,237		728		728		20,493,965				114,544	12/01/2015
709629-AD-1	Pentair Finance SA Nt 2.650% 12/01/19	R	04/25/2013	Tax Free Exchange		16,718,673	16,750,000	16,716,868	16,717,269		1,404		1,404		16,718,673				183,715	12/01/2019
				Redemption																
740408-AA-7	Preferred Term Sec Ltd ABS Sr Nt PTP	R	03/20/2013	100.000		2,624,453	2,624,453	2,624,453	2,624,453						2,624,453				(225,794)	09/15/2030
74041A-AA-1	Preferred Term Sec XIII ABS Flt Rt Nt Se	R	12/24/2013	Paydown		1,999,027	1,999,027	1,549,246	1,546,971		452,057		452,057		1,999,027				9,152	03/24/2034
74041A-AG-8	Preferred Term Sec XIII ABS Nt Fx-to-Flt	R	12/24/2013	Paydown		185,306	185,306	98,828	3,651	95,178	86,477		181,655		185,306				2,318	03/24/2034
74041P-AA-8	Preferred Term Sec VIII ABS Sr Nt Cl A-1	R	10/03/2013	Paydown		485,681	485,681	468,682	472,381		13,300		13,300		485,681				3,491	01/03/2033
74041W-AA-3	Preferred Term Sec XI ABS Sec Nt	R	12/24/2013	Paydown		1,514,550	1,514,550	1,135,912	1,134,610		379,940		379,940		1,514,550				8,880	09/24/2033
74042C-AA-6	Preferred Term Sec Ltd ABS Sr Nt Cl A-1	R	12/20/2013	Paydown		874,383	874,383	749,540	680,379		194,004		194,004		874,383				(32,144)	03/22/2038
74042H-AA-5	Preferred Term Sec Ltd ABS XIX Flt Rt Nt	R	12/23/2013	Paydown		575,631	575,631	345,379	348,959		226,672		226,672		575,631				1,604	12/22/2035
				Redemption																
74042J-AA-1	Preferred Term Sec Ltd ABS XXI Nt Ser A-	R	12/23/2013	100.0000		365,541	365,541	365,541	365,541						365,541				1,901	03/22/2038
74042M-AA-4	Preferred Term Sec Ltd ABS XXII Nt Cl A-	R	09/23/2013	Paydown		378,868	378,868	378,868	378,868						378,868				1,131	09/22/2036
74042T-AC-5	Preferred Term Sec Ltd XXVII ABS Nt Cl A	R	12/23/2013	Paydown		34,347	34,347	30,795	30,795		3,552		3,552		34,347				236	12/22/2037
74043A-AD-3	Preferred Term Sec Ltd ABS XXIII Nt Cl A	R	12/23/2013	Paydown		170,536	170,536	162,566	163,876		6,660		6,660		170,536				698	12/22/2036
741382-AA-3	Preferred Term Sec Ltd XV ABS Combo Nt P	R	12/26/2013	Paydown		152,645	152,645	87,411	87,411		65,234		65,234		152,645				472	09/26/2034
767201-AE-6	Rio Tinto Finance USA Ltd Co Gtd Nt	R	07/15/2013	Various		34,000,000	34,000,000	33,458,560	33,921,967		78,033		78,033		34,000,000				1,997,500	07/15/2013
				Redemption																
775371-AG-2	Rohm & Haas Co Amortzg Deb	R	10/15/2013	100.0000		657,500	657,500	668,366	661,177		(3,677)		(3,677)		657,500				48,326	04/15/2020
783422-BG-2	Rutland Rated Investments CDO Ser DRYD-1	R	06/20/2013	Maturity		15,000,000	15,000,000	14,400,000	14,949,097		50,903		50,903		15,000,000				49,129	06/20/2013
784735-AM-4	Starts (Cayman) Ltd CDO Ser 2006-4A Cl B	R	12/20/2013	Paydown		15,000,000	15,000,000	4,068,500	4,068,500		10,931,500		10,931,500		15,000,000				1,023,000	12/20/2013
81180W-AE-1	Seagate Tech HDD Holding Co Gtd Nt	R	06/14/2013	Call 110.7500		1,107,500	1,000,000	997,773	998,115		109,385		109,385		1,107,500				68,535	12/15/2018
83239*-AA-7	Smiths Group plc Sr Gtd Nt	R	01/28/2013	Various		11,500,000	11,500,000	11,619,042	11,501,105		(1,105)		(1,105)		11,500,000				313,375	01/28/2013
				Redemption																
83363R-AA-5	Sociedad Concesionaria Auto Sr Nt	R	12/15/2013	100.0000		50,000	50,000	50,000	50,000						50,000				2,334	12/15/2026
83415H-AB-3	Solar Investment Grade CBO II CDO Cl IIA	R	01/24/2013	Paydown		673,959	673,959	673,959	673,959						673,959				4,917	07/24/2013
893830-AR-0	Transocean Sedco Forex Inc Sr Nt	R	03/15/2013	Various		20,000,000	20,000,000	19,973,600	19,998,785		1,215		1,215		20,000,000				525,000	03/15/2013
902133-AH-0	Tyco Electronics Group Co Gtd Nt	R	11/18/2013	Call 100.8610		6,707,257	6,650,000	7,216,511	6,816,129		(108,873)		(108,873)		6,707,257				530,870	01/15/2014
922501-AA-9	Vega Container Vessel PLC ABS Ser 2006-1	R	11/10/2013	Paydown		2,808,303	2,808,303	1,390,447	1,390,447		1,417,856		1,417,856		2,808,303				97,624	02/10/2021
92719T-AA-3	Vinacasa CLO Ltd CLO Ser2008-1A CID JrNt	R	10/14/2013	Paydown		7,354,143	7,354,143				7,354,143		7,354,143		7,354,143				795,229	10/14/2015
92719U-AC-6	Vinacasa CLO Ltd CLO Ser 2008-1A Cl B Mi	R	01/14/2013	Paydown		491,726	491,726	491,726	491,726						491,726				6,638	10/14/2015
92719U-AD-4	Vinacasa CLO Ltd CLO Ser 2008-1A Cl C Mi	R	01/14/2013	Paydown		3,000,000	3,000,000	2,747,523	2,747,523		252,477		252,477		3,000,000				199,133	10/14/2015
92928W-AB-1	WMC Fin USA Deb 7.250% 11/15/13	R	11/15/2013	Maturity		1,000,000	1,000,000	1,027,151	1,005,473		(5,473)		(5,473)		1,000,000				72,500	11/15/2013
947075-AC-1	Weatherford Intl Inc Gtd Nt	R	03/15/2013	Maturity		6,000,000	6,000,000	5,493,900	5,971,832		28,168		28,168		6,000,000				154,500	03/15/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
C6573#-AC-1	Vitol Finance Ltd Sr Nt	R	08/12/2013	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				80,400	08/12/2014
D3141#-AA-4	Haus Cramer Holding KG Sr Nt	F	05/10/2013	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				776,250	05/10/2013
F4113N-CB-3	France Telecom Sr Nt (EUR)	D	01/28/2013	Various		12,110,400	12,110,400	9,921,336	11,875,800		(1,708)		(1,708)	(2,217,092)	12,110,400	2,453,400		2,453,400	878,004	01/28/2013
F9731#-AB-3	Vicat S A Sr Nt 5.510% 08/05/13	F	08/05/2013	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				165,300	08/05/2013
G1252@-AC-8	Bord Gais Eireann Sr Nt	F	10/22/2013	Various		6,799,842	6,500,000	6,500,000	6,500,000		299,842		299,842		6,799,842				341,900	10/22/2014
G1820*-AA-7	Candover Investments Plc Sr Nt	F	12/20/2013	Call 105.1798		16,468,212	15,657,206	15,657,206	15,657,206		811,006		811,006		16,468,212				1,306,750	10/12/2014
G1981@-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt	F	12/01/2013	Redemption 100.0000		1,221,256	1,221,256	1,221,256	1,221,256						1,221,256				37,264	03/01/2019
G2978#-AB-9	Electricity Supply Board Sr Nt	F	12/15/2013	Various		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				1,209,600	12/15/2013
G4916#-AG-9	Investcorp Capital Ltd Sr Nt	F	12/18/2013	Various		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				752,400	12/18/2013
G4939@-AA-7	Irish Food Processors Sr Nt Ser A	F	12/22/2013	Various		2,285,714	2,285,714	2,285,714	2,285,714						2,285,714				136,914	12/22/2015
G5963#-AA-1	Meggitt plc Sr Nt 5.360% 06/10/13	F	06/10/2013	Various		10,000,000	10,000,000	10,081,429	10,004,499		(4,499)		(4,499)		10,000,000				268,000	06/10/2013
G6542@-AA-8	Noble Drilling Corp Sr Nt	R	06/01/2013	Various		6,620,000	6,620,000	6,442,644	6,600,606		19,394		19,394		6,620,000				194,463	06/01/2013
G7734@-AA-7	SVG Capital Sr Nt 9.100% 07/18/13	F	07/18/2013	Maturity		29,320,000	29,320,000	29,320,000	29,320,000						29,320,000				2,668,120	07/18/2013
G7734@-AD-1	SVG Capital Sr Nt 8.490% 07/18/14	F	09/30/2013	Call 106.3057		7,861,306	7,395,000	7,395,000	7,395,000		466,306		466,306		7,861,306				753,403	07/18/2014
H1089*-AB-0	Bucher Industries AG Sr Nt (CHF)	D	12/10/2013	Maturity		19,498,592	19,498,592	12,989,791	18,904,304					(5,914,513)	19,498,592	6,508,800		6,508,800	775,861	12/10/2013
L8038*-AA-4	SBM Baleia Priv Pl Nt 5.500% 09/15/27	F	12/16/2013	Redemption 100.0000		718,400	718,400	718,400	718,400						718,400				24,838	09/15/2027
N6777#-AE-9	Overseas Assistance Fin BV Sr Nt	F	10/29/2013	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				48,000	10/29/2014
Q4877#-AB-6	Iluka Resources Ltd Sr Nt	F	06/12/2013	Maturity		10,000,000	10,000,000	9,637,600	9,971,467		28,533		28,533		10,000,000				262,500	06/12/2013
Q6075#-AA-3	FMG (Fortescue Metals) Resrcs Term Ln B	R	11/15/2013	Redemption 100.0000		7,980,000	7,980,000	7,989,975	7,989,719		(9,719)		(9,719)		7,980,000				370,017	10/18/2017
Q7397#-AG-9	Pratt Fin Prop Ltd Ind Aust Sr Nt	F	12/17/2013	Maturity		3,000,000	3,000,000	2,945,762	2,993,799		6,201		6,201		3,000,000				168,000	12/17/2013
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,644,718,790	2,620,820,642	2,591,528,793	2,582,926,359	5,720,671	78,048,334	188,538	83,580,467	(8,247,951)	2,667,341,157	9,082,280	(22,622,363)	(13,540,083)	104,909,043	XXX
190750-40-9	Cobank ACB Non-Cum Pfd Ser C		07/01/2013	Call 50.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				660,000	01/01/2049
25746R-AE-6	Dominion Cap Tr LBASS Nt		01/03/2013	Call 101.9580		1,019,580	1,000,000	1,009,690	1,003,945		15,635		15,635		1,019,580				6,960	12/01/2027
749768-AA-5	Rabobank Cap Fd Tr II ABS Perpetual FTF		05/31/2013	Various		22,220,000	22,000,000	19,645,318	19,701,683		5,922		5,922		19,707,605		2,512,395	2,512,395	493,227	12/31/2049
4899999. Subtotal - Bonds - Hybrid Securities						31,239,580	31,000,000	28,655,008	28,705,628		21,557		21,557		28,727,185		2,512,395	2,512,395	1,160,187	XXX
638738-AD-2	Nationwide Advantage Mtg Nt		11/15/2013	Tax Free Exchange		17,857,142	17,857,142	17,857,142	17,857,142						17,857,142				991,880	11/16/2017
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						17,857,142	17,857,142	17,857,142	17,857,142						17,857,142				991,880	XXX
8399997. Total - Bonds - Part 4						3,316,826,395	3,290,033,020	3,252,177,436	3,251,820,763	5,720,671	78,037,913	188,538	83,570,046	(8,247,951)	3,336,225,153	9,082,280	(19,398,754)	(10,316,474)	123,046,777	XXX
8399998. Total - Bonds - Part 5						386,181,983	630,613,283	394,943,314			(10,379)		(10,379)		394,932,939		(8,750,955)	(8,750,955)	4,412,866	XXX
8399999. Total - Bonds						3,703,008,378	3,920,646,303	3,647,120,750	3,251,820,763	5,720,671	78,027,534	188,538	83,559,667	(8,247,951)	3,731,158,092	9,082,280	(28,149,709)	(19,067,429)	127,459,643	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
037833-10-0	Apple Inc Com		01/01/2013																4,026	
50730R-10-2	Laidlaw Intl Inc Com		01/01/2013																9,265	
68578#-10-5	Oreck Corp Com		12/17/2013	Direct	1,898.000															
911363-10-9	United Rentals		01/01/2013																9,192	
000000-00-0	George Wimpey Plc Warrants (GBP) AE9	D	08/30/2013	Direct	182,640.000	49,405			136,565	(136,565)			(136,565)		49,405	49,405				
000000-00-0	George Wimpey Plc Warrants (GBP) AK5	D	08/30/2013	Direct	83,710.000	22,644			62,592	(62,592)			(62,592)		22,644	22,644				
000000-00-0	Taylor Woodrow plc Warrants (GBP)	D	08/30/2013	Direct	76,100.000	20,585			56,902	(56,902)			(56,902)		20,585	20,585				
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						92,634	XXX		256,059	(256,059)			(256,059)				92,634	92,634	22,483	XXX
9799997. Total - Common Stocks - Part 4						92,634	XXX		256,059	(256,059)			(256,059)				92,634	92,634	22,483	XXX
9799998. Total - Common Stocks - Part 5						581,985	XXX	92,634							94,008	1,374	487,977	489,351		XXX
9799999. Total - Common Stocks						674,619	XXX	92,634	256,059	(256,059)			(256,059)		94,008	1,374	580,611	581,985	22,483	XXX
9899999. Total - Preferred and Common Stocks						674,619	XXX	92,634	256,059	(256,059)			(256,059)		94,008	1,374	580,611	581,985	22,483	XXX
9999999 - Totals						3,703,682,997	XXX	3,647,213,384	3,252,076,822	5,464,612	78,027,534	188,538	83,303,608	(8,247,951)	3,731,252,100	9,083,654	(27,569,098)	(18,485,444)	127,482,126	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31381L-KH-9	FNMA Pool #463896 6.340% 10/25/27		09/10/2013	Duncan Williams	12/01/2013	Paydown	7,076	8,262	7,076	7,076		(1,186)		(1,186)					76	15
31381L-NY-9	FNMA Pool #464007 6.650% 01/25/28		09/12/2013	Duncan Williams	12/01/2013	Paydown	4,530	5,382	4,530	4,530		(853)		(853)					50	13
31381N-V3-4	FNMA Pool #466034 6.210% 12/25/29		09/10/2013	Duncan Williams	12/01/2013	Paydown	14,913	17,010	14,913	14,913		(2,097)		(2,097)					155	31
31381P-KS-6	FNMA Pool #466605 6.340% 01/25/29		09/11/2013	Duncan Williams	12/01/2013	Paydown	8,305	9,636	8,305	8,305		(1,331)		(1,331)					88	22
31381T-KS-8	FNMA Pool #470205 6.740% 07/25/29		09/12/2013	Duncan Williams	12/01/2013	Paydown	9,129	10,982	9,129	9,129		(1,853)		(1,853)					104	27
3138EK-TC-9	FNMA Pool #AL3246 3.500% 10/25/42		08/07/2013	Merrill Lynch	12/01/2013	Paydown	2,091,588	2,106,654	2,091,588	2,091,588		(15,066)		(15,066)					14,991	2,237
3138W9-GS-3	FNMA Pool #AS0208 3.500% 08/25/43		09/11/2013	Morgan/JP/Securities - Bonds	12/01/2013	Paydown	790,406	783,304	790,406	790,406		7,101		7,101					4,969	1,153
3138W9-GU-8	FNMA Pool # AS0210 3.500% 08/25/43		08/14/2013	Morgan/JP/Securities - Bonds	09/24/2013	Nomura Securities Int'l Inc	59,749,294	59,992,026	60,638,532	59,991,326		(700)		(700)		647,206	647,206	647,206	325,302	168,460
3138W9-GU-8	FNMA Pool # AS0210 3.500% 08/25/43		08/14/2013	Morgan/JP/Securities - Bonds	12/01/2013	Paydown	760,573	763,663	760,573	760,573		(3,090)		(3,090)					5,029	2,144
3138W9-LM-0	FNMA Pool #AS0331 3.000% 08/25/43		07/18/2013	Morgan/JP/Securities - Bonds	12/01/2013	Paydown	205,399	200,112	205,399	205,399		5,287		5,287					1,302	188
3138WQ-AY-8	FNMA Pool #AT2722 3.000% 05/25/43		09/24/2013	Nomura Securities Int'l Inc	12/01/2013	Paydown	35,391	34,401	35,391	35,391		990		990					133	27
3138WW-BK-4	FNMA Pool #AT8141 3.000% 08/25/43		08/05/2013	Merrill Lynch	12/01/2013	Paydown	98,077	94,954	98,077	98,077		3,122		3,122					615	90
3138X2-LF-9	FNMA Pool #AU3025 3.000% 08/25/43		08/05/2013	Merrill Lynch	12/01/2013	Paydown	117,641	113,896	117,641	117,641		3,745		3,745					726	108
3138X3-AQ-5	FNMA Pool #AU3614 3.000% 07/25/43		08/05/2013	Merrill Lynch	12/01/2013	Paydown	103,351	100,061	103,351	103,351		3,290		3,290					576	95
3138X9-SH-3	FNMA Pool #AU9519 3.500% 10/25/43		10/18/2013	Nomura Securities Int'l Inc	12/01/2013	Paydown	54,173	55,338	54,173	54,173		(1,165)		(1,165)					158	63
31396Y-F7-2	FNMA REMIC Ser 2008-29 Cl ZA		06/01/2013	Interest Capitalization	12/01/2013	Paydown	97,169	97,169	97,169	97,169									1,969	
31397A-6C-2	FHLMC REMIC Ser 3209 Cl TZ		09/01/2013	Interest Capitalization	12/01/2013	Paydown	23,009	23,009	23,009	23,009									588	
31417C-5A-9	FNMA Pool #AB6240 3.500% 09/25/42		09/24/2013	Nomura Securities Int'l Inc	12/01/2013	Paydown	86,950	88,139	86,950	86,950		(1,189)		(1,189)					455	76
31419L-EY-5	FNMA Pool #AE9150 4.000% 12/25/40		10/18/2013	Credit Suisse First Boston	12/01/2013	Paydown	128,481	135,166	128,481	128,481		(6,685)		(6,685)					428	171
3199999. Subtotal - Bonds - U.S. Special Revenues							64,385,455	64,639,164	65,274,693	64,627,487		(11,680)		(11,680)		647,206	647,206	647,206	357,714	174,920
00287Y-AL-3	ABBVIE Inc Sr Nt 2.900% 11/06/22		08/02/2013	Tax Free Exchange	08/09/2013	Morgan Stanley & Co Inc	11,000,000	10,933,672	10,450,220	10,933,812		140		140			(483,592)	(483,592)	82,408	76,206
00507X-AC-9	Activision Blizzard Inc Term Ln Nt 1		10/28/2013	Bank of America BISD Dealer	12/31/2013	Redemption 100.0000	112,500	112,388	112,500	112,500		113		113					655	
01881C-AH-8	Alliant Techsystems Inc Term Ln B Nt 1		11/04/2013	Bank of America BISD Dealer	11/20/2013	Bank of America BISD Dealer	1,000,000	1,000,000	1,005,000	1,000,000						5,000		5,000	1,380	
03305D-AD-9	Anchor Hocking (Oneida) Term Ln Nt 1		05/24/2013	Deutsche Bank Securities	12/23/2013	Tax Free Exchange	15,000	14,850	14,859	14,859		9		9					527	
03305D-AD-9	Anchor Hocking (Oneida) Term Ln Nt 3		12/23/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	15,000	14,859	15,000	15,000		141		141					26	3
035242-AA-4	Anheuser-Busch Inbev Fin Sr Nt		01/14/2013	Deutsche Bank Securities	05/03/2013	Citigroup	23,000,000	22,849,810	23,075,496	22,853,849		4,039		4,039		221,647	221,647	221,647	186,010	
035242-AB-2	Anheuser-Busch Inbev Fin Sr Nt		01/14/2013	Bank of America BISD Dealer	06/20/2013	Citigroup	20,000,000	19,903,000	17,606,800	19,903,744		744		744		(2,296,944)	(2,296,944)	(2,296,944)	351,111	
040104-PB-1	Argent Securities Inc RMBS Ser 2005-W3 C		12/06/2013	Mesirow Financial Inc	12/26/2013	Paydown	1,423	1,311	1,423	1,423		113		113					1	
04541G-MC-3	Asset Backed Securities Corp RMBS Ser 20		10/21/2013	Citigroup	12/26/2013	Paydown	501,361	469,086	501,361	501,361		32,275		32,275					975	466
045604-A#-2	Associated Estates Realty Corp Sr Nt Ser		10/21/2013	Bank of America BISD Dealer	10/31/2013	Basis Adjustment	24,000,000	(88,220)	(88,220)	(88,220)										
10062@-AA-0	Boston Cap Int Term Inc Fd LLC Sr Nt		04/12/2013	Direct	12/04/2013	Redemption 100.0000	526,283	526,283	526,283	526,283									10,739	
12630U-AD-8	Cablevision (CSC Holdings) Term Ln B Nt		04/24/2013	Bank of America BISD Dealer	12/31/2013	Redemption 100.0000	50,000	49,750	50,000	50,000		250		250					765	
12656*-AF-9	CSLB Holdings Inc Sr Nt Ser F		03/27/2013	Citigroup	03/31/2013	Basis Adjustment	20,000,000	(150,660)	(150,660)	(150,660)										
126650-BP-4	CVS Caremark Corp ABS PTC Nt		05/29/2013	Barclays Capital	12/10/2013	Redemption 100.0000	125,189	146,274	125,189	125,189		(21,086)		(21,086)					2,531	444
181593-AG-9	Clarke American Term Ln B Nt 3 (Harland		06/28/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	277,231	270,712	277,231	277,231		6,519		6,519					5,857	168
205887-BK-7	ConAgra Foods Inc Sr Nt		06/26/2013	US Bancorp	10/04/2013	Tax Free Exchange	2,000,000	2,148,960	2,144,305	2,144,305		(4,655)		(4,655)					67,100	41,525
205887-BK-7	ConAgra Foods Inc Sr Nt		01/31/2013	Tax Free Exchange	10/04/2013	Tax Free Exchange	15,000,000	14,981,351	14,983,133	14,983,133		1,782		1,782					503,250	
22959#-AA-9	CSOLAR IV South LLC Sr Sec Nt		11/21/2013	Barclays Capital	12/31/2013	Redemption 100.0000	57,059	57,059	57,059	57,059									341	
25179M-AP-8	Devon Energy Corp Sr Nt		02/04/2013	RBC Dominion Securities	07/31/2013	Deutsche Bank Securities	10,000,000	10,096,000	9,646,265	10,091,907		(4,093)		(4,093)		(445,642)	(445,642)	(445,642)	232,014	74,028
28501*-AS-4	Electric Transmission TX LLC Sr Nt Ser D		06/13/2013	Citigroup	06/14/2013	Basis Adjustment	10,000,000	107,111	107,111	107,111										
30216X-AB-0	Expert Global Solutions Inc Term Ln B Nt		07/09/2013	Tax Free Exchange	09/30/2013	Redemption 100.0000	116,947	114,934	116,947	116,947		2,013		2,013					2,236	182

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
30216X-AB-0	Expert Global Solutions Inc Term Ln B Nt		10/09/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	56,140	55,241	56,140	56,140		899		899					1,100	93
32027N-WN-7	First Franklin Mtg Ln RMBS Ser 2005-FF10		08/20/2013	Morgan Stanley & Co Inc	12/26/2013	Paydown	63,019	59,238	63,019	63,019		3,781		3,781					78	26
32058E-AC-7	First Investors Auto Owner Tr LBASS Ser		01/15/2013	Wells Fargo	12/15/2013	Paydown	781,850	781,806	781,850	781,850		44		44					4,692	
35671D-AX-3	Freeport-McMoran Copper & Gold Sr Nt		02/28/2013	Morgan/JP/Securities - Bonds	10/10/2013	Tax Free Exchange	11,000,000	10,993,510	10,993,917	10,993,917		407		407					252,198	
35671D-BE-4	Freeport-McMoran Copper & Gold Sr Nt		02/28/2013	Merrill Lynch	02/28/2013	Basis Adjustment	16,000,000	58,995	58,995	58,995										
35671D-BE-4	Freeport-McMoran Copper & Gold Sr Nt		02/28/2013	Merrill Lynch	10/10/2013	Tax Free Exchange	16,000,000	15,939,405	15,954,810	15,954,810		15,405		15,405					224,833	
35671D-BF-1	Freeport-McMoran Copper & Gold Sr Nt		02/28/2013	Various	02/28/2013	Basis Adjustment	20,000,000	116,528	116,528	116,528										
35671D-BF-1	Freeport-McMoran Copper & Gold Sr Nt		02/28/2013	Various	10/10/2013	Tax Free Exchange	20,000,000	20,068,573	20,068,573	20,068,573									366,833	
404122-AN-3	HCA Inc Term Ln B4 Nt 1		04/25/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	23,838	23,589	23,838	23,838		248		248					471	
404122-AP-8	HCA Inc Term Ln B5 Nt 1		09/04/2013	Bank of America BISD Dealer	12/31/2013	Redemption 100.0000	17,338	17,360	17,338	17,338		(22)		(22)					171	
404122-AP-8	HCA Inc Term Ln B5 Nt 1		09/30/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	1,113	1,103	1,113	1,113		10		10					9	
487836-BL-1	Kellogg Co Sr Nt 2.750% 03/01/23		02/11/2013	Deutsche Bank Securities	10/28/2013	Various	29,500,000	29,320,050	28,120,215	29,329,610		9,560		9,560			(1,209,395)	(1,209,395)	485,375	
585055-AY-2	Medtronic Inc Sr Nt 4.000% 04/01/43		03/19/2013	Morgan/JP/Securities - Bonds	08/12/2013	Deutsche Bank Securities	5,000,000	4,897,150	4,508,850	4,897,867		717		717			(389,017)	(389,017)	79,444	
594918-AT-1	Microsoft Corp Sr Nt 2.375% 05/01/23		04/25/2013	Bank of America BISD Dealer	07/09/2013	Various	45,000,000	44,848,800	42,587,845	44,850,451		1,651		1,651			(2,262,606)	(2,262,606)	132,340	
594918-AU-8	Microsoft Corp Sr Nt 3.750% 05/01/43		04/25/2013	Bank of America BISD Dealer	07/11/2013	Various	25,000,000	24,654,000	22,467,900	24,654,902		902		902			(2,187,002)	(2,187,002)	137,188	
655844-BH-0	Norfolk Southern Corp Sr Nt		05/03/2013	Pressprich R W	08/13/2013	US Bancorp	3,475,000	3,867,223	3,387,743	3,865,265		(1,959)		(1,959)			(477,522)	(477,522)	64,433	17,275
67073E-AN-0	Nuveen Investments Inc Term Ln A First L		03/04/2013	Deutsche Bank Securities	04/29/2013	Tax Free Exchange	4,079,791	4,079,791	4,079,791	4,079,791									74,412	
67073E-AQ-3	Nuveen Investments Inc Term Ln B First L		04/29/2013	Tax Free Exchange	05/28/2013	Goldman Sachs & Company	4,079,791	4,079,791	4,125,688	4,079,791							45,898	45,898	13,797	590
713448-CG-1	Pepsico Inc Sr Nt 2.750% 03/01/23		02/25/2013	Morgan/JP/Securities - Bonds	05/30/2013	Various	28,500,000	28,472,640	28,576,645	28,473,128		488		488			103,517	103,517	160,264	
718172-AV-1	Philip Morris Intl Inc Sr Nt		02/26/2013	HSBC Securities	05/30/2013	Various	32,000,000	31,423,680	31,411,780	31,434,266		10,586		10,586			(22,486)	(22,486)	177,844	
742738-AA-1	PRIT Core Realty Hldgs LLC Sr Nt Ser A		02/14/2013	Morgan/JP/Securities - Bonds	02/14/2013	Basis Adjustment	20,000,000	121,875	121,875	121,875										
85171V-AA-3	Springleaf Mtg Ln Tr RMBS Ser 2012-1A Cl		06/18/2013	Deutsche Bank Securities	12/01/2013	Paydown	2,677,090	2,732,305	2,677,090	2,677,090		(55,215)		(55,215)					20,361	3,967
86736G-AK-0	Sungard Data Systems Inc Term Ln C Nt 1		01/04/2013	Morgan/JP/Securities - Bonds	03/08/2013	Redemption 100.0000	2,137,024	2,150,380	2,137,024	2,137,024		(13,356)		(13,356)					14,786	
90346Y-AB-5	US Shipping Corp Term Ln Nt 1		05/14/2013	UBS Warburg London	12/31/2013	Redemption 100.0000	15,000	14,850	15,000	15,000		150		150					694	
929798-AA-0	Wacker Chemical Corp Sr Nt Ser A	E	04/23/2013	Morgan/JP/Securities - Bonds	04/30/2013	Basis Adjustment	20,000,000	(95,980)	(95,980)	(95,980)										
949746-RD-5	Wells Fargo & Co Sub Nt		11/26/2013	Taxable Exchange	11/26/2013	Direct	1,133	1,150	1,133	1,150							(17)	(17)		
94982B-AC-4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		03/20/2013	Amherst Securities	12/01/2013	Paydown	1,207,079	1,243,669	1,207,079	1,207,079		(36,590)		(36,590)					13,788	2,205
L7601F-AC-5	Pinnacle Acquistion (Paradigm) Term Ln C		02/12/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	99,750	98,402	99,750	99,750		1,348		1,348					2,409	
820439-A*-8	ShawCor Ltd Sr Nt Ser A	A	03/20/2013	Morgan/JP/Securities - Bonds	03/20/2013	Basis Adjustment	15,000,000	(71,805)	(71,805)	(71,805)										
C9413P-AP-8	Valeant Pharmaceuticals Inc Term Ln B Nt	A	08/12/2013	Goldman Sachs & Company	09/26/2013	Redemption 100.0000	50,000	49,250	50,000	50,000		750		750					153	
000000-00-0	FMG (Fortescue Metals) Resrcs Term Ln Nt	R	11/22/2013	Credit Suisse First Boston	12/31/2013	Redemption 100.0000	20,000	19,950	20,000	20,000		50		50					92	
30251G-AA-5	FMG Resources Sr Nt 7.000% 11/01/15	F	06/20/2013	Morgan Stanley & Co Inc	12/20/2013	Call 103.5000	1,644,000	1,660,440	1,701,540	1,701,540		41,100		41,100					73,204	17,262
71656L-AP-6	Petroleos Mexicanos Sr Nt	F	01/23/2013	Morgan/JP/Securities - Bonds	08/30/2013	Tax Free Exchange	15,000,000	14,958,600	14,960,643	14,960,643		2,043		2,043					306,250	
74041A-AG-8	Preferred Term Sec XIII ABS Nt Fx-to-Flt	R	03/25/2013	Interest Capitalization	12/24/2013	Paydown	880	880	880	880									7	
G0977*-AE-2	Belron Fin Ltd Sr Nt Ser B	F	09/26/2013	Royal Bank of Scotland	09/30/2013	Basis Adjustment	30,000,000	(167,337)	(167,337)	(167,337)										
G2615@-AA-2	DCC plc Sr Nt Ser A 3.410% 04/25/20	F	04/25/2013	Barclays Capital	04/30/2013	Basis Adjustment	20,000,000	(236,208)	(236,208)	(236,208)										
G4588#-BA-8	Intermediate Capital Group Plc Sr Nt Ser	F	05/08/2013	Royal Bank of Scotland	05/29/2013	Basis Adjustment	25,000,000	(7,050)	(7,050)	(7,050)										

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G7770#-AA-0	Sage Group plc Nt Ser D	F	05/20/2013	HSBC Securities	05/29/2013	Basis Adjustment	5,000,000	(4,574)	(4,574)	(4,574)										
K3752#-AG-3	Copenhagen Airports AS Sr Nt	F	08/22/2013	ING Fin Mkts LLC	08/26/2013	Basis Adjustment	10,000,000	518,350	518,350	518,350										
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							566,227,829	330,304,150	320,907,290	330,305,452		1,301		1,301			(9,398,161)	(9,398,161)	4,055,152	234,440
8399998. Total - Bonds							630,613,283	394,943,314	386,181,983	394,932,939		(10,379)		(10,379)			(8,750,955)	(8,750,955)	4,412,866	409,360
8999998. Total - Preferred Stocks																				
G86954-10-7	Taylor Wimpey PLC Com (GBP)	D	08/30/2013	Direct	09/10/2013	Direct	342,450.000	92,634	581,985	94,008						1,374	487,977	489,351		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								92,634	581,985	94,008						1,374	487,977	489,351		
9799998. Total - Common Stocks								92,634	581,985	94,008						1,374	487,977	489,351		
9899999. Total - Preferred and Common Stocks								92,634	581,985	94,008						1,374	487,977	489,351		
9999999 - Totals								395,035,948	386,763,968	395,026,947		(10,379)		(10,379)		1,374	(8,262,978)	(8,261,604)	4,412,866	409,360

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
63866#-10-7	Nationwide Life and Annuity		92657	2CIB1	NO		534,066,445	66,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							534,066,445	XXX	XXX
63866@-10-9	Nationwide Investment Services Corp		00000	2CIB3	NO		1,347,392	5,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							1,347,392	XXX	XXX
1899999. Total Common Stocks							535,413,837	XXX	XXX
1999999 - Totals							535,413,837	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 3,202,874,401

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
	Bank of America NA Nt			11/21/2013	Direct	03/25/2014	29,500,000					29,500,000	29,500,000	167,986		5.000	5.000	MAT		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							29,500,000					29,500,000	29,500,000	167,986		XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							29,500,000					29,500,000	29,500,000	167,986		XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							29,500,000					29,500,000	29,500,000	167,986		XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds							29,500,000					29,500,000	29,500,000	167,986		XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
	Nationwide Cash Mgmt Partn			12/31/2013	Various	12/31/2014	199,509,137					199,509,137	199,509,137			0.016	0.030	MON	20,710	
9099999. Subtotal - Other Short-Term Invested Assets							199,509,137					XXX	199,509,137			XXX	XXX	XXX	20,710	
9199999 - Totals							229,009,137					XXX	229,009,137	167,986		XXX	XXX	XXX	20,710	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
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 (SPX) Options (SPX)	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2013	03/31/2014		3,402,720	1474.53		139,506		241,030		241,030	101,524				139,506		003
S&P500 Index CALL Spread (SPX) Options (SPX)	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2013	03/31/2014		61,601,735	1569.19		1,038,827		2,182,514		2,182,514	1,143,687				1,038,827		003
S&P500 Index CALL Spread (SPX) Options (SPX)	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2013	06/30/2014		3,633,876	1573.46		146,369		216,332		216,332	69,963				146,369		003
S&P500 Index CALL Spread (SPX) Options (SPX)	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2013	06/30/2014		61,868,306	1606.28		1,359,647		2,017,926		2,017,926	658,279				1,359,647		003
S&P500 Index CALL Spread (SPX) Options SPXTSAAS1	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	10/15/2013	09/30/2014		7,287,215	1683.01		125,727		172,056		172,056	46,328				125,727		003
S&P500 Index CALL Spread (SPX) Options SPXTSAAS1	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	10/15/2013	09/30/2014		7,667,995	1641.21		309,523		429,972		429,972	120,449				309,523		003
S&P500 Index CALL Spread (SPX) Options SPXTSAAS1	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	10/15/2013	09/30/2014		57,397,326	1681.55		1,226,598		1,704,419		1,704,419	477,822				1,226,598		003
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											4,346,198		6,964,249	XXX	6,964,249	2,618,051				4,346,198	XXX	XXX
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/02/2010	12/31/2015		16,935,302	1135.85	1,374,535			52,435		52,435	(445,002)				1,374,535		003
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/02/2010	12/31/2015		24,447,935	1021.74	1,432,956			32,291		32,291	(388,970)				1,432,956		003
Equity Basket Options PUT - Asian Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/15/2011	03/31/2016		85,411,138	1054.221	3,860,500			77,850		77,850	(1,029,756)				3,860,500		003
Equity Basket Options PUT - Asian Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/15/2011	03/31/2016		12,811,671	1355.427	1,149,525			93,436		93,436	(498,531)				1,149,525		003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Basket Options PUT - Asian Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/15/2011	03/31/2016		17,082,228	1656.633	2,603,900			501,592		501,592	(1,377,974)				2,603,900		003
Equity Basket Options PUT - Asian Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/15/2011	03/31/2016		17,082,228	1957.839	3,996,200			1,430,603		1,430,603	(2,103,201)				3,996,200		003
Equity Basket Options PUT - Asian Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/15/2011	03/31/2016		21,352,785	2259.045	7,078,500			3,771,503		3,771,503	(3,197,854)				7,078,500		003
Structured Equity Basket Options PUT Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/04/2011	03/31/2021		397,500,000	1	34,105,075			18,767,490		18,767,490	(21,569,048)				23,529,639		003
Structured Equity Basket Options PUT Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	04/27/2011	03/31/2021		768,780,273	1	44,995,715			26,870,460		26,870,460	(25,232,377)				13,628,802		003
Structured Equity Basket Options PUT Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	05/13/2011	03/31/2021		541,020,000	1	44,555,987			29,505,507		29,505,507	(24,836,691)				12,141,961		003
Structured Equity Basket Options PUT Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2011	03/31/2021		468,452,173	1	54,014,430			39,828,980		39,828,980	(31,414,011)				4,228,307		003
Structured Equity Basket Options PUT Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/22/2011	03/31/2021		165,043,424	1	24,550,040			14,689,834		14,689,834	(12,317,289)				4,684,979		003
Structured Equity Basket Options PUT Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2011	03/31/2021		165,043,424	1	24,363,214			14,838,328		14,838,328	(12,097,840)				4,610,839		003
Structured Equity Basket Options PUT Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2011	06/30/2021		154,848,531	1	28,319,494			18,145,063		18,145,063	(14,995,709)				9,191,959		003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Structured Equity Basket Options PUT Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2011	06/30/2021		154,848,531	1	28,322,626			19,224,592		19,224,592	(13,829,662)				9,184,831		003
Structured Equity Basket Options PUT Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/17/2011	06/30/2021		312,651,792	1	47,927,979			19,813,263		19,813,263	(19,215,696)				31,743,840		003
Structured Equity Basket Options PUT Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2011	06/30/2021		347,818,389	1	57,301,556			28,287,551		28,287,551	(24,708,197)				50,559,502		003
Structured Equity Basket Options PUT Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/09/2011	06/30/2021		169,154,517	1	39,940,499			21,832,554		21,832,554	(14,512,406)				39,940,499		003
Equity Basket Options PUT - Sellback Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2011	06/30/2021		169,154,517	1	43,579,969			24,990,280		24,990,280	(11,266,699)				43,579,969		003
Equity Basket Options PUT - Sellback Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2011	06/30/2021		74,998,750	1	19,322,234			11,080,046		11,080,046	(4,995,363)				19,322,234		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	01/31/2013	01/31/2014		192,989,116	1500	11,197,453			95,573		95,573	(11,101,881)				11,197,453		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/31/2013	01/30/2015		196,240,381	1500	18,499,061			3,637,695		3,637,695	(14,861,366)				18,499,061		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	02/15/2013	08/15/2014		482,976,468	1520	54,811,516			15,374,909		15,374,909	(39,436,608)				54,811,516		003
Equity Basket Options PUT - Sellback Options (SPX)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	03/18/2013	09/18/2014		213,439,371	1555	19,883,063			4,482,728		4,482,728	(15,400,335)				19,883,063		003
Equity Basket Options PUT - Sellback Options (SPX)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	03/18/2013	03/18/2014		212,626,093	1555	16,422,512			1,647,842		1,647,842	(14,774,670)				16,422,512		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/29/2004	01/15/2014		3,983,401	1182.7865	180,405						(94,150)				180,405		003
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/16/2004	03/31/2014		2,031,299	1274.22	134,036			128		128	(53,158)				134,036		003
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/16/2004	03/31/2014		4,082,550	1221.88	246,101			165		165	(86,357)				246,101		003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/16/2004	03/31/2014		5,179,545	998.02	205,933			13		13	(40,248)				205,933		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/16/2004	03/31/2014		7,412,150	796.04	192,735						(18,612)				192,735		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/16/2004	03/31/2014		4,433,827	769.27	103,840			3		3	(17,370)				103,840		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/16/2004	03/31/2014		1,502,717	769.27	35,193						(5,887)				35,193		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/16/2004	03/31/2014		3,060,182	1148.97	167,675			490		490	(78,295)				167,675		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/16/2004	03/31/2014		1,033,233	1148.97	56,613			165		165	(26,436)				56,613		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/09/2004	06/30/2014		4,046,239	782.51	101,508						(14,913)				101,508		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/09/2004	06/30/2014		4,703,261	981.05	182,661			261		261	(46,159)				182,661		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/09/2004	06/30/2014		4,331,224	1173.94	245,269			1,202		1,202	(97,270)				245,269		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/09/2004	06/30/2014		4,184,394	1253.72	273,589			2,044		2,044	(125,733)				273,589		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/09/2004	06/30/2014		2,103,323	810.27	57,811			132		132	(15,332)				57,811		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/09/2004	06/30/2014		3,484,380	1118.22	188,496			2,652		2,652	(97,568)				188,496		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/09/2004	06/30/2014		530,581	782.51	13,311						(1,939)				13,311		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/09/2004	06/30/2014		74,388	981.05	2,889			5		5	(777)				2,889		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/09/2004	06/30/2014		728,472	1173.94	41,252			182		182	(16,382)				41,252		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/09/2004	06/30/2014		115,227	810.27	3,167			7		7	(840)				3,167		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/09/2004	06/30/2014		150,660	1118.22	8,151			115		115	(4,218)				8,151		003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014		2,963,478	789.32	85,353			55		55	(16,154)				85,353		003
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014		3,379,708	989.596	147,607			1,078		1,078	(44,611)				147,607		003
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014		2,855,639	1238.049	196,010			3,796		3,796	(95,306)				196,010		003
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014		3,269,089	1167.71	198,536			3,063		3,063	(85,964)				198,536		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014		2,108,110	816.83	65,694			620		620	(20,780)				65,694		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014		3,451,332	1065.8	189,166			5,166		5,166	(94,141)				189,166		003
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014		167,576	789.32	4,867			3		3	(878)				4,867		003
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014		48,957	989.596	2,156			15		15	(666)				2,156		003
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014		210,418	1167.71	12,887			199		199	(5,443)				12,887		003
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014		26,543	1238.049	1,838			36		36	(887)				1,838		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014		75,561	816.83	2,374			22		22	(745)				2,374		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014		99,349	1065.8	5,491			149		149	(2,710)				5,491		003
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/12/2005	12/31/2014		6,460,972	837.534	184,507			774		774	(56,819)				184,507		003
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/12/2005	12/31/2014		3,864,628	1050.042	163,882			4,024		4,024	(77,349)				163,882		003
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/12/2005	12/31/2014		3,392,036	1259.937	204,730			10,645		10,645	(134,364)				204,730		003
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/12/2005	12/31/2014		3,467,516	1313.842	228,059			13,970		13,970	(163,286)				228,059		003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/12/2005	12/31/2014		4,957,560	855.281	175,436			4,151		4,151	(71,647)				175,436		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/12/2005	12/31/2014		4,055,856	1157.517	265,810			17,031		17,031	(170,413)				265,810		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/12/2005	12/31/2014		1,688,980	837.534	48,232			168		168	(14,510)				48,232		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/12/2005	12/31/2014		54,476	1050.042	2,310			57		57	(1,091)				2,310		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/12/2005	12/31/2014		56,024	1259.937	3,381			171		171	(2,267)				3,381		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/12/2005	12/31/2014		758,548	1313.842	49,890			2,866		2,866	(35,767)				49,890		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/12/2005	12/31/2014		121,511	855.281	4,300			102		102	(1,756)				4,300		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/12/2005	12/31/2014		82,751	1157.517	5,423			347		347	(3,477)				5,423		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/08/2005	03/31/2015		2,835,384	1160.88	159,306			19,597		19,597	(129,578)				159,306		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/08/2005	03/31/2015		3,489,704	844.5	104,180			6,082		6,082	(55,217)				104,180		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/08/2005	03/31/2015		146,020	1160.88	8,204			1,009		1,009	(6,673)				8,204		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/08/2005	03/31/2015		242,135	844.5	7,229			422		422	(3,831)				7,229		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	04/11/2005	03/31/2015		3,460,310	1366.6	259,062			27,700		27,700	(203,357)				259,062		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	04/11/2005	03/31/2015		3,988,389	1289.1	264,123			23,111		23,111	(189,679)				264,123		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	04/11/2005	03/31/2015		3,895,082	1056.5	171,714			7,973		7,973	(92,709)				171,714		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	04/11/2005	03/31/2015		7,220,393	842.7	205,090			2,181		2,181	(77,679)				205,090		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	04/11/2005	03/31/2015		19,853	1366.6	1,486			163		163	(1,163)				1,486		003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	04/11/2005	03/31/2015		33,749	1289.1	2,235			196		196	(1,598)				2,235		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	04/11/2005	03/31/2015		31,764	1056.5	1,400			66		66	(749)				1,400		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	04/11/2005	03/31/2015		29,779	842.7	846			9		9	(322)				846		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/15/2005	06/30/2015		9,899,741	859.97	340,868			7,118		7,118	(140,400)				340,868		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/15/2005	06/30/2015		5,273,468	1078.17	272,987			19,382		19,382	(148,216)				272,987		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/15/2005	06/30/2015		5,174,443	1324.04	398,103			50,458		50,458	(288,882)				398,103		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/15/2005	06/30/2015		4,573,803	1376.98	380,863			55,343		55,343	(289,691)				380,863		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/15/2005	06/30/2015		4,263,649	862.47	159,671			10,271		10,271	(85,289)				159,671		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/15/2005	06/30/2015		3,640,327	1130.47	230,815			29,357		29,357	(167,456)				230,815		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2005	09/30/2015		4,620,900	1221.74	396,050			70,294		70,294	(281,471)				396,050		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2005	09/30/2015		5,541,383	854.88	240,260			20,103		20,103	(118,895)				240,260		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2005	09/30/2015		4,806,316	1097.96	245,320			26,138		26,138	(157,479)				245,320		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2005	09/30/2015		9,608,662	875.75	337,203			13,083		13,083	(162,201)				337,203		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2005	09/30/2015		5,125,943	1380.62	406,407			79,633		79,633	(344,818)				406,407		003
Equity Basket Options PUT Options (GDDUEAFE,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2005	09/30/2015		4,163,092	1463.03	375,782			85,064		85,064	(334,179)				375,782		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/27/2006	06/30/2016		3,284,998	1264.39	263,778			95,305		95,305	(244,494)				263,778		003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/27/2006	06/30/2016		2,255,256	1609.32	218,828			111,731		111,731	(243,741)				218,828		003
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/27/2006	06/30/2016		4,731,777	1425.95	344,920			139,659		139,659	(383,045)				344,920		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	10/16/2006	09/30/2016		2,986,155	1259.31	197,039			95,276		95,276	(220,617)				197,039		003
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	10/16/2006	09/30/2016		2,322,735	1633.25	206,599			134,729		134,729	(259,788)				206,599		003
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	10/16/2006	09/30/2016		2,845,899	1440.1	189,774			98,226		98,226	(236,584)				189,774		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/23/2007	12/30/2016		2,244,408	1354.75	166,355			104,651		104,651	(204,108)				166,355		003
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/23/2007	12/30/2016		1,141,823	1724.98	112,033			89,231		89,231	(143,236)				112,033		003
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/23/2007	12/30/2016		3,545,775	1523.33	241,592			177,724		177,724	(341,599)				241,592		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Stanley & Co International Ltd .. 4PQUHN3JPFGFNF3BB653	05/04/2007	03/31/2014		4,645,631	1245.76	222,283			1,767		1,767	(175,431)				222,283		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Stanley & Co International Ltd .. 4PQUHN3JPFGFNF3BB653	05/04/2007	03/31/2017		2,698,513	1468.96	220,949			179,463		179,463	(294,687)				220,949		003
Equity Basket Options PUT - Balanced Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Stanley & Co International Ltd .. 4PQUHN3JPFGFNF3BB653	05/04/2007	03/31/2014		1,117,068	1371.2	30,890			4		4	(32,308)				30,890		003
Equity Basket Options PUT - Moderate Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Stanley & Co International Ltd .. 4PQUHN3JPFGFNF3BB653	05/04/2007	03/31/2014		18,860,718	1394.66	858,414			420		420	(786,898)				858,414		003
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Stanley & Co International Ltd .. 4PQUHN3JPFGFNF3BB653	05/04/2007	03/31/2014		24,813,557	1434.45	1,179,480			4,450		4,450	(1,500,877)				1,179,480		003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	05/04/2007	03/31/2014		27,011,751	1452.13	1,503,954			13,137		13,137	(2,021,898)				1,503,954		003
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	05/04/2007	03/31/2017		3,287,031	1606.56	324,369			218,328		218,328	(363,781)				324,369		003
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	06/19/2007	03/31/2014		3,361,578	1434.45	145,754			4,583		4,583	(219,033)				145,754		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2007	06/30/2014		4,083,637	1295.05	321,589			8,849		8,849	(217,102)				321,589		003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2007	06/30/2017		2,938,467	1548.91	352,136			247,184		247,184	(354,406)				352,136		003
Equity Basket Options PUT - Balanced Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2007	06/30/2014		7,610,514	1426.5	289,157			4,523		4,523	(369,143)				289,157		003
Equity Basket Options PUT - Moderate Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2007	06/30/2014		25,344,686	1452.4	1,274,671			32,485		32,485	(1,601,722)				1,274,671		003
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2007	06/30/2014		70,184,454	1490.87	4,465,690			200,255		200,255	(5,814,336)				4,465,690		003
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2007	06/30/2014		1,603,697	1524.25	123,935			8,251		8,251	(162,899)				123,935		003
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2007	06/30/2014		3,315,421	1395.88	195,822			4,472		4,472	(208,202)				195,822		003
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2007	06/30/2017		3,837,317	1691.86	312,565			340,683		340,683	(471,590)				312,565		003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	11/05/2007	09/30/2014		42,699,183	1496.18	3,517,997			282,591		282,591	(3,660,566)				3,517,997		003
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2008	12/31/2014		35,114,854	1530.14	4,322,076			506,498		506,498	(3,333,655)				4,322,076		003
Equity Basket Options PUT - Moderate Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Merrill Lynch Intl GGDZP1UYGU9STUHRDP48	04/07/2008	03/31/2015		15,098,030	1427.25	1,433,337			107,319		107,319	(929,869)				1,433,337		003
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Merrill Lynch Intl GGDZP1UYGU9STUHRDP48	04/07/2008	03/31/2015		25,393,262	1438.08	2,718,176			246,328		246,328	(1,817,527)				2,718,176		003
Equity Basket Options PUT Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/31/2008	03/31/2038		201,281,040	1233.18	14,450,000			10,308,908		10,308,908	(9,947,621)				14,450,000		003
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2008	06/30/2015		5,809,753	1492.19	586,408			108,684		108,684	(493,801)				586,408		003
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2008	06/30/2015		9,505,398	1437.3	908,205			125,630		125,630	(693,481)				908,205		003
Equity Basket Options PUT - Balanced Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/16/2008	03/31/2015		9,280,773	1386.28	554,193			31,847		31,847	(407,689)				554,193		003
Equity Basket Options PUT - Balanced Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/16/2008	03/31/2015		6,348,179	1445.81	446,030			45,817		45,817	(369,037)				446,030		003
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/16/2008	03/31/2015		25,931,132	1428.01	2,362,610			239,113		239,113	(1,800,280)				2,362,610		003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/15/2008	06/30/2015		6,301,934	1413.63	719,681			72,483		72,483	(427,015)				719,681		003
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/15/2008	06/30/2015		7,003,719	1493.15	925,305			131,320		131,320	(598,741)				925,305		003
Equity Basket Options PUT - Asian Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/31/2008	09/28/2018		119,575,594	1375	11,041,100			1,852,570		1,852,570	(6,604,000)				11,041,100		003
Equity Basket Options PUT - Asian Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/15/2008	09/28/2018		34,164,455	1265	2,458,400			194,780		194,780	(1,129,025)				2,458,400		003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										582,658,809	120,813,605		336,272,504	XXX	336,272,504	(389,915,170)				478,520,956	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										582,658,809	125,159,802		343,236,753	XXX	343,236,753	(387,297,119)				482,867,154	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
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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
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											4,346,198		6,964,249	XXX	6,964,249	2,618,051				4,346,198	XXX	XXX
0379999. Total Purchased Options - Put Options										582,658,809	120,813,605		336,272,504	XXX	336,272,504	(389,915,170)				478,520,956	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										582,658,809	125,159,802		343,236,753	XXX	343,236,753	(387,297,119)				482,867,154	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
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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
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 -- 06573#AC1	D 1-1	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/07/2004	07/30/2014		1,000,000	USDL IBBBA3M (4.7575 USD)			(70,699)			(25,954)				3,828		99.59 / 83.712
Pay Floating USD Receive Fixed USD Interest Rate Swap	AFS Bond -- 02582JDE7	D 1-1	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/18/2005	03/15/2015		3,000,000	4.925 USD (USDL IBBBA1M)			141,957			166,061				16,564		99.6 / 98.689
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101033	B 1-1	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	11/23/2005	02/01/2016		6,578,326	USDL IBBBA1M (4.9725 USD)			(319,224)			(586,144)				47,853		100 / 99.985
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101035	B 1-1	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	11/30/2005	05/01/2016		5,350,000	USDL IBBBA3M (5.0525 USD)			(255,356)			(553,995)				41,152		100 / 99.959
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101197	B 1-1	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/21/2006	03/01/2022		6,750,000	USDL IBBBA3M (5.3135 USD)			(339,704)			(1,293,512)				97,135		100 / 99.789

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Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- G4588#AT8	D 1-1	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	01/24/2007	02/26/2014		10,000,000	USDLIBBBA3M (5.2455 USD)			(496,536)			(76,374)					19,896		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- G0977#AA6	D 1-1	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	03/15/2007	04/16/2014		6,000,000	USDLIBBBA3M (4.99 USD)			(282,536)			(82,682)					16,279		100 / 99.900
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(1,622,099)		XXX	(2,452,600)					242,707	XXX	XXX
0869999. Subtotal - Swaps - Hedging Effective - Credit Default														XXX							XXX	XXX
Pay Fixed EUR Receive Floating USD Currency Swap	AFS Bond -- 438499AB1	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2002	08/03/2015		863,136	USDLIBBBA1M (6.1 EUR)			(67,647)	(357,242)		(404,711)		67,506			5,478		100 / 99.580
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			18,865	(146,600)		(290,300)		(110,000)			43,761		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			18,865	(146,600)		(290,300)		(110,000)			43,761		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			47,087	(371,500)		(717,906)		(275,000)			109,317		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			47,087	(371,500)		(717,906)		(275,000)			109,317		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/03/2005	02/24/2025		5,248,000	6.669 USD (5.5 EUR)			50,536	(249,200)		(426,795)		(220,000)			88,261		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/03/2005	02/24/2025		7,872,000	6.669 USD (5.5 EUR)			75,804	(373,800)		(640,193)		(330,000)			132,392		100 / 100
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	05/05/2005	05/05/2015		2,000,000	5.5 USD (AUDBBLB06M)			3,107	(314,300)		(191,923)		383,338			11,667		100 / 100
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	05/05/2005	05/05/2015		2,294,000	5.5 USD (AUDBBLB06M)			3,564	(360,503)		(220,136)		439,688			13,382		100 / 100
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	05/05/2005	05/05/2015		2,311,800	5.5 USD (AUDBBLB06M)			3,592	(363,300)		(221,844)		443,100			13,486		100 / 100
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	05/05/2005	05/05/2015		2,311,800	5.5 USD (AUDBBLB06M)			3,592	(363,300)		(221,844)		443,100			13,486		100 / 100
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	05/05/2005	05/05/2015		1,082,400	5.5 USD (AUDBBLB06M)			1,682	(170,100)		(103,869)		207,462			6,314		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	06/14/2006	07/12/2016		8,830,500	6.22 USD (4.7625 EUR)			99,928	(789,600)		(602,574)		(385,000)			70,736		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	06/14/2006	07/12/2016		9,077,500	6.22 USD (4.7625 EUR)			102,723	(811,686)		(619,429)		(395,769)			72,714		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	06/14/2006	07/12/2016		1,261,500	6.22 USD (4.7625 EUR)			14,275	(112,800)		(86,082)		(55,000)			10,105		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	06/14/2006	07/12/2016		2,523,000	6.22 USD (4.7625 EUR)			28,551	(225,600)		(172,164)		(110,000)			20,210		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	06/14/2006	07/12/2016		6,307,500	6.22 USD (4.7625 EUR)			71,377	(564,000)		(430,410)		(275,000)			50,526		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	07/13/2006	08/15/2016		3,816,000	6.08 USD (4.694 EUR)			45,275	(306,900)		(228,146)		(165,000)			31,125		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	07/13/2006	08/15/2016		12,363,840	6.08 USD (4.694 EUR)			146,689	(994,356)		(739,195)		(534,600)			100,845		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	07/13/2006	08/15/2016		3,816,000	6.08 USD (4.694 EUR)			45,275	(306,900)		(228,146)		(165,000)			31,125		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AA2	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/31/2011	05/06/2021		47,506,350	5.85 USD (5.736 EUR)			208,453	1,467,300		(1,546,265)		(1,842,500)			648,456		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AB0	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/31/2011	05/06/2023		12,053,850	5.955 USD (5.78 EUR)			60,544	372,300		(637,457)		(467,500)			185,572		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AG6	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2023		14,920,000	4.44 USD (4.11 GBP)			6,549	(1,637,000)		(1,590,051)		(1,637,000)			229,057		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AJ0	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2028		29,840,000	4.84 USD (4.53 GBP)			(545)	(3,274,000)		(4,084,420)		(3,274,000)			568,191		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,011,540	4.601 USD (4.101 GBP)			7,442	(916,080)		(866,635)		(916,080)			170,959		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,921,680	4.601 USD (4.101 GBP)			8,118	(999,360)		(945,420)		(999,360)			186,501		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,011,540	4.601 USD (4.101 GBP)			7,442	(916,080)		(866,635)		(916,080)			170,959		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,011,540	4.601 USD (4.101 GBP)			7,442	(916,080)		(866,635)		(916,080)			170,959		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		16,000,000	5.59 USD (Not Assigned)			24,451	(435,284)		(808,138)		(435,284)			267,333		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	5.59 USD (Not Assigned)			13,754	(244,847)		(454,578)		(244,847)			150,375		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		40,000,000	5.59 USD (Not Assigned)			61,128	(1,088,209)		(2,020,345)		(1,088,209)			668,331		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	5.59 USD (Not Assigned)			13,754	(244,847)		(454,578)		(244,847)			150,375		100 / 100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												1,178,757	(16,531,974)	XXX	(22,695,030)		(14,402,962)			4,545,075	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												(443,342)	(16,531,974)	XXX	(25,147,630)		(14,402,962)			4,787,782	XXX	XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	10/25/2006	01/01/2014		7,000,000	USDLIBBBA3M (5.245 USD)			(347,383)	(971)		(971)	(971)				1,845		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/19/2007	11/21/2017		54,480,000	4.8675 USD (USDLIBBBA3M)			2,499,276	7,281,360		7,281,360	(3,247,599)				541,194		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	11/19/2007	11/21/2022		137,460,000	5.06 USD (USDLIBBBA3M)			6,570,604	23,896,489		23,896,489	(17,434,183)				2,064,126		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	11/19/2007	11/21/2027		111,420,000	5.13 USD (USDLIBBBA3M)			5,403,883	20,515,884		20,515,884	(20,635,346)				2,091,290		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2007	11/21/2037		19,570,000	5.176 USD (USDLIBBBA3M)			958,149	4,142,630		4,142,630	(4,928,080)				481,745		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	12/17/2007	12/19/2022		4,070,000	5.09 USD (USDLIBBBA3M)			195,766	718,387		718,387	(520,627)				61,379		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	01/07/2008	01/09/2018		14,730,000	4.48 USD (USDLIBBBA3M)			618,596	1,771,699		1,771,699	(855,100)				148,826		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	01/07/2008	01/09/2023		25,220,000	4.7363 USD (USDLIBBBA3M)			1,123,815	3,722,711		3,722,711	(3,131,721)				381,555		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	01/07/2008	01/09/2028		9,760,000	4.845 USD (USDLIBBBA3M)			445,501	1,478,632		1,478,632	(1,776,636)				184,072		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	01/29/2008	01/31/2015		82,340,000	3.895 USD (USDLIBBBA3M)			2,976,874	3,168,069		3,168,069	(2,813,311)				431,795		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	01/29/2008	01/31/2018		17,150,000	4.25 USD (USDLIBBBA3M)			680,914	1,916,348		1,916,348	(967,818)				174,569		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	01/29/2008	01/31/2028		42,540,000	4.71 USD (USDLIBBBA3M)			1,884,668	5,787,077		5,787,077	(7,666,915)				804,020		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2008	02/21/2015		14,320,000	USDLIBBBA3M (4.161 USD)			(555,761)	(626,014)		(626,014)	525,505				77,060		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2008	02/21/2023		9,100,000	USDLIBBBA3M (4.918 USD)			(422,059)	(1,477,149)		(1,477,149)	1,160,619				138,570		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2008	02/21/2038		8,190,000	USDLIBBBA3M (5.138 USD)			(397,871)	(1,687,942)		(1,687,942)	2,064,682				202,669		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	03/05/2008	03/07/2018		15,480,000	4.3375 USD (USDLIBBBA3M)			628,064	1,800,950		1,800,950	(903,814)				159,408		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	03/05/2008	03/07/2023		24,650,000	4.71 USD (USDLIBBBA3M)			1,091,936	3,582,598		3,582,598	(3,090,416)				376,143		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	03/05/2008	03/07/2028		8,470,000	4.86 USD (USDLIBBBA3M)			387,906	1,297,948		1,297,948	(1,553,843)				160,645		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	03/24/2008	03/26/2028		7,530,000	4.5425 USD (USDLIBBBA3M)			320,728	875,599		875,599	(1,345,196)				143,078		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	03/24/2008	03/26/2028		12,410,000	4.5425 USD (USDLIBBBA3M)			528,584	1,443,052		1,443,052	(2,216,983)				235,804		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2008	03/26/2018		3,400,000	4.1 USD (USDLIBBBA3M)			129,773	363,699		363,699	(192,771)				35,229		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	03/24/2008	03/26/2023		5,270,000	4.43 USD (USDLIBBBA3M)			218,539	642,265		642,265	(645,813)				80,644		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	03/24/2008	03/26/2023		37,270,000	4.43 USD (USDLIBBBA3M)			1,545,528	4,542,163		4,542,163	(4,567,255)				570,324		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	03/24/2008	03/26/2015		5,000,000	USDLIBBBA3M (3.785 USD)			(175,092)	(212,463)		(212,463)	164,481				27,951		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	03/31/2008	04/02/2015		31,890,000	3.692 USD (USDLIBBBA3M)			1,087,328	1,335,347		1,335,347	(1,018,798)				179,652		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	04/02/2008	04/04/2018		8,220,000	USDLIBBBA3M (4.265 USD)			(327,511)	(936,678)		(936,678)	482,000				85,419		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	04/02/2008	04/04/2023		8,260,000	USDLIBBBA3M (4.5775 USD)			(354,896)	(1,107,219)		(1,107,219)	1,028,949				126,567		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	04/07/2008	04/09/2018		16,710,000	USDLIBBBA3M (4.1525 USD)			(647,022)	(1,827,743)		(1,827,743)	963,501				173,923		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	04/07/2008	04/09/2023		14,770,000	USDLIBBBA3M (4.48125 USD)			(620,460)	(1,860,136)		(1,860,136)	1,825,025				226,487		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	04/21/2008	04/23/2018		3,100,000	USDLIBBBA3M (4.386 USD)			(127,314)	(370,453)		(370,453)	187,342				32,410		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	04/21/2008	04/23/2023		8,170,000	USDLIBBBA3M (4.676 USD)			(359,227)	(1,161,315)		(1,161,315)	1,032,013				125,539		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	04/21/2008	04/23/2028		3,160,000	USDLIBBBA3M (4.8 USD)			(142,860)	(461,735)		(461,735)	579,859				60,205		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	04/21/2008	04/23/2038		2,150,000	4.861 USD (USDLIBBBA3M)			98,511	347,382		347,382	(527,583)				53,387		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	04/22/2008	04/24/2018		16,840,000	USDLIBBBA3M (4.35 USD)			(685,626)	(1,987,269)		(1,987,269)	1,012,127				176,117		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2008	05/07/2018		39,070,000	USDLIBBBA3M (4.481 USD)			(1,641,711)	(4,842,396)		(4,842,396)	2,416,428				410,287		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/05/2008	05/07/2023		84,900,000	USDLIBBBA3M (4.755 USD)			(3,799,945)	(12,624,576)		(12,624,576)	10,838,733				1,307,249		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	05/05/2008	05/07/2028		10,000,000	4.85 USD (USDLIBBBA3M)			457,079	1,519,146		1,519,146	(1,846,255)				190,777		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	05/05/2008	05/07/2028		10,000,000	USDLIBBBA3M (4.8515 USD)			(457,229)	(1,520,900)		(1,520,900)	1,846,507				190,777		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2008	05/14/2015		7,100,000	USDLIBBBA3M (4.0475 USD)			(267,496)	(357,489)		(357,489)	251,210				41,795		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2008	05/21/2015		12,800,000	USDLIBBBA3M (4.1562 USD)			(496,155)	(672,567)		(672,567)	466,326				75,876		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	05/05/2008	05/07/2038		134,870,000	4.892 USD (USDLIBBBA3M)			6,221,269	22,472,845		22,472,845	(33,228,727)				3,351,647		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	06/03/2008	06/05/2018		9,810,000	USDLIBBBA3M (4.6435 USD)			(428,014)	(1,292,409)		(1,292,409)	631,137				103,954		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	06/03/2008	06/05/2023		7,730,000	USDLIBBBA3M (4.9 USD)			(357,090)	(1,243,317)		(1,243,317)	1,006,460				119,527		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	06/03/2008	06/05/2038		5,330,000	USDLIBBBA3M (5.0885 USD)			(256,268)	(1,060,015)		(1,060,015)	1,344,381				132,671		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	06/16/2008	06/18/2015		9,900,000	4.8038 USD (USDLIBBBA3M)			447,914	640,593		640,593	(423,814)				60,287		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	07/02/2008	07/07/2018		15,500,000	4.6918 USD (USDLIBBBA3M)			683,779	2,092,667		2,092,667	(1,023,252)				165,867		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	07/02/2008	07/07/2015		14,600,000	4.4858 USD (USDLIBBBA3M)			614,000	906,151		906,151	(579,384)				90,476		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	07/02/2008	07/07/2023		20,300,000	4.8628 USD (USDLIBBBA3M)			930,243	3,199,540		3,199,540	(2,653,873)				315,350		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	07/02/2008	07/07/2028		25,400,000	4.9368 USD (USDLIBBBA3M)			1,182,745	4,116,194		4,116,194	(4,761,235)				487,385		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	07/14/2008	07/16/2028		9,200,000	4.8678 USD (USDLIBBBA3M)			421,980	1,416,609		1,416,609	(1,715,210)				176,683		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	08/25/2008	08/27/2028		11,400,000	4.7848 USD (USDLIBBBA3M)			513,567	1,641,837		1,641,837	(2,118,671)				219,797		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/08/2008	09/10/2015		16,200,000	4.0718 USD (USDLIBBBA3M)			614,262	999,076		999,076	(575,427)				106,128		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/08/2008	09/10/2018		17,100,000	4.3008 USD (USDLIBBBA3M)			687,547	2,039,090		2,039,090	(1,094,247)				186,561		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	09/08/2008	09/10/2023		21,200,000	4.4975 USD (USDLIBBBA3M)			894,098	2,665,943		2,665,943	(2,709,352)				332,396		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	09/08/2008	09/10/2028		18,000,000	4.6098 USD (USDLIBBBA3M)			779,353	2,217,188		2,217,188	(3,295,982)				347,502		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	09/08/2008	09/10/2038		16,600,000	4.6628 USD (USDLIBBBA3M)			727,535	2,150,729		2,150,729	(4,010,331)				415,438		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	09/22/2008	09/24/2023		10,000,000	4.7508 USD (USDLIBBBA3M)			446,925	1,475,808		1,475,808	(1,314,877)				157,100		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/22/2008	09/24/2038		10,000,000	4.8668 USD (USDLIBBBA3M)			458,525	1,630,664		1,630,664	(2,476,148)				250,458		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2008	10/06/2015		28,000,000	4.1228 USD (USDLIBBBA3M)			1,075,894	1,817,197		1,817,197	(1,011,658)				187,249		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2008	10/06/2023		10,800,000	4.4858 USD (USDLIBBBA3M)			454,192	1,344,538		1,344,538	(1,386,444)				169,955		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/06/2008	10/08/2018		21,200,000	4.1298 USD (USDLIBBBA3M)			816,046	2,375,062		2,375,062	(1,339,752)				233,173		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	10/06/2008	10/08/2023		16,600,000	4.2658 USD (USDLIBBBA3M)			661,555	1,747,806		1,747,806	(2,085,646)				261,300		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	10/06/2008	10/08/2028		25,100,000	4.2898 USD (USDLIBBBA3M)			1,006,327	2,130,156		2,130,156	(4,472,845)				485,834		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	10/06/2008	10/08/2038		13,600,000	4.2698 USD (USDLIBBBA3M)			542,541	883,394		883,394	(3,140,296)				340,887		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/06/2008	10/08/2015		16,600,000	3.8798 USD (USDLIBBBA3M)			597,479	1,009,197		1,009,197	(559,956)				111,184		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	10/08/2008	10/10/2023		22,400,000	4.2608 USD (USDLIBBBA3M)			891,601	2,348,004		2,348,004	(2,813,531)				352,696		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/08/2008	10/10/2028		22,500,000	4.3028 USD (USDLIBBBA3M)			905,031	1,943,778		1,943,778	(4,014,818)				435,590		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	10/08/2008	10/10/2018		10,300,000	4.1398 USD (USDLIBBBA3M)			397,514	1,158,959		1,158,959	(652,792)				113,352		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	10/08/2008	10/10/2018		19,800,000	4.1398 USD (USDLIBBBA3M)			764,154	2,227,902		2,227,902	(1,254,881)				217,900		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/20/2008	10/22/2038		16,100,000	4.5418 USD (USDLIBBBA3M)			686,253	1,766,519		1,766,519	(3,843,775)				403,862		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/20/2008	10/22/2018		10,900,000	4.4378 USD (USDLIBBBA3M)			453,270	1,380,834		1,380,834	(727,542)				120,367		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/27/2008	10/29/2018		27,000,000	4.1238 USD (USDLIBBBA3M)			1,038,183	3,031,350		3,031,350	(1,722,269)				298,751		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/27/2008	10/29/2023		24,500,000	4.1388 USD (USDLIBBBA3M)			945,730	2,304,435		2,304,435	(3,051,707)				386,787		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/27/2008	10/29/2028		27,400,000	4.0718 USD (USDLIBBBA3M)			1,039,316	1,610,419		1,610,419	(4,790,082)				531,384		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/27/2008	10/29/2038		26,700,000	3.9868 USD (USDLIBBBA3M)			990,069	494,949		494,949	(5,958,112)				670,017		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	10/27/2008	10/29/2015		18,100,000	3.9318 USD (USDLIBBBA3M)			661,215	1,148,425		1,148,425	(620,724)				123,186		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/04/2008	11/06/2018		24,400,000	USDLIBBBA3M (4.4152 USD)			(1,009,162)	(3,072,181)		(3,072,181)	1,634,314				270,594		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/04/2008	11/06/2023		20,500,000	USDLIBBBA3M (4.4722 USD)			(859,546)	(2,519,375)		(2,519,375)	2,643,929				323,998		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/04/2008	11/06/2015		9,900,000	USDLIBBBA3M (4.1582 USD)			(384,012)	(674,937)		(674,937)	361,807				67,781		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/10/2008	11/12/2018		23,200,000	4.2178 USD (USDLIBBBA3M)			913,662	2,708,847		2,708,847	(1,512,467)				257,721		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/10/2008	11/12/2028		25,800,000	4.2748 USD (USDLIBBBA3M)			1,030,761	2,131,713		2,131,713	(4,608,013)				501,001		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L10QEMIK50	11/10/2008	11/12/2038		24,800,000	4.2598 USD (USDLIBBBA3M)			987,089	1,566,319		1,566,319	(5,729,288)				622,818		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/10/2008	11/12/2015		18,900,000	3.9628 USD (USDLIBBBA3M)			696,125	1,230,402		1,230,402	(654,423)				129,973		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/24/2008	11/26/2023		30,100,000	3.5038 USD (USDLIBBBA3M)			970,331	1,123,740		1,123,740	(3,525,015)				477,045		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	11/24/2008	11/26/2015		21,200,000	3.3988 USD (USDLIBBBA3M)			661,156	1,180,979		1,180,979	(616,120)				147,281		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/24/2008	11/26/2018		11,700,000	3.5358 USD (USDLIBBBA3M)			380,916	990,906		990,906	(686,689)				130,483		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/24/2008	11/26/2018		38,000,000	3.5358 USD (USDLIBBBA3M)			1,237,162	3,218,327		3,218,327	(2,230,272)				423,789		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	11/24/2008	11/26/2028		39,700,000	3.4538 USD (USDLIBBBA3M)			1,259,955	(636,803)		(636,803)	(6,532,807)				771,913		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/24/2008	11/26/2038		17,500,000	3.3898 USD (USDLIBBBA3M)			544,196	(1,406,836)		(1,406,836)	(3,613,404)				439,827		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/24/2008	11/26/2038		39,900,000	3.3898 USD (USDLIBBBA3M)			1,240,767	(3,207,585)		(3,207,585)	(8,238,560)				1,002,806		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/26/2008	12/01/2018		14,600,000	3.188 USD (USDLIBBBA3M)			424,445	995,171		995,171	(808,338)				163,051		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	11/26/2008	12/01/2028		14,200,000	3.16 USD (USDLIBBBA3M)			408,841	(730,178)		(730,178)	(2,264,771)				276,227		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2008	11/28/2023		8,000,000	3.1948 USD (USDLIBBBA3M)			233,165	81,141		81,141	(905,310)				126,824		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/02/2008	12/04/2018		38,000,000	2.9868 USD (USDLIBBBA3M)			1,028,067	2,225,012		2,225,012	(2,027,567)				424,735		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/02/2008	12/04/2023		10,000,000	2.9828 USD (USDLIBBBA3M)			270,144	(88,645)		(88,645)	(1,105,693)				158,662		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	12/02/2008	12/04/2028		10,000,000	2.9348 USD (USDLIBBBA3M)			265,344	(785,411)		(785,411)	(1,556,013)				194,579		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	12/02/2008	12/04/2028		10,000,000	2.9348 USD (USDLIBBBA3M)			265,344	(785,411)		(785,411)	(1,556,013)				194,579		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/08/2008	12/10/2018		50,800,000	2.9288 USD (USDLIBBBA3M)			1,345,560	2,831,388		2,831,388	(2,690,747)				568,750		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/08/2008	12/10/2018		87,100,000	2.9288 USD (USDLIBBBA3M)			2,307,054	4,854,604		4,854,604	(4,613,466)				975,159		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/08/2008	12/10/2023		13,200,000	2.9638 USD (USDLIBBBA3M)			354,254	(142,664)		(142,664)	(1,458,799)				209,607		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/08/2008	12/10/2023		18,700,000	2.9638 USD (USDLIBBBA3M)			501,860	(202,107)		(202,107)	(2,066,631)				296,943		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	12/08/2008	12/10/2028		29,300,000	2.8878 USD (USDLIBBBA3M)			764,068	(2,472,823)		(2,472,823)	(4,539,009)				570,431		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/08/2008	12/10/2015		11,600,000	2.8518 USD (USDLIBBBA3M)			298,322	534,195		534,195	(274,957)				81,395		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/15/2008	12/17/2038		26,300,000	2.7558 USD (USDLIBBBA3M)			651,136	(4,875,526)		(4,875,526)	(4,963,791)				661,760		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/15/2008	12/17/2038		33,600,000	2.7558 USD (USDLIBBBA3M)			831,870	(6,228,809)		(6,228,809)	(6,341,573)				845,442		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/15/2008	12/17/2028		11,500,000	USDLIBBBA3M (2.8242 USD)			(292,565)	1,061,802		1,061,802	1,771,018				224,033		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	12/15/2008	12/17/2018		66,400,000	USDLIBBBA3M (2.7662 USD)			(1,650,839)	(3,173,159)		(3,173,159)	3,427,886				744,845		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	12/15/2008	12/17/2018		96,500,000	USDLIBBBA3M (2.7662 USD)			(2,399,186)	(4,611,594)		(4,611,594)	4,981,792				1,082,493		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	12/19/2008	12/23/2028		8,300,000	2.5348 USD (USDLIBBBA3M)			187,018	(1,057,604)		(1,057,604)	(1,236,646)				161,782		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	12/19/2008	12/23/2028		15,000,000	2.5348 USD (USDLIBBBA3M)			337,984	(1,911,332)		(1,911,332)	(2,234,902)				292,377		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	01/05/2009	01/07/2014		21,300,000	USDLIBBBA3M (2.3242 USD)			(435,346)	(7,384)		(7,384)	424,887				14,851		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/05/2009	01/07/2019		9,900,000	USDLIBBBA3M (2.8482 USD)			(254,243)	(508,174)		(508,174)	525,875				111,695		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/05/2009	01/07/2029		13,500,000	USDLIBBBA3M (3.0922 USD)			(379,635)	819,280		819,280	2,146,442				263,500		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/05/2009	01/07/2029		8,200,000	USDLIBBBA3M (3.0922 USD)			(230,593)	497,637		497,637	1,303,765				160,052		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/05/2009	01/07/2039		18,200,000	USDLIBBBA3M (3.0582 USD)			(505,616)	2,470,312		2,470,312	3,594,388				458,475		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/05/2009	01/07/2039		12,900,000	USDLIBBBA3M (3.0582 USD)			(358,376)	1,750,936		1,750,936	2,547,671				324,963		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	01/05/2009	01/07/2024		16,400,000	USDLIBBBA3M (3.0792 USD)			(459,054)	28,775		28,775	1,849,084				261,423		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2009	01/13/2014		15,900,000	2.0098 USD (USDLIBBBA3M)			274,923	9,354		9,354	(266,552)				15,107		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/09/2009	01/13/2019		14,800,000	USDLIBBBA3M (2.5172 USD)			(330,999)	(517,966)		(517,966)	739,363				167,252		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2009	01/22/2019		19,700,000	2.5168 USD (USDLIBBBA3M)			440,776	682,520		682,520	(989,011)				223,170		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	01/20/2009	01/22/2024		23,900,000	2.7738 USD (USDLIBBBA3M)			596,172	(705,424)		(705,424)	(2,607,147)				381,756		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/20/2009	01/22/2029		28,500,000	2.8247 USD (USDLIBBBA3M)			725,423	(2,660,431)		(2,660,431)	(4,401,159)				557,038		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2009	01/22/2039		24,300,000	2.7907 USD (USDLIBBBA3M)			610,256	(4,378,863)		(4,378,863)	(4,615,276)				612,642		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2009	01/22/2016		15,000,000	2.3088 USD (USDLIBBBA3M)			304,417	553,933		553,933	(279,806)				108,397		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2009	01/22/2014		31,900,000	2.0598 USD (USDLIBBBA3M)			567,962	33,825		33,825	(549,118)				39,429		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	01/26/2009	01/28/2019		8,600,000	USDLIBBBA3M (2.7952 USD)			(216,411)	(413,203)		(413,203)	457,849				97,583		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	01/26/2009	01/28/2019		41,900,000	USDLIBBBA3M (2.7952 USD)			(1,054,375)	(2,013,166)		(2,013,166)	2,230,684				475,431		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/26/2009	01/28/2024		9,300,000	USDLIBBBA3M (3.0933 USD)			(261,749)	11,720		11,720	1,054,417				148,671		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/26/2009	01/28/2024		36,400,000	USDLIBBBA3M (3.0933 USD)			(1,024,481)	45,874		45,874	4,126,964				581,894		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	01/26/2009	01/28/2029		7,500,000	USDLIBBBA3M (3.1503 USD)			(215,363)	406,198		406,198	1,201,730				146,669		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	01/26/2009	01/28/2029		26,600,000	USDLIBBBA3M (3.1503 USD)			(763,821)	1,440,650		1,440,650	4,262,136				520,185		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2009	01/28/2014		20,300,000	2.2408 USD (USDLIBBBA3M)			398,288	30,461		30,461	(385,317)				28,307		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	02/03/2009	02/05/2019		6,500,000	USDLIBBBA3M (2.9842 USD)			(175,845)	(370,352)		(370,352)	360,503				73,913		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	02/03/2009	02/05/2019		8,700,000	USDLIBBBA3M (2.9842 USD)			(235,361)	(495,702)		(495,702)	482,519				98,930		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/03/2009	02/05/2024		8,800,000	USDLIBBBA3M (3.2633 USD)			(262,633)	(119,512)		(119,512)	1,018,847				140,831		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/03/2009	02/05/2024		6,200,000	USDLIBBBA3M (3.2633 USD)			(185,037)	(84,202)		(84,202)	717,824				99,222		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	02/03/2009	02/05/2029		9,100,000	USDLIBBBA3M (3.3143 USD)			(276,222)	314,784		314,784	1,485,483				178,087		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	02/03/2009	02/05/2029		10,900,000	USDLIBBBA3M (3.3143 USD)			(330,859)	377,049		377,049	1,779,315				213,313		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	02/03/2009	02/05/2039		11,000,000	USDLIBBBA3M (3.3072 USD)			(333,113)	1,044,525		1,044,525	2,252,842				277,540		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	02/03/2009	02/05/2039		13,400,000	USDLIBBBA3M (3.3072 USD)			(405,793)	1,272,422		1,272,422	2,744,372				338,094		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	02/05/2009	02/09/2014		61,500,000	USDLIBBBA3M (2.5882 USD)			(1,419,712)	(155,922)		(155,922)	1,376,489				102,500		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	02/05/2009	02/09/2016		17,700,000	USDLIBBBA3M (2.9102 USD)			(465,594)	(885,677)		(885,677)	437,358				129,431		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	02/23/2009	02/25/2019		12,700,000	3.0767 USD (USDLIBBBA3M)			355,167	774,890		774,890	(724,670)				145,189		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/23/2009	02/25/2029		23,100,000	3.2947 USD (USDLIBBBA3M)			696,371	(863,756)		(863,756)	(3,768,158)				452,887		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	02/23/2009	02/25/2039		24,300,000	3.2767 USD (USDLIBBBA3M)			728,172	(2,433,992)		(2,433,992)	(4,957,802)				613,779		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	02/23/2009	02/25/2014		19,800,000	2.5168 USD (USDLIBBBA3M)			442,865	67,485		67,485	(427,746)				39,046		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2009	03/05/2014		17,900,000	2.5997 USD (USDLIBBBA3M)			415,143	75,083		75,083	(401,114)				37,737		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2009	03/05/2016		13,200,000	2.9737 USD (USDLIBBBA3M)			355,507	697,794		697,794	(336,548)				98,079		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/03/2009	03/05/2029		10,700,000	3.4517 USD (USDLIBBBA3M)			339,322	(195,750)		(195,750)	(1,776,342)				209,930		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/03/2009	03/05/2039		11,300,000	3.4297 USD (USDLIBBBA3M)			355,864	(844,441)		(844,441)	(2,356,077)				285,544		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	03/06/2009	03/10/2039		45,000,000	USDLIBBBA3M (3.1875 USD)			(1,308,349)	5,172,911		5,172,911	9,071,789				1,137,431		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2009	03/10/2039		50,000,000	USDLIBBBA3M (3.1913 USD)			(1,455,621)	5,716,130		5,716,130	10,085,213				1,263,813		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/09/2009	03/11/2039		50,000,000	USDLIBBBA3M (3.2993 USD)			(1,509,558)	4,819,995		4,819,995	10,240,311				1,263,881		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/09/2009	03/11/2039		50,000,000	USDLIBBBA3M (3.2633 USD)			(1,491,558)	5,118,901		5,118,901	10,188,694				1,263,881		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3373 USD)			(1,528,581)	4,506,029		4,506,029	10,296,109				1,263,950		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3333 USD)			(1,526,581)	4,539,246		4,539,246	10,290,372				1,263,950		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3453 USD)			(1,532,581)	4,439,593		4,439,593	10,307,583				1,263,950		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/11/2009	03/13/2039		50,000,000	USDLIBBBA3M (3.3793 USD)			(1,549,964)	4,157,011		4,157,011	10,356,758				1,264,019		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/12/2009	03/16/2039		16,000,000	USDLIBBBA3M (3.2752 USD)			(479,233)	1,607,072		1,607,072	3,266,689				404,552		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2009	05/01/2029		12,100,000	3.4647 USD (USDLIBBBA3M)			385,411	(217,238)		(217,238)	(2,022,235)				238,615		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2009	05/01/2039		14,000,000	3.5007 USD (USDLIBBBA3M)			450,970	(889,660)		(889,660)	(2,955,551)				354,866		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/18/2009	05/20/2024		13,100,000	3.5398 USD (USDLIBBBA3M)			427,038	464,208		464,208	(1,597,794)				212,609		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/18/2009	05/20/2029		24,700,000	3.6238 USD (USDLIBBBA3M)			825,927	30,692		30,692	(4,204,381)				487,916		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/18/2009	05/20/2039		28,400,000	3.6728 USD (USDLIBBBA3M)			963,565	(992,156)		(992,156)	(6,139,724)				720,610		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/01/2009	06/03/2019		28,200,000	USDLIBBBA3M (4.0202 USD)			(1,054,428)	(3,034,952)		(3,034,952)	1,977,789				330,674		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2009	06/03/2024		28,100,000	USDLIBBBA3M (4.3272 USD)			(1,136,956)	(3,015,769)		(3,015,769)	3,729,242				456,895		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/01/2009	06/03/2029		26,500,000	USDLIBBBA3M (4.3682 USD)			(1,083,083)	(2,450,776)		(2,450,776)	4,870,180				524,125		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2009	06/03/2014		16,100,000	USDLIBBBA3M (3.0622 USD)			(447,758)	(190,003)		(190,003)	429,905				52,651		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2009	06/03/2014		14,700,000	USDLIBBBA3M (3.0622 USD)			(408,823)	(173,481)		(173,481)	392,522				48,072		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/01/2009	06/03/2039		28,700,000	USDLIBBBA3M (4.3972 USD)			(1,181,323)	(2,462,640)		(2,462,640)	6,809,500				728,772		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/01/2009	06/03/2016		14,400,000	USDLIBBBA3M (3.5972 USD)			(477,519)	(1,030,035)		(1,030,035)	453,140				112,889		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2010	07/16/2025		25,100,000	USDLIBBBA3M (3.5622 USD)			(823,685)	(645,522)		(645,522)	3,373,439				429,429		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/14/2010	07/16/2015		15,100,000	USDLIBBBA3M (2.1052 USD)			(275,516)	(398,892)		(398,892)	242,861				94,333		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/14/2010	07/16/2015		33,000,000	USDLIBBBA3M (2.1052 USD)			(602,122)	(871,751)		(871,751)	530,756				206,158		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/14/2010	07/16/2020		35,700,000	USDLIBBBA3M (3.1272 USD)			(1,016,240)	(1,733,337)		(1,733,337)	2,733,213				459,828		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/14/2010	07/16/2030		23,500,000	USDLIBBBA3M (3.7332 USD)			(811,364)	(189,830)		(189,830)	4,193,272				481,328		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/16/2010	07/20/2020		17,300,000	2.9538 USD (USDLIBBBA3M)			462,639	651,585		651,585	(1,295,232)				223,016		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/16/2010	07/20/2015		7,400,000	1.9148 USD (USDLIBBBA3M)			121,006	174,789		174,789	(105,028)				46,394		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/16/2010	07/20/2030		16,600,000	3.5788 USD (USDLIBBBA3M)			547,670	(198,122)		(198,122)	(2,914,291)				340,114		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/23/2010	07/27/2025		10,000,000	3.4498 USD (USDLIBBBA3M)			317,101	141,603		141,603	(1,332,075)				171,310		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/23/2010	07/27/2030		14,900,000	3.6318 USD (USDLIBBBA3M)			499,598	(77,999)		(77,999)	(2,632,570)				305,460		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/23/2010	07/27/2040		14,300,000	3.7678 USD (USDLIBBBA3M)			498,928	(312,923)		(312,923)	(3,190,535)				371,238		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/11/2010	08/13/2040		13,100,000	3.5947 USD (USDLIBBBA3M)			434,223	(676,521)		(676,521)	(2,855,706)				340,383		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/11/2010	08/13/2025		9,100,000	3.2147 USD (USDLIBBBA3M)			267,056	(89,914)		(89,914)	(1,186,194)				156,206		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/11/2010	08/13/2015		7,800,000	1.6337 USD (USDLIBBBA3M)			105,587	154,892		154,892	(88,817)				49,927		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/11/2010	08/13/2015		10,600,000	1.6337 USD (USDLIBBBA3M)			143,490	210,495		210,495	(120,700)				67,850		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2010	08/17/2015		10,200,000	1.6707 USD (USDLIBBBA3M)			141,911	209,822		209,822	(119,821)				65,511		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2010	08/17/2015		22,000,000	1.6707 USD (USDLIBBBA3M)			306,083	452,557		452,557	(258,438)				141,298		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2010	08/18/2025		22,400,000	3.1907 USD (USDLIBBBA3M)			652,128	(278,096)		(278,096)	(2,915,736)				384,733		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	08/12/2010	08/17/2020		28,300,000	2.7207 USD (USDLIBBBA3M)			684,468	621,572		621,572	(2,079,910)				366,946		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/12/2010	08/16/2030		25,600,000	3.3937 USD (USDLIBBBA3M)			797,258	(931,055)		(931,055)	(4,411,172)				525,684		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/12/2010	08/16/2040		24,800,000	3.5417 USD (USDLIBBBA3M)			809,047	(1,505,131)		(1,505,131)	(5,367,147)				644,489		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/16/2010	08/19/2030		46,800,000	USDLIBBBA3M (3.1953 USD)			(1,364,446)	2,907,518		2,907,518	7,888,177				961,253		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/16/2010	08/20/2040		40,800,000	USDLIBBBA3M (3.3293 USD)			(1,244,189)	3,960,165		3,960,165	8,569,758				1,060,506		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/20/2010	08/24/2020		23,500,000	2.5787 USD (USDLIBBBA3M)			540,148	299,135		299,135	(1,698,010)				305,148		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/20/2010	08/24/2015		9,100,000	1.6217 USD (USDLIBBBA3M)			122,077	181,708		181,708	(102,384)				58,789		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/20/2010	08/24/2025		15,600,000	2.9747 USD (USDLIBBBA3M)			420,342	(535,951)		(535,951)	(1,986,818)				268,128		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/20/2010	08/24/2030		21,100,000	3.1377 USD (USDLIBBBA3M)			602,933	(1,472,057)		(1,472,057)	(3,535,027)				433,564		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/20/2010	08/24/2040		18,400,000	3.2527 USD (USDLIBBBA3M)			546,940	(2,027,573)		(2,027,573)	(3,822,468)				478,366		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZ0031MB27	08/25/2010	08/27/2015		10,500,000	1.5568 USD (USDLIBBBA3M)			134,082	199,356		199,356	(111,285)				68,003		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZ0031MB27	08/25/2010	08/27/2025		31,000,000	2.8928 USD (USDLIBBBA3M)			810,022	(1,319,895)		(1,319,895)	(3,912,057)				533,006		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZ0031MB27	08/25/2010	08/27/2040		32,900,000	3.1638 USD (USDLIBBBA3M)			948,827	(4,126,073)		(4,126,073)	(6,746,100)				855,470		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/25/2010	08/27/2017		7,900,000	2.0468 USD (USDLIBBBA3M)			139,591	227,814		227,814	(218,451)				76,065		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/25/2010	08/27/2020		41,500,000	2.4978 USD (USDLIBBBA3M)			920,459	312,372		312,372	(2,966,571)				539,212		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/25/2010	08/27/2030		36,000,000	3.0538 USD (USDLIBBBA3M)			998,630	(2,901,606)		(2,901,606)	(5,971,811)				739,912		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	08/31/2010	09/02/2040		10,700,000	3.1697 USD (USDLIBBBA3M)			309,100	(1,331,769)		(1,331,769)	(2,196,210)				278,309		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/31/2010	09/02/2030		10,900,000	3.0477 USD (USDLIBBBA3M)			301,570	(889,081)		(889,081)	(1,807,495)				224,139		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/01/2010	09/03/2020		60,300,000	2.5408 USD (USDLIBBBA3M)			1,362,604	594,546		594,546	(4,355,805)				784,608		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	09/02/2010	09/07/2040		33,200,000	USDLIBBBA3M (3.3513 USD)			(1,019,592)	3,101,442		3,101,442	6,998,898				863,758		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/02/2010	09/07/2020		29,700,000	USDLIBBBA3M (2.6273 USD)			(697,077)	(448,359)		(448,359)	2,179,239				386,766		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/02/2010	09/07/2030		38,100,000	USDLIBBBA3M (3.2203 USD)			(1,120,163)	2,260,331		2,260,331	6,448,799				783,781		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/02/2010	09/07/2020		19,300,000	USDLIBBBA3M (2.6313 USD)			(453,755)	(296,232)		(296,232)	1,416,971				251,333		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	09/02/2010	09/07/2015		8,500,000	USDLIBBBA3M (1.6453 USD)			(116,030)	(176,153)		(176,153)	97,623				55,549		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	09/02/2010	09/07/2015		24,200,000	USDLIBBBA3M (1.6453 USD)			(330,345)	(501,518)		(501,518)	277,938				158,151		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/02/2010	09/07/2030		14,100,000	USDLIBBBA3M (3.2243 USD)			(415,113)	829,186		829,186	2,387,652				290,061		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	09/13/2010	09/15/2015		7,500,000	USDLIBBBA3M (1.7403 USD)			(109,540)	(169,024)		(169,024)	93,330				49,331		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	09/13/2010	09/15/2015		32,300,000	USDLIBBBA3M (1.7403 USD)			(471,753)	(727,930)		(727,930)	401,940				212,454		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/13/2010	09/15/2020		9,800,000	USDLIBBBA3M (2.7623 USD)			(243,289)	(228,660)		(228,660)	736,361				127,829		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2010	09/20/2015		12,500,000	USDLIBBBA3M (1.6862 USD)			(175,764)	(271,812)		(271,812)	149,305				82,548		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	09/20/2010	09/22/2015		10,300,000	USDLIBBBA3M (1.6903 USD)			(145,121)	(225,018)		(225,018)	123,387				68,128		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	09/20/2010	09/22/2030		11,000,000	3.3977 USD (USDLIBBBA3M)			342,798	(402,393)		(402,393)	(1,901,773)				226,567		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2010	09/22/2015		40,000,000	1.6858 USD (USDLIBBBA3M)			561,777	870,764		870,764	(477,389)				264,575		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/20/2010	09/22/2020		37,200,000	USDLIBBBA3M (2.7542 USD)			(919,898)	(838,126)		(838,126)	2,803,027				485,919		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	09/22/2010	09/24/2030		14,800,000	USDLIBBBA3M (3.2372 USD)			(437,436)	851,494		851,494	2,514,239				304,885		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	09/29/2010	10/01/2020		7,500,000	2.5238 USD (USDLIBBBA3M)			168,106	56,088		56,088	(549,000)				98,147		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	09/29/2010	10/01/2020		7,900,000	2.5238 USD (USDLIBBBA3M)			177,071	59,079		59,079	(578,280)				103,381		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2010	10/06/2025		10,300,000	3.0327 USD (USDLIBBBA3M)			283,519	(309,266)		(309,266)	(1,333,920)				177,926		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2010	10/06/2030		17,800,000	3.2247 USD (USDLIBBBA3M)			524,141	(1,057,133)		(1,057,133)	(3,021,973)				367,046		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/07/2010	10/12/2025		10,000,000	USDLIBBBA3M (2.9802 USD)			(269,954)	355,814		355,814	1,289,624				172,864		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	10/07/2010	10/12/2015		5,500,000	USDLIBBBA3M (1.4062 USD)			(61,905)	(94,979)		(94,979)	50,890				36,952		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	10/13/2010	10/15/2015		10,500,000	USDLIBBBA3M (1.3742 USD)			(114,842)	(175,644)		(175,644)	93,910				70,707		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	10/18/2010	10/20/2015		19,200,000	USDLIBBBA3M (1.4052 USD)			(216,118)	(332,999)		(332,999)	177,880				129,788		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/25/2010	10/27/2020		8,100,000	USDLIBBBA3M (2.5772 USD)			(186,171)	(78,272)		(78,272)	606,616				106,556		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	10/27/2010	10/29/2015		16,800,000	USDLIBBBA3M (1.5533 USD)			(214,137)	(338,763)		(338,763)	180,679				114,338		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	10/29/2010	11/02/2015		21,100,000	1.4227 USD (USDLIBBBA3M)			241,176	375,409		375,409	(199,917)				144,033		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2010	11/03/2020		9,700,000	2.7137 USD (USDLIBBBA3M)			236,087	175,124		175,124	(743,591)				127,783		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2010	11/03/2030		10,100,000	3.5047 USD (USDLIBBBA3M)			325,713	(238,094)		(238,094)	(1,773,144)				208,744		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2010	11/03/2040		9,600,000	3.6887 USD (USDLIBBBA3M)			327,253	(347,399)		(347,399)	(2,127,579)				250,491		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	11/08/2010	11/10/2015		11,100,000	USDLIBBBA3M (1.3732 USD)			(121,418)	(188,877)		(188,877)	99,892				76,221		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/08/2010	11/10/2015		24,500,000	USDLIBBBA3M (1.3842 USD)			(270,690)	(421,877)		(421,877)	223,149				168,236		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2010	11/10/2020		16,300,000	USDLIBBBA3M (2.6792 USD)			(391,177)	(253,511)		(253,511)	1,247,869				215,029		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/10/2010	11/12/2015		12,500,000	USDLIBBBA3M (1.5522 USD)			(159,084)	(254,635)		(254,635)	134,650				85,961		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/10/2010	11/12/2020		7,000,000	USDLIBBBA3M (2.8312 USD)			(178,617)	(177,002)		(177,002)	548,084				92,381		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2010	11/12/2030		21,500,000	USDLIBBBA3M (3.6852 USD)			(732,219)	2,614		2,614	3,852,186				444,680		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2010	11/12/2040		31,100,000	USDLIBBBA3M (3.9012 USD)			(1,126,339)	(8,857)		(8,857)	7,095,590				811,858		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2010	11/17/2020		37,700,000	USDLIBBBA3M (2.9792 USD)			(1,017,718)	(1,308,500)		(1,308,500)	3,019,469				498,031		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2010	11/17/2025		24,200,000	USDLIBBBA3M (3.5282 USD)			(786,141)	(455,683)		(455,683)	3,337,020				420,077		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2010	11/17/2030		9,300,000	USDLIBBBA3M (3.7642 USD)			(324,060)	(94,454)		(94,454)	1,681,184				192,428		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/16/2010	11/18/2015		52,400,000	1.7428 USD (USDLIBBBA3M)			766,603	1,260,853		1,260,853	(663,687)				361,933		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/16/2010	11/18/2020		78,400,000	3.0308 USD (USDLIBBBA3M)			2,156,771	2,978,700		2,978,700	(6,327,477)				1,035,899		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/16/2010	11/18/2025		46,100,000	3.5708 USD (USDLIBBBA3M)			1,517,143	1,065,716		1,065,716	(6,387,226)				800,322		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/22/2010	11/24/2020		7,200,000	USDLIBBBA3M (2.9722 USD)			(193,824)	(244,768)		(244,768)	578,139				95,247		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/29/2010	12/01/2025		10,700,000	3.4837 USD (USDLIBBBA3M)			342,710	148,892		148,892	(1,473,174)				186,036		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/29/2010	12/01/2040		20,200,000	3.8537 USD (USDLIBBBA3M)			721,743	(160,444)		(160,444)	(4,582,613)				527,826		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/29/2010	12/01/2020		16,600,000	2.9807 USD (USDLIBBBA3M)			448,197	569,417		569,417	(1,338,992)				219,902		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/29/2010	12/01/2030		20,000,000	3.6967 USD (USDLIBBBA3M)			683,197	22,362		22,362	(3,592,651)				414,293		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	11/30/2010	12/02/2040		13,400,000	3.8427 USD (USDLIBBBA3M)			477,280	(131,424)		(131,424)	(3,035,167)				350,160		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/30/2010	12/02/2025		14,800,000	3.4797 USD (USDLIBBBA3M)			473,421	199,860		199,860	(2,036,999)				257,350		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/30/2010	12/02/2020		26,800,000	2.9727 USD (USDLIBBBA3M)			721,400	905,024		905,024	(2,160,002)				355,093		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/30/2010	12/02/2030		14,600,000	3.6877 USD (USDLIBBBA3M)			497,391	(488)		(488)	(2,619,762)				302,459		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/02/2010	12/06/2015		19,100,000	USDLIBBBA3M (1.9093 USD)			(311,102)	(529,902)		(529,902)	274,321				133,643		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2010	12/06/2020		26,500,000	USDLIBBBA3M (3.1363 USD)			(756,789)	(1,172,851)		(1,172,851)	2,189,057				351,396		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2010	12/02/2040		18,100,000	USDLIBBBA3M (3.9813 USD)			(669,846)	(253,624)		(253,624)	4,177,312				473,074		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	12/02/2010	12/06/2025		19,200,000	USDLIBBBA3M (3.6233 USD)			(641,819)	(537,667)		(537,667)	2,686,503				334,013		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	12/02/2010	12/06/2030		19,300,000	USDLIBBBA3M (3.8233 USD)			(683,762)	(340,930)		(340,930)	3,515,738				399,955		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	12/13/2010	12/15/2015		14,500,000	USDLIBBBA3M (2.2092 USD)			(279,768)	(490,440)		(490,440)	251,918				102,102		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	12/13/2010	12/15/2015		24,300,000	USDLIBBBA3M (2.2092 USD)			(468,853)	(821,909)		(821,909)	422,180				171,110		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	12/13/2010	12/15/2020		27,800,000	USDLIBBBA3M (3.4672 USD)			(886,107)	(1,824,894)		(1,824,894)	2,406,728				369,289		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	12/13/2010	12/15/2040		17,700,000	USDLIBBBA3M (4.1762 USD)			(689,669)	(841,015)		(841,015)	4,192,935				462,830		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	12/13/2010	12/15/2025		21,100,000	USDLIBBBA3M (3.9062 USD)			(765,178)	(1,197,630)		(1,197,630)	3,044,005				367,445		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd ... W22LROWP2IHZNBB6K528	12/13/2010	12/15/2030		16,900,000	USDLIBBBA3M (4.0662 USD)			(639,908)	(834,543)		(834,543)	3,161,786				350,474		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp ... B4TYDEB6GKMZ0031MB27	12/15/2010	12/17/2025		28,900,000	USDLIBBBA3M (3.9983 USD)			(1,074,590)	(1,909,572)		(1,909,572)	4,212,145				503,394		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl ... E58DKGMJYYYJLN8C3868	12/15/2010	12/17/2020		34,800,000	USDLIBBBA3M (3.5273 USD)			(1,130,062)	(2,417,412)		(2,417,412)	3,041,327				462,457		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd ... W22LROWP2IHZNBB6K528	12/15/2010	12/17/2015		18,600,000	USDLIBBBA3M (2.2273 USD)			(362,198)	(636,902)		(636,902)	326,870				131,156		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp ... B4TYDEB6GKMZ0031MB27	12/20/2010	12/22/2030		34,200,000	4.0567 USD (USDLIBBBA3M)			1,291,168	1,644,182		1,644,182	(6,396,025)				709,644		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp ... B4TYDEB6GKMZ0031MB27	12/20/2010	12/22/2040		38,100,000	4.1587 USD (USDLIBBBA3M)			1,477,268	1,695,412		1,695,412	(9,008,247)				996,616		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd ... W22LROWP2IHZNBB6K528	12/20/2010	12/22/2015		8,100,000	2.1537 USD (USDLIBBBA3M)			151,660	266,858		266,858	(136,741)				57,315		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd ... W22LROWP2IHZNBB6K528	12/20/2010	12/22/2020		23,600,000	3.4317 USD (USDLIBBBA3M)			743,481	1,490,312		1,490,312	(2,041,104)				313,928		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl ... E58DKGMJYYYJLN8C3868	06/05/2009	06/09/2014		14,200,000	USDLIBBBA3M (3.3432 USD)			(434,911)	(191,725)		(191,725)	418,809				47,333		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG ... BFM8T61CT2L1QCEMIK50	06/05/2009	06/09/2019		10,700,000	USDLIBBBA3M (4.2143 USD)			(420,923)	(1,260,176)		(1,260,176)	774,441				125,659		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG ... BFM8T61CT2L1QCEMIK50	06/05/2009	06/09/2019		21,100,000	USDLIBBBA3M (4.2143 USD)			(830,044)	(2,485,019)		(2,485,019)	1,527,168				247,794		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl ... E58DKGMJYYYJLN8C3868	06/05/2009	06/09/2039		29,000,000	USDLIBBBA3M (4.5003 USD)			(1,223,758)	(2,988,014)		(2,988,014)	6,969,221				736,628		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	06/05/2009	06/09/2016		8,800,000	USDLIBBBA3M (3.8433 USD)			(313,531)	(685,118)		(685,118)	298,262				69,221		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/05/2009	06/09/2024		9,900,000	USDLIBBBA3M (4.4823 USD)			(415,984)	(1,203,080)		(1,203,080)	1,335,971				161,097		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/05/2009	06/09/2024		25,000,000	USDLIBBBA3M (4.4823 USD)			(1,050,464)	(3,038,081)		(3,038,081)	3,373,664				406,811		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/05/2009	06/09/2029		7,700,000	USDLIBBBA3M (4.5173 USD)			(326,238)	(853,253)		(853,253)	1,436,616				152,374		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/05/2009	06/09/2029		26,500,000	USDLIBBBA3M (4.5173 USD)			(1,122,767)	(2,936,520)		(2,936,520)	4,944,198				524,404		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/19/2009	06/23/2014		10,700,000	3.2338 USD (USDLIBBBA3M)			315,888	151,624		151,624	(303,559)				37,194		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/19/2009	06/23/2024		10,700,000	4.3098 USD (USDLIBBBA3M)			431,020	1,128,692		1,128,692	(1,423,813)				174,434		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/19/2009	06/23/2029		15,500,000	4.3678 USD (USDLIBBBA3M)			633,365	1,431,509		1,431,509	(2,854,362)				307,107		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/19/2009	06/23/2039		15,300,000	4.3788 USD (USDLIBBBA3M)			626,876	1,266,511		1,266,511	(3,625,966)				388,927		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/26/2009	06/30/2024		17,400,000	3.9807 USD (USDLIBBBA3M)			643,432	1,307,714		1,307,714	(2,241,235)				283,919		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2009	06/30/2029		21,300,000	4.0617 USD (USDLIBBBA3M)			804,902	1,165,200		1,165,200	(3,806,304)				422,286		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2009	06/30/2039		22,400,000	4.1067 USD (USDLIBBBA3M)			856,550	840,943		840,943	(5,134,059)				569,624		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/07/2009	07/09/2014		20,450,000	2.7687 USD (USDLIBBBA3M)			508,850	266,526		266,526	(484,867)				74,283		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/07/2009	07/09/2014		103,550,000	2.7687 USD (USDLIBBBA3M)			2,576,596	1,349,573		1,349,573	(2,455,157)				376,137		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/07/2009	07/09/2019		27,200,000	3.6407 USD (USDLIBBBA3M)			913,991	2,375,357		2,375,357	(1,837,533)				321,835		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/07/2009	07/09/2029		21,400,000	USDLIBBBA3M (4.0413 USD)			(804,825)	(1,111,175)		(1,111,175)	3,820,614				424,606		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/07/2009	07/09/2039		29,500,000	USDLIBBBA3M (4.1093 USD)			(1,129,583)	(1,111,322)		(1,111,322)	6,767,631				750,537		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/13/2009	07/15/2014		9,700,000	2.6618 USD (USDLIBBBA3M)			230,979	124,674		124,674	(219,385)				35,786		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/13/2009	07/15/2019		12,100,000	3.4948 USD (USDLIBBBA3M)			388,922	961,709		961,709	(801,483)				143,382		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/13/2009	07/15/2024		10,100,000	3.7978 USD (USDLIBBBA3M)			355,240	583,072		583,072	(1,281,281)				165,125		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/13/2009	07/15/2029		12,100,000	3.8968 USD (USDLIBBBA3M)			437,564	411,407		411,407	(2,130,141)				240,208		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	07/13/2009	07/15/2039		12,500,000	3.9708 USD (USDLIBBBA3M)			461,279	181,320		181,320	(2,817,959)				318,126		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl ... E58DKGMJYYYJLN8C3868	07/13/2009	07/15/2019		54,900,000	USDLIBBBA3M (3.5023 USD)			(1,768,789)	(4,385,381)		(4,385,381)	3,640,733				650,551		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	07/17/2009	07/21/2016		9,200,000	USDLIBBBA3M (3.4912 USD)			(295,469)	(656,595)		(656,595)	281,868				74,054		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	07/17/2009	07/21/2014		35,100,000	USDLIBBBA3M (2.9972 USD)			(953,883)	(529,748)		(529,748)	910,215				131,462		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	07/17/2009	07/21/2014		31,000,000	USDLIBBBA3M (2.9972 USD)			(842,461)	(467,869)		(467,869)	803,893				116,106		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	07/17/2009	07/21/2019		25,500,000	USDLIBBBA3M (3.8802 USD)			(918,157)	(2,547,279)		(2,547,279)	1,797,516				302,617		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	07/17/2009	07/21/2024		22,200,000	USDLIBBBA3M (4.1682 USD)			(863,273)	(2,040,066)		(2,040,066)	2,930,145				363,232		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	07/17/2009	07/21/2029		23,200,000	USDLIBBBA3M (4.2692 USD)			(925,591)	(1,854,206)		(1,854,206)	4,243,346				460,807		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl ... E58DKGMJYYYJLN8C3868	07/17/2009	07/21/2039		23,200,000	USDLIBBBA3M (4.3482 USD)			(943,919)	(1,799,753)		(1,799,753)	5,486,491				590,633		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	07/27/2009	07/29/2014		20,700,000	USDLIBBBA3M (3.0373 USD)			(571,035)	(329,285)		(329,285)	544,353				79,049		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	07/27/2009	07/29/2014		17,000,000	USDLIBBBA3M (3.0373 USD)			(468,966)	(270,427)		(270,427)	447,053				64,920		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	07/27/2009	07/29/2024		12,500,000	USDLIBBBA3M (4.2743 USD)			(499,453)	(1,272,114)		(1,272,114)	1,669,394				204,735		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	07/27/2009	07/29/2029		11,900,000	USDLIBBBA3M (4.3743 USD)			(487,379)	(1,107,672)		(1,107,672)	2,200,312				236,529		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	07/27/2009	07/29/2039		11,900,000	USDLIBBBA3M (4.4383 USD)			(494,995)	(1,106,221)		(1,106,221)	2,846,501				303,084		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl ... E58DKGMJYYYJLN8C3868	07/27/2009	07/29/2024		34,500,000	4.2817 USD (USDLIBBBA3M)			1,381,043	3,534,773		3,534,773	(4,610,929)				565,067		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	07/27/2009	07/29/2019		39,000,000	3.9927 USD (USDLIBBBA3M)			1,448,469	4,130,088		4,130,088	(2,802,319)				463,738		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl ... E58DKGMJYYYJLN8C3868	08/10/2009	08/12/2014		17,400,000	USDLIBBBA3M (3.2742 USD)			(521,060)	(318,977)		(318,977)	497,412				68,627		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl ... E58DKGMJYYYJLN8C3868	08/10/2009	08/12/2014		17,800,000	USDLIBBBA3M (3.2742 USD)			(533,039)	(326,310)		(326,310)	508,847				70,204		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG ... BFM8T61CT2L10QEMIK50	08/10/2009	08/12/2016		14,300,000	USDLIBBBA3M (3.7822 USD)			(500,872)	(1,142,078)		(1,142,078)	480,627				116,455		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	08/10/2009	08/12/2019		12,300,000	USDLIBBBA3M (4.1732 USD)			(478,913)	(1,419,819)		(1,419,819)	912,910				146,758		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2009	08/12/2024		10,100,000	USDLIBBBA3M (4.4392 USD)			(420,119)	(1,178,813)		(1,178,813)	1,374,870				165,725		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/17/2009	08/19/2019		9,000,000	USDLIBBBA3M (3.7032 USD)			(308,102)	(810,338)		(810,338)	626,242				107,567		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/17/2009	08/19/2024		6,100,000	USDLIBBBA3M (4.0102 USD)			(227,552)	(467,431)		(467,431)	796,435				100,182		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/17/2009	08/19/2039		5,500,000	USDLIBBBA3M (4.1822 USD)			(214,630)	(273,247)		(273,247)	1,275,632				140,238		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/01/2009	09/03/2019		8,300,000	3.5818 USD (USDLIBBBA3M)			273,959	690,578		690,578	(571,096)				99,562		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/01/2009	09/03/2024		7,300,000	3.9128 USD (USDLIBBBA3M)			265,115	490,549		490,549	(946,071)				120,121		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/01/2009	09/03/2029		13,300,000	4.0178 USD (USDLIBBBA3M)			496,982	642,230		642,230	(2,379,842)				265,191		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/02/2009	09/04/2024		14,000,000	USDLIBBBA3M (3.8852 USD)			(504,538)	(904,410)		(904,410)	1,809,307				230,398		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/14/2009	09/16/2014		22,000,000	USDLIBBBA3M (2.6782 USD)			(527,605)	(372,431)		(372,431)	495,758				93,302		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/14/2009	09/16/2016		7,800,000	USDLIBBBA3M (3.1582 USD)			(224,500)	(506,967)		(506,967)	215,699				64,674		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2009	09/22/2014		11,300,000	USDLIBBBA3M (2.8453 USD)			(289,726)	(209,287)		(209,287)	273,188				48,475		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2009	09/22/2014		18,200,000	USDLIBBBA3M (2.8453 USD)			(466,638)	(337,082)		(337,082)	440,002				78,075		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2009	09/22/2019		8,500,000	USDLIBBBA3M (3.6923 USD)			(289,930)	(756,347)		(756,347)	600,724				102,427		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2009	09/22/2024		8,300,000	USDLIBBBA3M (3.9873 USD)			(307,593)	(612,593)		(612,593)	1,088,433				136,908		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/21/2009	09/23/2014		48,100,000	2.7868 USD (USDLIBBBA3M)			1,205,015	873,777		873,777	(1,134,627)				206,731		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/21/2009	09/23/2014		43,000,000	2.7868 USD (USDLIBBBA3M)			1,077,248	781,132		781,132	(1,014,323)				184,811		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/21/2009	09/23/2016		32,500,000	3.2658 USD (USDLIBBBA3M)			1,513,277	2,215,171		2,215,171	(934,997)				270,427		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/21/2009	09/23/2019		69,800,000	3.6428 USD (USDLIBBBA3M)			1,802,734	6,022,045		6,022,045	(4,896,501)				841,308		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/21/2009	09/23/2024		30,700,000	3.9478 USD (USDLIBBBA3M)			1,125,532	2,152,191		2,152,191	(4,009,342)				506,460		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/28/2009	09/30/2014		10,500,000	2.6767 USD (USDLIBBBA3M)			251,358	187,113		187,113	(235,841)				45,718		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2009	10/06/2019		10,900,000	3.2838 USD (USDLIBBBA3M)			327,379	721,880		721,880	(729,651)				131,787		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2009	10/07/2024		12,300,000	3.6108 USD (USDLIBBBA3M)			409,649	467,600		467,600	(1,555,548)				203,276		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2009	10/06/2029		12,500,000	3.7158 USD (USDLIBBBA3M)			429,435	127,574		127,574	(2,175,252)				249,957		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2009	10/06/2039		13,000,000	3.7878 USD (USDLIBBBA3M)			455,972	(216,653)		(216,653)	(2,872,001)				332,320		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/19/2009	10/21/2014		22,500,000	USDLIBBBA3M (2.7473 USD)			(555,236)	(443,170)		(443,170)	520,130				101,666		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/19/2009	10/21/2014		19,000,000	USDLIBBBA3M (2.7473 USD)			(468,866)	(374,232)		(374,232)	439,221				85,851		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/19/2009	10/21/2024		13,900,000	USDLIBBBA3M (3.9383 USD)			(508,561)	(953,071)		(953,071)	1,824,376				230,127		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/19/2009	10/21/2029		13,300,000	USDLIBBBA3M (4.0563 USD)			(502,303)	(698,672)		(698,672)	2,400,387				266,300		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/19/2009	10/21/2039		13,100,000	USDLIBBBA3M (4.1433 USD)			(506,147)	(563,375)		(563,375)	3,032,710				335,143		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/23/2009	10/27/2019		3,700,000	3.6698 USD (USDLIBBBA3M)			125,467	322,863		322,863	(265,159)				44,957		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2009	10/27/2024		5,200,000	4.0178 USD (USDLIBBBA3M)			194,428	395,051		395,051	(688,865)				86,156		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2009	10/27/2029		8,100,000	4.1348 USD (USDLIBBBA3M)			312,337	504,650		504,650	(1,474,301)				162,267		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/02/2009	11/04/2014		14,400,000	2.7018 USD (USDLIBBBA3M)			348,726	290,003		290,003	(325,496)				66,597		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/02/2009	11/04/2029		27,100,000	4.0908 USD (USDLIBBBA3M)			1,032,701	1,533,550		1,533,550	(4,913,990)				543,269		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/02/2009	11/04/2039		26,800,000	4.1768 USD (USDLIBBBA3M)			1,044,317	1,299,820		1,299,820	(6,234,538)				686,146		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/02/2009	11/04/2014		34,000,000	2.7018 USD (USDLIBBBA3M)			823,380	684,730		684,730	(768,531)				157,244		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/06/2009	11/10/2014		16,800,000	USDLIBBBA3M (2.6772 USD)			(402,829)	(341,492)		(341,492)	375,168				78,450		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/06/2009	11/10/2019		17,800,000	USDLIBBBA3M (3.6742 USD)			(604,273)	(1,552,799)		(1,552,799)	1,284,797				216,993		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2009	11/10/2024		13,600,000	USDLIBBBA3M (4.0692 USD)			(515,411)	(1,094,814)		(1,094,814)	1,815,791				225,730		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/06/2009	11/10/2029		13,600,000	USDLIBBBA3M (4.2042 USD)			(533,771)	(962,767)		(962,767)	2,495,565				272,778		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/06/2009	11/10/2039		12,800,000	USDLIBBBA3M (4.3012 USD)			(514,789)	(889,519)		(889,519)	3,024,958				327,816		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/20/2009	11/24/2019		8,700,000	3.4737 USD (USDLIBBBA3M)			277,835	659,252		659,252	(613,736)				106,405		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/20/2009	11/24/2024		8,100,000	3.9077 USD (USDLIBBBA3M)			293,828	525,764		525,764	(1,066,478)				134,679		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/20/2009	11/24/2029		12,900,000	4.0727 USD (USDLIBBBA3M)			489,233	699,144		699,144	(2,338,511)				259,050		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/20/2009	11/24/2039		12,300,000	4.1827 USD (USDLIBBBA3M)			480,008	609,437		609,437	(2,865,664)				315,244		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/23/2009	11/25/2014		15,900,000	2.5298 USD (USDLIBBBA3M)			357,701	317,773		317,773	(330,483)				76,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/01/2009	12/03/2019		12,400,000	3.3767 USD (USDLIBBBA3M)			383,855	870,091		870,091	(865,415)				151,974		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/01/2009	12/03/2024		12,600,000	3.8237 USD (USDLIBBBA3M)			446,369	715,173		715,173	(1,646,929)				209,737		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/01/2009	12/03/2029		17,100,000	3.9917 USD (USDLIBBBA3M)			634,514	751,898		751,898	(3,075,854)				343,658		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/01/2009	12/03/2039		16,800,000	4.1077 USD (USDLIBBBA3M)			642,870	619,882		619,882	(3,878,439)				430,782		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/04/2009	12/08/2024		11,300,000	USDLIBBBA3M (4.0423 USD)			(425,147)	(875,670)		(875,670)	1,512,344				188,216		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/04/2009	12/08/2039		11,500,000	USDLIBBBA3M (4.2642 USD)			(458,191)	(727,709)		(727,709)	2,708,391				294,958		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/11/2009	12/15/2014		8,600,000	USDLIBBBA3M (2.6082 USD)			(200,245)	(188,757)		(188,757)	185,021				42,338		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/11/2009	12/15/2014		9,000,000	USDLIBBBA3M (2.6082 USD)			(209,559)	(197,536)		(197,536)	193,627				44,307		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/11/2009	12/15/2024		5,100,000	USDLIBBBA3M (4.0912 USD)			(194,383)	(418,513)		(418,513)	686,958				85,021		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/18/2009	12/22/2019		5,400,000	3.6667 USD (USDLIBBBA3M)			182,809	466,268		466,268	(397,129)				66,472		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/18/2009	12/22/2024		5,100,000	4.0867 USD (USDLIBBBA3M)			194,073	415,738		415,738	(687,617)				85,096		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/18/2009	12/22/2029		4,500,000	4.2147 USD (USDLIBBBA3M)			177,000	323,356		323,356	(829,642)				90,584		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/18/2009	12/22/2039		4,500,000	4.2927 USD (USDLIBBBA3M)			180,510	306,475		306,475	(1,064,417)				115,504		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/30/2009	01/04/2015		16,300,000	USDLIBBBA3M (2.9333 USD)			(432,335)	(430,719)		(430,719)	403,027				82,512		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/30/2009	01/04/2020		5,000,000	USDLIBBBA3M (3.9353 USD)			(182,718)	(507,373)		(507,373)	384,563				61,731		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/30/2009	01/04/2020		26,200,000	USDLIBBBA3M (3.9353 USD)			(957,443)	(2,658,634)		(2,658,634)	2,015,109				323,472		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/30/2009	01/04/2025		21,200,000	USDLIBBBA3M (4.3323 USD)			(858,889)	(2,220,806)		(2,220,806)	2,938,520				354,304		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/30/2009	01/04/2030		22,500,000	USDLIBBBA3M (4.4423 USD)			(936,307)	(2,258,869)		(2,258,869)	4,248,103				453,424		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/30/2009	01/04/2040		6,200,000	USDLIBBBA3M (4.5033 USD)			(261,787)	(642,261)		(642,261)	1,506,262				159,247		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/30/2009	01/04/2040		21,400,000	USDLIBBBA3M (4.5033 USD)			(903,586)	(2,216,837)		(2,216,837)	5,199,032				549,660		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/05/2010	01/07/2015		15,500,000	2.8538 USD (USDLIBBBA3M)			398,925	399,200		399,200	(370,747)				78,781		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/05/2010	01/07/2015		36,000,000	2.8538 USD (USDLIBBBA3M)			926,536	927,174		927,174	(861,089)				182,975		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/05/2010	01/07/2020		7,500,000	3.8778 USD (USDLIBBBA3M)			269,829	735,704		735,704	(572,849)				92,660		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/05/2010	01/07/2020		31,500,000	3.8778 USD (USDLIBBBA3M)			1,133,279	3,089,955		3,089,955	(2,405,967)				389,173		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/05/2010	01/07/2025		16,600,000	4.2798 USD (USDLIBBBA3M)			663,952	1,654,072		1,654,072	(2,290,133)				277,530		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/05/2010	01/07/2030		5,800,000	4.3988 USD (USDLIBBBA3M)			238,885	550,030		550,030	(1,090,859)				116,913		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/05/2010	01/07/2030		8,200,000	4.3988 USD (USDLIBBBA3M)			337,734	777,629		777,629	(1,542,250)				165,290		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/05/2010	01/07/2017		13,100,000	3.4148 USD (USDLIBBBA3M)			410,647	994,052		994,052	(418,097)				114,651		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/11/2010	01/13/2015		8,700,000	USDLIBBBA3M (2.8502 USD)			(223,554)	(227,094)		(227,094)	207,531				44,574		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/11/2010	01/13/2015		8,700,000	USDLIBBBA3M (2.8502 USD)			(223,554)	(227,094)		(227,094)	207,531				44,574		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/11/2010	01/13/2020		4,500,000	USDLIBBBA3M (3.9162 USD)			(163,601)	(451,095)		(451,095)	346,576				55,672		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/11/2010	01/13/2030		5,000,000	USDLIBBBA3M (4.4792 USD)			(209,929)	(524,916)		(524,916)	948,353				100,838		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	01/22/2010	01/26/2015		16,700,000	2.6608 USD (USDLIBBBA3M)			397,812	416,307		416,307	(366,142)				87,021		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	01/22/2010	01/26/2025		20,100,000	4.1448 USD (USDLIBBBA3M)			777,088	1,736,701		1,736,701	(2,748,916)				336,837		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	01/22/2010	01/26/2030		28,700,000	4.2968 USD (USDLIBBBA3M)			1,153,197	2,349,589		2,349,589	(5,351,915)				579,455		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/22/2010	01/26/2040		27,100,000	4.3978 USD (USDLIBBBA3M)			1,116,278	2,324,240		2,324,240	(6,505,606)				696,871		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	01/05/2011	01/07/2014		10,900,000	USDLIBBBA3M (1.3913 USD)			(121,122)	(2,085)		(2,085)	115,989				7,600		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/05/2011	01/07/2016		7,300,000	USDLIBBBA3M (2.2803 USD)			(146,015)	(262,012)		(262,012)	133,412				52,225		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/05/2011	01/07/2041		14,700,000	4.2697 USD (USDLIBBBA3M)			586,473	932,915		932,915	(3,528,796)				384,833		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/05/2011	01/07/2031		17,600,000	4.1457 USD (USDLIBBBA3M)			680,348	1,046,979		1,046,979	(3,327,458)				365,668		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	01/14/2011	01/18/2016		45,500,000	USDLIBBBA3M (2.1543 USD)			(852,616)	(1,532,045)		(1,532,045)	778,841				327,930		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/14/2011	01/18/2026		47,100,000	3.8717 USD (USDLIBBBA3M)			1,691,493	2,470,302		2,470,302	(6,826,201)				823,408		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/14/2011	01/18/2031		31,800,000	4.0647 USD (USDLIBBBA3M)			1,203,401	1,550,554		1,550,554	(5,966,119)				661,280		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/14/2011	01/18/2041		34,200,000	USDLIBBBA3M (4.2103 USD)			(1,344,019)	(1,821,771)		(1,821,771)	8,149,257				895,825		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/14/2011	01/18/2031		25,100,000	USDLIBBBA3M (4.0643 USD)			(949,754)	(1,222,544)		(1,222,544)	4,708,908				521,954		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/14/2011	01/18/2014		73,900,000	USDLIBBBA3M (1.2753 USD)			(735,217)	(42,219)		(42,219)	695,014				82,623		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/14/2011	01/18/2021		26,100,000	USDLIBBBA3M (3.3933 USD)			(812,462)	(1,558,960)		(1,558,960)	2,275,013				349,018		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/14/2011	01/18/2026		24,600,000	USDLIBBBA3M (3.8783 USD)			(885,079)	(1,306,920)		(1,306,920)	3,567,642				430,060		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/14/2011	01/18/2026		8,900,000	USDLIBBBA3M (3.8973 USD)			(321,902)	(490,221)		(490,221)	1,293,196				155,591		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	01/19/2011	01/21/2016		3,000,000	USDLIBBBA3M (2.1552 USD)			(56,268)	(101,265)		(101,265)	51,380				21,665		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2011	01/26/2021		14,100,000	USDLIBBBA3M (3.4793 USD)			(451,286)	(919,435)		(919,435)	1,245,975				188,843		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	01/24/2011	01/26/2016		12,800,000	USDLIBBBA3M (2.2383 USD)			(250,830)	(455,651)		(455,651)	230,152				92,745		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	01/26/2011	01/28/2021		14,200,000	3.4907 USD (USDLIBBBA3M)			456,091	935,817		935,817	(1,257,385)				190,256		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	01/26/2011	01/28/2026		13,400,000	3.9817 USD (USDLIBBBA3M)			496,190	852,522		852,522	(1,966,764)				234,527		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	01/26/2011	01/28/2016		22,300,000	2.2377 USD (USDLIBBBA3M)			436,836	795,004		795,004	(401,139)				161,792		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/26/2011	01/28/2031		13,000,000	4.1657 USD (USDLIBBBA3M)			505,298	805,751		805,751	(2,466,123)				270,552		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/26/2011	01/28/2041		28,100,000	4.2937 USD (USDLIBBBA3M)			1,128,189	1,900,230		1,900,230	(6,770,487)				736,416		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZ0031MB27	02/03/2011	02/07/2016		16,000,000	USDLIBBBA3M (2.3963 USD)			(338,764)	(627,761)		(627,761)	313,983				116,847		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/03/2011	02/07/2026		11,900,000	USDLIBBBA3M (4.1343 USD)			(458,777)	(940,814)		(940,814)	1,777,491				208,510		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/03/2011	02/07/2021		15,100,000	USDLIBBBA3M (3.6553 USD)			(509,817)	(1,154,417)		(1,154,417)	1,370,470				202,705		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/03/2011	02/07/2031		8,300,000	USDLIBBBA3M (4.3083 USD)			(334,430)	(668,723)		(668,723)	1,599,091				172,875		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	02/07/2011	02/09/2016		7,600,000	USDLIBBBA3M (2.5313 USD)			(171,125)	(319,984)		(319,984)	159,323				55,575		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/07/2011	02/09/2018		9,000,000	USDLIBBBA3M (3.2033 USD)			(263,128)	(627,893)		(627,893)	416,513				91,886		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/07/2011	02/09/2021		8,700,000	USDLIBBBA3M (3.7813 USD)			(304,643)	(738,025)		(738,025)	801,988				116,835		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/07/2011	02/09/2041		7,900,000	USDLIBBBA3M (4.5073 USD)			(333,984)	(824,351)		(824,351)	1,956,629				207,161		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZ0031MB27	02/08/2011	02/10/2021		20,800,000	3.7507 USD (USDLIBBBA3M)			722,043	1,721,366		1,721,366	(1,911,196)				279,384		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/08/2011	02/10/2016		32,800,000	2.5267 USD (USDLIBBBA3M)			737,134	1,379,160		1,379,160	(686,319)				240,005		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/08/2011	02/10/2026		21,300,000	4.1957 USD (USDLIBBBA3M)			834,184	1,818,677		1,818,677	(3,201,629)				373,341		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/08/2011	02/10/2031		26,100,000	4.3497 USD (USDLIBBBA3M)			1,062,364	2,244,839		2,244,839	(5,051,510)				543,750		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	02/08/2011	02/10/2016		11,500,000	USDLIBBBA3M (2.5283 USD)			(258,630)	(483,933)		(483,933)	240,812				84,148		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	02/08/2011	02/10/2021		9,400,000	USDLIBBBA3M (3.7423 USD)			(325,518)	(772,663)		(772,663)	862,845				126,260		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/08/2011	02/10/2031		14,100,000	USDLIBBBA3M (4.3493 USD)			(573,864)	(1,211,986)		(1,211,986)	2,728,865				293,750		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZ0031MB27	02/14/2011	02/16/2016		172,000,000	USDLIBBBA3M (2.5692 USD)			(3,938,435)	(7,428,816)		(7,428,816)	3,676,473				1,263,449		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2011	02/16/2014		75,900,000	USDLIBBBA3M (1.6262 USD)			(1,022,212)	(136,855)		(136,855)	968,213				137,123		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/14/2011	02/16/2018		40,100,000	USDLIBBBA3M (3.2032 USD)			(1,172,439)	(2,797,414)		(2,797,414)	1,864,045				410,359		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1762 USD)			(3,896,788)	(8,333,129)		(8,333,129)	15,021,566				1,753,964		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1762 USD)			(3,896,788)	(8,333,129)		(8,333,129)	15,021,566				1,753,964		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1862 USD)			(3,906,788)	(8,436,456)		(8,436,456)	15,036,204				1,753,964		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1922 USD)			(3,912,788)	(8,498,452)		(8,498,452)	15,044,986				1,753,964		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/14/2011	02/16/2026		49,700,000	USDLIBBBA3M (4.1792 USD)			(1,938,195)	(4,156,971)		(4,156,971)	7,467,901				871,720		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1832 USD)			(3,903,788)	(8,405,458)		(8,405,458)	15,031,812				1,753,964		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2011	02/16/2026		11,500,000	USDLIBBBA3M (4.1822 USD)			(448,821)	(965,439)		(965,439)	1,728,490				201,706		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2011	02/16/2026		88,500,000	USDLIBBBA3M (4.1822 USD)			(3,453,967)	(7,429,686)		(7,429,686)	13,301,858				1,552,258		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	02/14/2011	02/16/2031		75,000,000	USDLIBBBA3M (4.3382 USD)			(3,044,091)	(6,337,308)		(6,337,308)	14,506,008				1,563,250		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/14/2011	02/16/2031		75,000,000	USDLIBBBA3M (4.3412 USD)			(3,046,341)	(6,366,994)		(6,366,994)	14,510,458				1,563,250		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2011	02/16/2031		75,000,000	USDLIBBBA3M (4.3432 USD)			(3,047,841)	(6,386,784)		(6,386,784)	14,513,424				1,563,250		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2011	02/16/2031		32,600,000	USDLIBBBA3M (4.3482 USD)			(1,326,425)	(2,797,628)		(2,797,628)	6,311,725				679,493		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/14/2011	02/16/2031		2,900,000	USDLIBBBA3M (4.3482 USD)			(117,995)	(248,869)		(248,869)	561,472				60,446		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/14/2011	02/16/2031		72,100,000	USDLIBBBA3M (4.3482 USD)			(2,933,596)	(6,187,392)		(6,187,392)	13,959,368				1,502,804		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/14/2011	02/16/2041		44,500,000	USDLIBBBA3M (4.4522 USD)			(1,856,891)	(4,222,523)		(4,222,523)	10,948,803				1,167,330		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	02/14/2011	02/16/2021		100,000,000	USDLIBBBA3M (3.7392 USD)			(3,459,788)	(8,190,047)		(8,190,047)	9,195,344				1,344,743		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2011	02/16/2021		46,500,000	USDLIBBBA3M (3.7352 USD)			(1,606,941)	(3,795,951)		(3,795,951)	4,273,786				625,305		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2011	02/16/2021		100,000,000	USDLIBBBA3M (3.7362 USD)			(3,456,788)	(8,170,013)		(8,170,013)	9,192,040				1,344,743		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/18/2011	02/22/2014		14,700,000	USDLIBBBA3M (1.5402 USD)			(185,278)	(28,049)		(28,049)	174,503				28,202		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/18/2011	02/22/2016		8,600,000	USDLIBBBA3M (2.4882 USD)			(189,922)	(358,724)		(358,724)	177,195				63,416		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	02/23/2011	02/25/2031		20,800,000	4.2028 USD (USDLIBBBA3M)			815,920	1,384,218		1,384,218	(3,969,089)				433,853		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/23/2011	02/25/2016		8,400,000	2.3498 USD (USDLIBBBA3M)			173,854	326,532		326,532	(161,727)				62,060		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/23/2011	02/25/2021		22,500,000	3.5518 USD (USDLIBBBA3M)			736,131	1,555,084		1,555,084	(2,029,936)				303,090		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/23/2011	02/25/2041		18,500,000	4.3368 USD (USDLIBBBA3M)			750,488	1,386,324		1,386,324	(4,486,902)				485,515		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/23/2011	02/25/2014		9,000,000	1.4358 USD (USDLIBBBA3M)			104,012	16,097		16,097	(97,421)				17,748		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	03/02/2011	03/04/2026		11,500,000	4.0367 USD (USDLIBBBA3M)			431,864	792,090		792,090	(1,709,109)				202,070		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/02/2011	03/04/2021		11,000,000	3.5807 USD (USDLIBBBA3M)			362,927	781,940		781,940	(998,517)				148,375		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	03/02/2011	03/04/2041		17,200,000	4.3297 USD (USDLIBBBA3M)			696,315	1,270,794		1,270,794	(4,169,216)				451,557		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/03/2011	03/07/2031		51,500,000	USDLIBBBA3M (4.2683 USD)			(2,053,852)	(3,879,978)		(3,879,978)	9,903,626				1,075,060		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/03/2011	03/07/2021		40,200,000	USDLIBBBA3M (3.6583 USD)			(1,357,981)	(3,063,416)		(3,063,416)	3,689,651				542,555		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/03/2011	03/07/2026		37,800,000	USDLIBBBA3M (4.0953 USD)			(1,442,093)	(2,830,650)		(2,830,650)	5,657,056				664,419		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/03/2011	03/07/2041		49,600,000	USDLIBBBA3M (4.3903 USD)			(2,038,590)	(4,184,158)		(4,184,158)	12,118,165				1,302,361		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2011	03/09/2031		13,100,000	USDLIBBBA3M (4.2513 USD)			(520,182)	(957,331)		(957,331)	2,515,190				273,506		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2011	03/09/2041		12,100,000	USDLIBBBA3M (4.3823 USD)			(496,325)	(1,004,102)		(1,004,102)	2,953,627				317,745		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2011	03/09/2016		15,400,000	USDLIBBBA3M (2.3983 USD)			(326,150)	(622,904)		(622,904)	305,444				114,713		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/15/2011	03/17/2014		13,400,000	1.2578 USD (USDLIBBBA3M)			131,026	28,737		28,737	(121,038)				30,784		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2011	03/17/2026		32,100,000	3.9168 USD (USDLIBBBA3M)			1,167,414	1,803,259		1,803,259	(4,730,642)				564,862		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	03/15/2011	03/17/2031		37,400,000	4.1078 USD (USDLIBBBA3M)			1,431,599	2,018,659		2,018,659	(7,082,193)				781,345		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/15/2011	03/17/2041		35,800,000	4.2538 USD (USDLIBBBA3M)			1,422,980	2,179,701		2,179,701	(8,604,301)				940,484		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/15/2011	03/17/2016		12,300,000	2.1548 USD (USDLIBBBA3M)			230,601	435,104		435,104	(215,181)				92,079		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2011	03/23/2041		17,400,000	4.2258 USD (USDLIBBBA3M)			686,296	973,344		973,344	(4,166,282)				457,245		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2011	03/23/2016		29,200,000	USDLIBBBA3M (2.2482 USD)			(574,255)	(1,096,908)		(1,096,908)	537,169				219,405		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2011	03/23/2021		14,800,000	3.4448 USD (USDLIBBBA3M)			468,158	908,933		908,933	(1,331,764)				200,355		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2011	03/23/2026		14,100,000	3.9208 USD (USDLIBBBA3M)			513,131	797,590		797,590	(2,080,208)				248,284		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2011	03/23/2031		18,400,000	4.0968 USD (USDLIBBBA3M)			702,002	966,591		966,591	(3,480,698)				384,589		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	03/28/2011	03/30/2016		22,200,000	USDLIBBBA3M (2.4293 USD)			(476,519)	(927,450)		(927,450)	447,478				167,525		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	03/28/2011	03/30/2021		17,500,000	USDLIBBBA3M (3.5843 USD)			(577,759)	(1,236,828)		(1,236,828)	1,606,090				237,220		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge N/A		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/28/2011	03/30/2021		26,400,000	USDLIBBBA3M (3.5723 USD)			(868,423)	(1,844,368)		(1,844,368)	2,419,392				357,864		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge N/A		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/28/2011	03/30/2026		34,500,000	USDLIBBBA3M (4.0163 USD)			(1,288,051)	(2,290,893)		(2,290,893)	5,145,613				607,979		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge N/A		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/28/2011	03/30/2031		55,400,000	USDLIBBBA3M (4.1773 USD)			(2,157,543)	(3,495,616)		(3,495,616)	10,573,445				1,158,590		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge N/A		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/28/2011	03/30/2041		54,500,000	USDLIBBBA3M (4.2933 USD)			(2,185,713)	(3,688,447)		(3,688,447)	13,165,910				1,432,678		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge N/A		Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/28/2011	03/30/2016		44,400,000	2.4167 USD (USDLIBBBA3M)			947,444	1,842,403		1,842,403	(889,429)				335,049		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	03/31/2011	04/04/2014		7,600,000	USDLIBBBA3M (1.4923 USD)			(92,064)	(24,381)		(24,381)	86,242				19,418		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	03/31/2011	04/04/2016		8,300,000	USDLIBBBA3M (2.3833 USD)			(174,496)	(338,640)		(338,640)	163,872				62,824		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	03/31/2011	04/04/2016		6,600,000	USDLIBBBA3M (2.3833 USD)			(138,756)	(269,280)		(269,280)	130,308				49,956		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	03/31/2011	04/04/2021		13,500,000	USDLIBBBA3M (3.5173 USD)			(436,909)	(888,662)		(888,662)	1,233,078				183,171		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/04/2011	04/06/2031		33,600,000	USDLIBBBA3M (4.135 USD)			(1,295,250)	(1,927,478)		(1,927,478)	6,390,378				703,073		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/04/2011	04/06/2021		12,500,000	USDLIBBBA3M (3.52 USD)			(404,989)	(824,976)		(824,976)	1,142,090				169,667		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	04/04/2011	04/06/2041		9,900,000	5.254 USD (USDLIBBBA3M)			393,417	600,960		600,960	(2,381,062)				260,339		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	04/13/2011	04/15/2021		25,000,000	3.5478 USD (USDLIBBBA3M)			816,834	1,691,466		1,691,466	(2,299,513)				339,909		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2011	04/15/2016		18,400,000	2.3628 USD (USDLIBBBA3M)			383,150	747,362		747,362	(358,464)				140,197		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2011	04/15/2031		37,000,000	4.1838 USD (USDLIBBBA3M)			1,444,235	2,360,429		2,360,429	(7,077,091)				774,770		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2011	04/27/2021		23,700,000	3.4437 USD (USDLIBBBA3M)			750,083	1,426,239		1,426,239	(2,162,819)				322,959		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJWXBSWZVIKEX4NFOL81	04/25/2011	04/27/2026		19,200,000	3.9227 USD (USDLIBBBA3M)			699,630	1,076,026		1,076,026	(2,854,241)				339,411		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2011	04/27/2041		28,500,000	4.2427 USD (USDLIBBBA3M)			1,129,714	1,673,321		1,673,321	(6,850,346)				750,252		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	04/25/2011	04/27/2041		33,400,000	USDLIBBBA3M (4.2383 USD)			(1,322,476)	(1,935,558)		(1,935,558)	8,023,567				879,243		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/25/2011	04/27/2021		24,400,000	USDLIBBBA3M (3.4443 USD)			(772,384)	(1,469,365)		(1,469,365)	2,226,862				332,498		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2011	04/27/2026		18,500,000	USDLIBBBA3M (3.9223 USD)			(674,049)	(1,036,022)		(1,036,022)	2,750,070				327,037		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2011	04/27/2031		20,600,000	USDLIBBBA3M (4.1033 USD)			(787,849)	(1,090,976)		(1,090,976)	3,910,987				431,768		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	04/27/2011	05/03/2031		44,700,000	USDLIBBBA3M (4.0802 USD)			(1,698,771)	(2,224,439)		(2,224,439)	8,471,621				937,339		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/03/2011	05/05/2016		9,900,000	USDLIBBBA3M (2.1263 USD)			(182,893)	(352,450)		(352,450)	168,958				76,329		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/03/2011	05/05/2041		11,800,000	4.1137 USD (USDLIBBBA3M)			452,507	428,163		428,163	(2,790,134)				310,755		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/03/2011	05/05/2021		26,700,000	3.3267 USD (USDLIBBBA3M)			813,764	1,385,599		1,385,599	(2,409,689)				364,384		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/03/2011	05/05/2031		45,700,000	3.9877 USD (USDLIBBBA3M)			1,694,923	1,711,817		1,711,817	(8,576,542)				958,460		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/03/2011	05/05/2016		24,900,000	2.1267 USD (USDLIBBBA3M)			460,103	886,698		886,698	(425,052)				191,980		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	05/11/2011	05/13/2021		15,100,000	3.2777 USD (USDLIBBBA3M)			452,649	729,505		729,505	(1,358,312)				206,382		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/11/2011	05/13/2021		25,000,000	USDLIBBBA3M (3.2843 USD)			(751,069)	(1,219,134)		(1,219,134)	2,250,700				341,692		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/11/2011	05/13/2026		24,700,000	USDLIBBBA3M (3.7633 USD)			(860,370)	(964,791)		(964,791)	3,624,529				437,414		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/11/2011	05/13/2031		30,600,000	USDLIBBBA3M (3.9473 USD)			(1,122,187)	(980,839)		(980,839)	5,719,657				642,175		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/11/2011	05/13/2041		35,400,000	USDLIBBBA3M (4.0863 USD)			(1,347,422)	(1,117,644)		(1,117,644)	8,340,853				932,639		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2011	05/17/2014		12,400,000	1.1768 USD (USDLIBBBA3M)			111,242	43,297		43,297	(99,116)				38,247		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2011	05/17/2031		60,700,000	USDLIBBBA3M (3.9052 USD)			(2,200,688)	(1,602,560)		(1,602,560)	11,300,517				1,274,258		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/16/2011	05/18/2041		15,900,000	4.0597 USD (USDLIBBBA3M)			601,001	428,422		428,422	(3,734,645)				419,002		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	05/16/2011	05/18/2031		7,900,000	3.9237 USD (USDLIBBBA3M)			287,867	227,904		227,904	(1,473,757)				165,856		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/18/2011	05/20/2016		14,100,000	2.0538 USD (USDLIBBBA3M)			250,111	482,092		482,092	(229,494)				109,660		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	05/18/2011	05/20/2021		27,800,000	3.2408 USD (USDLIBBBA3M)			823,112	1,266,428		1,266,428	(2,495,689)				380,456		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/18/2011	05/20/2031		7,100,000	3.8908 USD (USDLIBBBA3M)			256,369	173,749		173,749	(1,319,720)				149,084		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/18/2011	05/20/2031		25,500,000	3.8908 USD (USDLIBBBA3M)			920,763	624,029		624,029	(4,739,840)				535,441		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/18/2011	05/20/2041		25,800,000	4.0268 USD (USDLIBBBA3M)			966,683	548,481		548,481	(6,032,786)				679,958		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/18/2011	05/20/2016		21,200,000	USDLIBBBA3M (2.0633 USD)			(378,067)	(729,621)		(729,621)	347,044				164,878		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/18/2011	05/20/2041		41,300,000	USDLIBBBA3M (4.0403 USD)			(1,553,018)	(974,678)		(974,678)	9,674,460				1,088,459		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	05/18/2011	05/20/2021		28,700,000	USDLIBBBA3M (3.2513 USD)			(852,773)	(1,328,196)		(1,328,196)	2,579,847				392,773		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	05/18/2011	05/20/2026		35,200,000	USDLIBBBA3M (3.7303 USD)			(1,214,517)	(1,248,910)		(1,248,910)	5,154,900				623,842		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	05/18/2011	05/20/2031		28,700,000	3.9047 USD (USDLIBBBA3M)			1,040,298	755,488		755,488	(5,342,642)				602,634		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/25/2011	05/27/2031		17,500,000	3.8767 USD (USDLIBBBA3M)			629,453	394,190		394,190	(3,249,409)				367,662		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	05/25/2011	05/27/2014		13,600,000	1.1607 USD (USDLIBBBA3M)			119,799	49,546		49,546	(105,876)				43,453		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	05/25/2011	05/27/2041		14,400,000	4.0087 USD (USDLIBBBA3M)			536,958	260,814		260,814	(3,359,961)				379,644		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	06/01/2011	06/03/2021		8,800,000	3.1067 USD (USDLIBBBA3M)			248,653	314,596		314,596	(781,110)				120,744		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/02/2011	06/06/2031		73,600,000	USDLIBBBA3M (3.8492 USD)			(2,626,568)	(1,375,206)		(1,375,206)	13,635,777				1,547,497		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/02/2011	06/06/2016		23,200,000	1.8857 USD (USDLIBBBA3M)			372,408	705,106		705,106	(337,932)				182,185		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/02/2011	06/06/2026		17,500,000	3.6487 USD (USDLIBBBA3M)			589,436	463,058		463,058	(2,551,188)				310,731		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/02/2011	06/06/2041		29,800,000	3.9937 USD (USDLIBBBA3M)			1,106,536	460,087		460,087	(6,941,940)				786,045		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/02/2011	06/06/2016		23,700,000	USDLIBBBA3M (1.8803 USD)			(379,154)	(717,213)		(717,213)	343,952				186,112		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/02/2011	06/06/2026		27,300,000	USDLIBBBA3M (3.6463 USD)			(918,865)	(715,471)		(715,471)	3,978,875				484,741		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/02/2011	06/06/2041		44,100,000	USDLIBBBA3M (3.9983 USD)			(1,639,553)	(716,073)		(716,073)	10,279,454				1,163,241		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/02/2011	06/06/2021		25,700,000	USDLIBBBA3M (3.1373 USD)			(734,199)	(969,630)		(969,630)	2,293,596				352,823		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	06/02/2011	06/06/2031		57,800,000	3.8467 USD (USDLIBBBA3M)			2,061,267	1,060,701		1,060,701	(10,705,627)				1,215,290		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/13/2011	06/15/2021		12,900,000	USDLIBBBA3M (3.0773 USD)			(360,882)	(429,314)		(429,314)	1,146,504				177,391		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/13/2011	06/15/2014		24,600,000	0.9807 USD (USDLIBBBA3M)			172,430	80,927		80,927	(146,340)				83,523		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/13/2011	06/15/2016		9,600,000	1.8167 USD (USDLIBBBA3M)			147,546	276,859		276,859	(133,235)				75,768		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/13/2011	06/15/2021		32,100,000	3.0787 USD (USDLIBBBA3M)			898,458	1,071,416		1,071,416	(2,853,431)				441,416		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/13/2011	06/15/2031		44,800,000	3.7877 USD (USDLIBBBA3M)			1,571,555	463,883		463,883	(8,251,968)				942,620		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/13/2011	06/15/2041		43,300,000	3.9307 USD (USDLIBBBA3M)			1,580,855	193,711		193,711	(10,007,420)				1,142,652		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/20/2011	06/22/2031		18,500,000	3.7777 USD (USDLIBBBA3M)			646,824	165,245		165,245	(3,405,900)				389,465		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	06/20/2011	06/22/2041		18,300,000	3.9237 USD (USDLIBBBA3M)			666,549	59,258		59,258	(4,226,889)				483,091		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/20/2011	06/22/2026		1,000,000	USDLIBBBA3M (3.5993 USD)			(33,179)	(20,960)		(20,960)	145,489				17,787		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2011	06/22/2021		42,100,000	USDLIBBBA3M (3.0943 USD)			(1,184,249)	(1,440,124)		(1,440,124)	3,760,478				579,672		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2011	06/22/2031		61,800,000	USDLIBBBA3M (3.7913 USD)			(2,169,145)	(664,372)		(664,372)	11,394,482				1,301,025		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/20/2011	06/22/2026		47,000,000	USDLIBBBA3M (3.6013 USD)			(1,560,374)	(995,048)		(995,048)	6,839,413				836,004		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services LLC 17331LVCZKQKX5T7XV54	06/20/2011	06/22/2041		61,200,000	USDLIBBBA3M (3.9362 USD)			(2,236,764)	(331,064)		(331,064)	14,159,677				1,615,581		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/22/2011	06/24/2031		82,000,000	USDLIBBBA3M (3.7872 USD)			(2,874,633)	(828,832)		(828,832)	15,120,265				1,726,550		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/22/2011	06/24/2041		20,700,000	USDLIBBBA3M (3.9323 USD)			(755,705)	(96,269)		(96,269)	4,788,565				546,501		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2011	06/24/2031		82,700,000	3.7978 USD (USDLIBBBA3M)			2,907,939	953,117		953,117	(15,267,007)				1,741,288		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2011	06/24/2041		20,800,000	3.9347 USD (USDLIBBBA3M)			759,855	105,406		105,406	(4,813,254)				549,141		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/22/2011	06/24/2016		18,000,000	1.8427 USD (USDLIBBBA3M)			281,007	530,928		530,928	(255,609)				142,776		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/22/2011	06/24/2021		31,500,000	3.1137 USD (USDLIBBBA3M)			892,127	1,115,293		1,115,293	(2,825,506)				433,880		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/22/2011	06/24/2026		24,400,000	3.6167 USD (USDLIBBBA3M)			813,777	553,157		553,157	(3,559,864)				434,106		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/27/2011	06/29/2026		23,900,000	3.5678 USD (USDLIBBBA3M)			785,111	420,347		420,347	(3,470,618)				425,443		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	06/27/2011	06/29/2031		23,800,000	3.7698 USD (USDLIBBBA3M)			829,902	189,431		189,431	(4,380,220)				501,317		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/30/2011	07/05/2016		15,700,000	USDLIBBBA3M (2.0113 USD)			(271,654)	(529,600)		(529,600)	250,461				125,286		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/30/2011	07/05/2031		28,500,000	USDLIBBBA3M (3.9313 USD)			(1,040,330)	(834,920)		(834,920)	5,342,334				600,598		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/30/2011	07/05/2041		39,200,000	USDLIBBBA3M (4.0663 USD)			(1,483,830)	(1,095,873)		(1,095,873)	9,234,918				1,035,487		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	06/30/2011	07/05/2014		9,700,000	USDLIBBBA3M (1.1323 USD)			(82,574)	(43,295)		(43,295)	71,991				34,862		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	06/30/2011	07/05/2018		7,900,000	USDLIBBBA3M (2.6653 USD)			(188,358)	(362,042)		(362,042)	359,364				84,488		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2011	07/11/2016		115,500,000	USDLIBBBA3M (2.0283 USD)			(2,018,257)	(3,948,212)		(3,948,212)	1,866,546				924,702		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2011	07/11/2021		39,600,000	3.2857 USD (USDLIBBBA3M)			1,189,904	1,855,927		1,855,927	(3,651,335)				547,144		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2011	07/11/2031		13,100,000	USDLIBBBA3M (3.9603 USD)			(482,002)	(433,877)		(433,877)	2,463,791				276,194		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/07/2011	07/11/2041		9,700,000	USDLIBBBA3M (4.0903 USD)			(369,513)	(311,343)		(311,343)	2,292,847				256,307		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/07/2011	07/11/2026		12,900,000	USDLIBBBA3M (3.7803 USD)			(451,424)	(511,320)		(511,320)	1,920,230				229,934		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	07/07/2011	07/11/2021		9,600,000	USDLIBBBA3M (3.2883 USD)			(288,711)	(451,671)		(451,671)	885,453				132,641		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)			2,466,914	4,722,982		4,722,982	(2,268,347)				1,216,781		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)			(317,260)	(438,751)		(438,751)	993,477				150,630		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/12/2026		153,600,000	USDLIBBBA3M (3.67 USD)			(5,206,024)	(4,294,255)		(4,294,255)	22,610,982				2,738,123		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/12/2031		231,200,000	USDLIBBBA3M (3.8625 USD)			(8,281,211)	(4,621,006)		(4,621,006)	43,037,825				4,874,885		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/12/2041		336,200,000	USDLIBBBA3M (4.0025 USD)			(12,512,821)	(5,659,347)		(5,659,347)	78,553,492				8,883,979		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/12/2026		153,600,000	3.6675 USD (USDLIBBBA3M)			5,202,184	4,253,582		4,253,582	(22,605,217)				2,738,123		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/12/2031		231,200,000	3.86 USD (USDLIBBBA3M)			8,275,431	4,543,567		4,543,567	(43,026,142)				4,874,885		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/12/2041		336,200,000	4 USD (USDLIBBBA3M)			12,504,416	5,513,213		5,513,213	(78,527,240)				8,883,979		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/12/2011	07/14/2041		43,400,000	3.9117 USD (USDLIBBBA3M)			1,575,891	44,785		44,785	(10,017,844)				1,146,945		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	07/12/2011	07/14/2031		38,100,000	3.7687 USD (USDLIBBBA3M)			1,328,960	282,775		282,775	(7,019,255)				803,469		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	07/12/2011	07/14/2014		13,300,000	0.9967 USD (USDLIBBBA3M)			95,239	51,542		51,542	(80,387)				48,943		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas	07/19/2011	07/21/2014		13,800,000	0.9597 USD (USDLIBBBA3M)			93,856	52,290		52,290	(77,949)				51,686		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/19/2011	07/21/2016		8,200,000	1.7677 USD (USDLIBBBA3M)			122,025	226,763		226,763	(111,753)				66,004		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	07/19/2011	07/21/2031		31,900,000	USDLIBBBA3M (3.7723 USD)			(1,114,176)	(247,868)		(247,868)	5,883,420				673,089		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/19/2011	07/21/2021		27,400,000	USDLIBBBA3M (3.0403 USD)			(756,436)	(802,484)		(802,484)	2,459,938				379,267		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/19/2011	07/21/2041		34,900,000	3.9247 USD (USDLIBBBA3M)			1,272,145	112,691		112,691	(8,073,272)				922,634		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	07/19/2011	07/21/2026		36,200,000	USDLIBBBA3M (3.5663 USD)			(1,189,791)	(606,253)		(606,253)	5,281,450				645,947		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	07/19/2011	07/21/2021		19,300,000	USDLIBBBA3M (3.0403 USD)			(532,818)	(565,253)		(565,253)	1,732,730				267,148		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	07/19/2011	07/21/2041		65,900,000	USDLIBBBA3M (3.9202 USD)			(2,399,165)	(161,202)		(161,202)	15,235,103				1,742,166		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/28/2011	08/01/2021		10,000,000	3.0608 USD (USDLIBBBA3M)			278,131	301,971		301,971	(904,000)				138,694		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/28/2011	08/01/2031		14,400,000	3.7758 USD (USDLIBBBA3M)			503,469	115,037		115,037	(2,658,668)				304,100		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	07/29/2011	08/02/2041		7,700,000	3.8547 USD (USDLIBBBA3M)			275,276	(70,094)		(70,094)	(1,765,001)				203,682		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	08/02/2011	08/04/2031		51,900,000	3.4687 USD (USDLIBBBA3M)			1,654,886	(1,729,030)		(1,729,030)	(9,262,347)				1,096,283		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/02/2011	08/04/2014		19,200,000	0.8057 USD (USDLIBBBA3M)			100,916	59,129		59,129	(77,892)				74,361		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/02/2011	08/04/2016		14,100,000	1.5107 USD (USDLIBBBA3M)			173,515	295,927		295,927	(157,382)				114,344		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/02/2011	08/04/2021		41,200,000	2.7487 USD (USDLIBBBA3M)			1,017,065	331,978		331,978	(3,583,226)				571,730		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/02/2011	08/04/2026		45,200,000	3.2717 USD (USDLIBBBA3M)			1,352,206	(678,800)		(678,800)	(6,412,058)				807,772		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/02/2011	08/04/2041		56,800,000	3.6178 USD (USDLIBBBA3M)			1,895,817	(2,862,162)		(2,862,162)	(12,600,832)				1,502,638		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	08/03/2011	08/05/2026		48,200,000	3.2297 USD (USDLIBBBA3M)			1,422,287	(939,083)		(939,083)	(6,807,828)				861,479		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/03/2011	08/05/2031		39,100,000	3.4257 USD (USDLIBBBA3M)			1,230,400	(1,527,941)		(1,527,941)	(6,943,862)				825,973		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/03/2011	08/05/2041		48,200,000	3.5687 USD (USDLIBBBA3M)			1,585,685	(2,839,291)		(2,839,291)	(10,618,094)				1,275,189		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/03/2011	08/05/2014		10,800,000	0.8217 USD (USDLIBBBA3M)			58,623	34,495		34,495	(45,441)				41,925		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/03/2011	08/05/2016		16,200,000	1.5277 USD (USDLIBBBA3M)			202,306	347,120		347,120	(183,531)				131,443		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/03/2011	08/05/2021		47,400,000	2.7287 USD (USDLIBBBA3M)			1,161,207	314,355		314,355	(4,112,608)				657,886		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2011	08/08/2016		8,100,000	1.4417 USD (USDLIBBBA3M)			94,136	155,395		155,395	(85,040)				65,825		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/04/2011	08/08/2021		26,900,000	2.6477 USD (USDLIBBBA3M)			637,039	20,297		20,297	(2,312,302)				373,559		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/04/2011	08/08/2026		27,000,000	3.1577 USD (USDLIBBBA3M)			777,108	(735,816)		(735,816)	(3,787,135)				482,729		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2011	08/08/2031		21,800,000	3.3547 USD (USDLIBBBA3M)			670,388	(1,060,175)		(1,060,175)	(3,840,262)				460,624		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2011	08/08/2041		26,300,000	3.5077 USD (USDLIBBBA3M)			849,010	(1,828,130)		(1,828,130)	(5,743,339)				695,902		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	08/04/2011	08/08/2014		7,900,000	0.7317 USD (USDLIBBBA3M)			35,722	21,339		21,339	(26,030)				30,879		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2011	08/08/2021		26,900,000	2.5737 USD (USDLIBBBA3M)			617,133	(120,413)		(120,413)	(2,289,838)				373,559		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2011	08/08/2041		26,300,000	3.4347 USD (USDLIBBBA3M)			829,811	(2,162,348)		(2,162,348)	(5,683,221)				695,902		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2011	08/08/2016		8,100,000	1.3837 USD (USDLIBBBA3M)			89,438	143,263		143,263	(80,404)				65,825		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2011	08/08/2016		12,300,000	1.3837 USD (USDLIBBBA3M)			135,814	217,547		217,547	(122,095)				99,957		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/04/2011	08/08/2026		27,000,000	3.0937 USD (USDLIBBBA3M)			759,828	(919,649)		(919,649)	(3,761,070)				482,729		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/04/2011	08/08/2031		21,800,000	3.2867 USD (USDLIBBBA3M)			655,564	(1,259,260)		(1,259,260)	(3,810,188)				460,624		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/05/2011	08/09/2021		50,000,000	USDLIBBBA3M (2.7163 USD)			(1,218,322)	(280,409)		(280,409)	4,337,048				694,472		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/05/2011	08/09/2041		50,000,000	USDLIBBBA3M (3.5643 USD)			(1,642,322)	2,982,983		2,982,983	11,008,540				1,323,072		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/05/2011	08/09/2031		50,000,000	USDLIBBBA3M (3.4093 USD)			(1,564,822)	2,067,486		2,067,486	8,865,849				1,056,560		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/05/2011	08/09/2026		50,000,000	USDLIBBBA3M (3.2163 USD)			(1,468,322)	1,050,598		1,050,598	7,058,014				894,039		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2011	08/10/2031		22,600,000	3.3457 USD (USDLIBBBA3M)			692,997	(1,127,881)		(1,127,881)	(3,978,252)				477,602		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	08/08/2011	08/10/2041		36,700,000	3.5007 USD (USDLIBBBA3M)			1,182,239	(2,597,178)		(2,597,178)	(8,008,176)				971,183		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2011	08/10/2021		146,700,000	USDLIBBBA3M (2.6142 USD)			(3,425,238)	244,587		244,587	12,561,130				2,037,948		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2011	08/10/2026		129,900,000	USDLIBBBA3M (3.1212 USD)			(3,691,575)	4,045,276		4,045,276	18,150,745				2,322,965		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2011	08/10/2041		155,100,000	USDLIBBBA3M (3.4712 USD)			(4,950,573)	11,772,744		11,772,744	33,700,492				4,104,374		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/08/2011	08/10/2016		62,700,000	USDLIBBBA3M (1.4333 USD)			(723,532)	(1,188,801)		(1,188,801)	653,682				510,073		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/08/2011	08/10/2031		107,500,000	USDLIBBBA3M (3.3142 USD)			(3,262,473)	5,819,833		5,819,833	18,854,376				2,271,781		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2011	08/10/2014		7,600,000	0.7357 USD (USDLIBBBA3M)			34,683	20,960		20,960	(25,307)				29,841		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2011	08/10/2031		13,600,000	3.2777 USD (USDLIBBBA3M)			407,777	(802,963)		(802,963)	(2,375,223)				287,407		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale 02RNE8IBXP4ROTD8PU41	08/08/2011	08/10/2016		4,300,000	1.4167 USD (USDLIBBBA3M)			48,906	79,681		79,681	(44,125)				34,981		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale 02RNE8IBXP4ROTD8PU41	08/08/2011	08/10/2016		8,400,000	1.4167 USD (USDLIBBBA3M)			95,538	155,657		155,657	(86,199)				68,335		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/08/2011	08/10/2016		4,400,000	1.4368 USD (USDLIBBBA3M)			50,928	83,823		83,823	(46,024)				35,795		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/08/2011	08/10/2014		7,600,000	0.7708 USD (USDLIBBBA3M)			37,351	22,588		22,588	(27,962)				29,841		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/08/2011	08/10/2026		16,500,000	3.0528 USD (USDLIBBBA3M)			457,621	(633,901)		(633,901)	(2,288,498)				295,065		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/08/2011	08/10/2031		13,600,000	3.2498 USD (USDLIBBBA3M)			403,982	(853,937)		(853,937)	(2,367,522)				287,407		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/08/2011	08/10/2041		17,300,000	3.4038 USD (USDLIBBBA3M)			540,531	(1,516,166)		(1,516,166)	(3,722,459)				457,806		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	08/09/2011	08/11/2041		36,800,000	3.1997 USD (USDLIBBBA3M)			1,074,640	(4,533,783)		(4,533,783)	(7,683,376)				973,878		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2011	08/11/2031		32,200,000	3.0097 USD (USDLIBBBA3M)			879,130	(3,061,178)		(3,061,178)	(5,448,853)				680,531		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/09/2011	08/11/2014		16,000,000	0.5967 USD (USDLIBBBA3M)			50,755	30,578		30,578	(31,095)				62,964		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/09/2011	08/11/2016		16,300,000	1.2157 USD (USDLIBBBA3M)			152,604	217,077		217,077	(134,973)				132,672		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/09/2011	08/11/2021		31,000,000	2.3017 USD (USDLIBBBA3M)			626,888	(739,136)		(739,136)	(2,546,557)				430,728		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/09/2011	08/11/2026		26,500,000	2.8187 USD (USDLIBBBA3M)			672,893	(1,679,687)		(1,679,687)	(3,582,905)				473,944		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2011	08/12/2016		32,000,000	USDLIBBBA3M (1.2413 USD)			(307,766)	(447,043)		(447,043)	273,197				260,598		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2011	08/12/2026		58,600,000	USDLIBBBA3M (2.8883 USD)			(1,528,738)	3,281,325		3,281,325	7,985,666				1,048,155		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2011	08/12/2031		57,500,000	USDLIBBBA3M (3.0993 USD)			(1,621,367)	4,774,505		4,774,505	9,834,927				1,215,328		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/10/2011	08/12/2021		61,800,000	USDLIBBBA3M (2.3723 USD)			(1,293,331)	1,166,804		1,166,804	5,127,416				858,831		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/10/2011	08/12/2014		175,100,000	USDLIBBBA3M (0.5973 USD)			(556,412)	(336,947)		(336,947)	340,550				690,604		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/10/2011	08/12/2041		70,300,000	USDLIBBBA3M (3.2762 USD)			(2,106,658)	7,723,199		7,723,199	14,845,578				1,860,517		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	08/11/2011	08/15/2031		12,400,000	3.0697 USD (USDLIBBBA3M)			345,960	(1,079,307)		(1,079,307)	(2,113,472)				262,149		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/11/2011	08/15/2021		26,400,000	2.3557 USD (USDLIBBBA3M)			548,063	(534,162)		(534,162)	(2,188,212)				367,077		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/11/2011	08/15/2026		17,600,000	2.8617 USD (USDLIBBBA3M)			454,432	(1,037,751)		(1,037,751)	(2,393,132)				314,907		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/11/2011	08/15/2041		18,100,000	3.2447 USD (USDLIBBBA3M)			536,665	(2,087,555)		(2,087,555)	(3,804,197)				479,095		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/15/2011	08/17/2014		17,600,000	USDLIBBBA3M (0.6032 USD)			(56,939)	(35,492)		(35,492)	34,739				70,186		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/15/2011	08/17/2026		37,000,000	USDLIBBBA3M (2.9582 USD)			(991,051)	1,801,145		1,801,145	5,085,280				662,163		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/15/2011	08/17/2016		37,500,000	USDLIBBBA3M (1.2372 USD)			(359,069)	(517,670)		(517,670)	319,371				306,186		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	08/15/2011	08/17/2041		18,800,000	3.3478 USD (USDLIBBBA3M)			576,806	(1,831,373)		(1,831,373)	(4,012,829)				497,673		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	08/15/2011	08/17/2016		17,400,000	1.2248 USD (USDLIBBBA3M)			164,450	234,574		234,574	(146,059)				142,070		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	08/15/2011	08/17/2021		19,700,000	2.3948 USD (USDLIBBBA3M)			416,678	(345,000)		(345,000)	(1,642,358)				274,016		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2011	08/17/2026		18,400,000	2.9358 USD (USDLIBBBA3M)			488,725	(939,603)		(939,603)	(2,522,672)				329,292		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2011	08/17/2031		15,400,000	3.1548 USD (USDLIBBBA3M)			442,768	(1,165,262)		(1,165,262)	(2,652,122)				325,623		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2011	08/19/2031		51,100,000	USDLIBBBA3M (3.0242 USD)			(1,402,366)	4,765,536		4,765,536	8,666,018				1,080,644		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2011	08/19/2016		10,900,000	USDLIBBBA3M (1.1732 USD)			(97,376)	(131,998)		(131,998)	86,026				89,091		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/17/2011	08/19/2031		8,400,000	2.9998 USD (USDLIBBBA3M)			228,476	(810,933)		(810,933)	(1,420,386)				177,640		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/17/2011	08/19/2031		51,800,000	2.9998 USD (USDLIBBBA3M)			1,408,937	(5,000,754)		(5,000,754)	(8,759,049)				1,095,447		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/17/2011	08/19/2014		19,300,000	0.5888 USD (USDLIBBBA3M)			59,629	37,358		37,358	(35,195)				77,300		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/17/2011	08/19/2018		8,700,000	1.7208 USD (USDLIBBBA3M)			125,363	20,683		20,683	(325,069)				94,306		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/17/2011	08/19/2021		19,600,000	2.2748 USD (USDLIBBBA3M)			391,011	(512,318)		(512,318)	(1,608,877)				272,723		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/17/2011	08/19/2026		9,100,000	2.7908 USD (USDLIBBBA3M)			228,497	(606,020)		(606,020)	(1,228,303)				162,892		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/18/2011	08/22/2031		21,800,000	2.9148 USD (USDLIBBBA3M)			574,429	(2,355,737)		(2,355,737)	(3,648,731)				461,126		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/18/2011	08/22/2041		29,700,000	3.0928 USD (USDLIBBBA3M)			835,460	(4,214,246)		(4,214,246)	(6,102,306)				786,412		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/18/2011	08/22/2014		10,700,000	0.6098 USD (USDLIBBBA3M)			35,310	22,469		22,469	(21,543)				43,133		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/18/2011	08/22/2016		6,400,000	1.1768 USD (USDLIBBBA3M)			57,408	77,812		77,812	(50,822)				52,392		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/18/2011	08/22/2016		9,900,000	1.1768 USD (USDLIBBBA3M)			88,803	120,366		120,366	(78,615)				81,043		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/18/2011	08/22/2021		23,100,000	2.2238 USD (USDLIBBBA3M)			449,063	(692,884)		(692,884)	(1,885,524)				321,596		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/19/2011	08/23/2026		25,000,000	2.6777 USD (USDLIBBBA3M)			599,368	(1,970,595)		(1,970,595)	(3,334,151)				447,699		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/19/2011	08/23/2041		28,800,000	3.0297 USD (USDLIBBBA3M)			791,848	(4,402,578)		(4,402,578)	(5,860,125)				762,619		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/19/2011	08/23/2016		21,800,000	1.1767 USD (USDLIBBBA3M)			195,431	264,770		264,770	(173,177)				178,552		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/19/2011	08/23/2021		36,500,000	2.2037 USD (USDLIBBBA3M)			702,067	(1,145,726)		(1,145,726)	(2,970,265)				508,241		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/19/2011	08/23/2031		23,700,000	2.8697 USD (USDLIBBBA3M)			613,705	(2,706,520)		(2,706,520)	(3,945,671)				501,354		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2011	08/23/2016		31,800,000	USDLIBBBA3M (1.1913 USD)			(289,721)	(398,404)		(398,404)	257,197				260,456		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2011	08/23/2026		52,800,000	USDLIBBBA3M (2.6863 USD)			(1,270,406)	4,113,478		4,113,478	7,048,592				945,539		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2011	08/23/2031		44,500,000	USDLIBBBA3M (2.8763 USD)			(1,155,252)	5,042,346		5,042,346	7,414,512				941,362		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/19/2011	08/23/2014		11,200,000	USDLIBBBA3M (0.6313 USD)			(39,320)	(25,457)		(25,457)	24,813				45,245		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/19/2011	08/23/2021		60,700,000	USDLIBBBA3M (2.2153 USD)			(1,174,589)	1,855,364		1,855,364	4,947,553				845,211		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/19/2011	08/23/2041		57,800,000	USDLIBBBA3M (3.0422 USD)			(1,596,420)	8,709,858		8,709,858	11,783,601				1,530,533		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/19/2011	08/23/2021		9,000,000	2.2147 USD (USDLIBBBA3M)			174,103	(275,479)		(275,479)	(733,514)				125,320		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2011	08/24/2031		19,800,000	2.9087 USD (USDLIBBBA3M)			520,443	(2,157,632)		(2,157,632)	(3,312,702)				418,886		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2011	08/24/2026		20,800,000	2.7217 USD (USDLIBBBA3M)			507,832	(1,542,303)		(1,542,303)	(2,788,446)				372,526		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2011	08/24/2041		23,500,000	3.0667 USD (USDLIBBBA3M)			654,828	(3,442,340)		(3,442,340)	(4,810,216)				622,306		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2011	08/26/2018		8,200,000	1.8607 USD (USDLIBBBA3M)			129,606	68,914		68,914	(319,792)				89,070		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2011	08/26/2031		14,000,000	USDLIBBBA3M (3.0733 USD)			(391,043)	1,215,411		1,215,411	2,389,029				296,228		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/24/2011	08/26/2016		15,000,000	USDLIBBBA3M (1.3093 USD)			(154,374)	(233,923)		(233,923)	138,948				123,047		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/29/2011	08/31/2016		9,100,000	USDLIBBBA3M (1.3163 USD)			(94,257)	(143,130)		(143,130)	85,157				74,841		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/29/2011	08/31/2016		21,200,000	USDLIBBBA3M (1.3163 USD)			(219,588)	(333,446)		(333,446)	198,387				174,355		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/29/2011	08/31/2021		9,700,000	USDLIBBBA3M (2.4313 USD)			(208,627)	149,567		149,567	816,916				135,260		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/29/2011	08/31/2031		12,400,000	3.1137 USD (USDLIBBBA3M)			351,316	(1,001,876)		(1,001,876)	(2,126,780)				262,475		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/29/2011	08/31/2021		11,300,000	USDLIBBBA3M (2.4373 USD)			(243,718)	169,407		169,407	952,432				157,571		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/29/2011	08/31/2031		17,100,000	USDLIBBBA3M (3.1163 USD)			(484,920)	1,375,627		1,375,627	2,933,804				361,961		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/30/2011	09/01/2016		27,900,000	USDLIBBBA3M (1.2402 USD)			(267,696)	(381,375)		(381,375)	240,296				229,575		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/30/2011	09/01/2026		36,900,000	USDLIBBBA3M (2.8302 USD)			(940,760)	2,320,267		2,320,267	5,013,911				661,447		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/30/2011	09/01/2031		26,600,000	USDLIBBBA3M (3.0192 USD)			(728,437)	2,507,480		2,507,480	4,511,192				563,094		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/30/2011	09/01/2041		29,600,000	USDLIBBBA3M (3.1782 USD)			(857,655)	3,762,304		3,762,304	6,162,698				784,152		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2011	09/01/2016		30,900,000	1.2527 USD (USDLIBBBA3M)			300,343	432,599		432,599	(269,946)				254,261		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/30/2011	09/01/2021		37,300,000	2.3677 USD (USDLIBBBA3M)			778,445	(756,053)		(756,053)	(3,115,875)				520,217		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/30/2011	09/01/2026		33,800,000	2.8507 USD (USDLIBBBA3M)			868,655	(2,051,366)		(2,051,366)	(4,603,176)				605,878		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/30/2011	09/01/2031		26,900,000	3.0407 USD (USDLIBBBA3M)			742,436	(2,457,891)		(2,457,891)	(4,573,843)				569,445		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/30/2011	09/01/2041		27,700,000	3.2077 USD (USDLIBBBA3M)			810,775	(3,378,364)		(3,378,364)	(5,792,766)				733,818		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/31/2011	09/02/2031		91,600,000	USDLIBBBA3M (3.0312 USD)			(2,519,265)	8,484,391		8,484,391	15,555,197				1,939,227		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/31/2011	09/02/2016		17,100,000	1.2508 USD (USDLIBBBA3M)			165,851	238,331		238,331	(149,163)				140,780		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/31/2011	09/02/2016		17,300,000	USDLIBBBA3M (1.2562 USD)			(168,725)	(243,592)		(243,592)	151,829				142,426		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/31/2011	09/02/2031		91,700,000	3.0398 USD (USDLIBBBA3M)			2,529,901	(8,387,474)		(8,387,474)	(15,588,232)				1,941,344		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2011	09/02/2016		24,700,000	1.2727 USD (USDLIBBBA3M)			244,972	358,578		358,578	(220,794)				203,348		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2011	09/02/2021		12,200,000	2.4077 USD (USDLIBBBA3M)			259,458	(212,891)		(212,891)	(1,024,832)				170,182		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/02/2011	09/06/2021		13,900,000	2.2608 USD (USDLIBBBA3M)			275,263	(391,757)		(391,757)	(1,147,092)				194,034		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/02/2011	09/06/2026		16,800,000	2.7328 USD (USDLIBBBA3M)			411,987	(1,235,003)		(1,235,003)	(2,261,099)				301,309		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/02/2011	09/06/2031		20,500,000	2.9208 USD (USDLIBBBA3M)			541,263	(2,206,529)		(2,206,529)	(3,436,928)				434,132		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/02/2011	09/06/2041		24,800,000	3.0808 USD (USDLIBBBA3M)			694,476	(3,573,373)		(3,573,373)	(5,087,972)				657,155		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/02/2011	09/06/2016		24,900,000	USDLIBBBA3M (1.1842 USD)			(225,023)	(301,631)		(301,631)	201,524				205,415		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/02/2011	09/06/2021		26,600,000	USDLIBBBA3M (2.2472 USD)			(523,144)	775,492		775,492	2,191,056				371,316		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/02/2011	09/06/2026		17,300,000	USDLIBBBA3M (2.7092 USD)			(420,166)	1,315,397		1,315,397	2,322,206				310,277		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/02/2011	09/06/2031		20,300,000	USDLIBBBA3M (2.9032 USD)			(532,409)	2,233,136		2,233,136	3,396,118				429,896		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/02/2011	09/06/2041		24,700,000	USDLIBBBA3M (3.0652 USD)			(687,822)	3,626,142		3,626,142	5,055,359				654,505		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/06/2011	09/08/2016		41,300,000	1.1808 USD (USDLIBBBA3M)			372,058	495,590		495,590	(333,409)				341,055		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/06/2011	09/08/2021		60,000,000	2.1538 USD (USDLIBBBA3M)			1,124,320	(2,153,021)		(2,153,021)	(4,881,038)				837,854		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/06/2011	09/08/2026		45,300,000	2.5958 USD (USDLIBBBA3M)			1,049,088	(3,993,970)		(3,993,970)	(6,003,129)				812,634		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/06/2011	09/08/2031		31,600,000	2.7768 USD (USDLIBBBA3M)			789,010	(4,014,732)		(4,014,732)	(5,205,389)				669,302		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/06/2011	09/08/2041		47,300,000	2.9218 USD (USDLIBBBA3M)			1,249,603	(8,128,923)		(8,128,923)	(9,469,178)				1,253,487		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/06/2011	09/08/2016		41,400,000	USDLIBBBA3M (1.1802 USD)			(372,710)	(496,128)		(496,128)	333,972				341,881		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/06/2011	09/08/2026		45,800,000	USDLIBBBA3M (2.6072 USD)			(1,065,888)	3,982,248		3,982,248	6,077,301				821,603		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/06/2011	09/08/2031		30,900,000	USDLIBBBA3M (2.7852 USD)			(774,127)	3,890,829		3,890,829	5,095,368				654,476		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/06/2011	09/08/2021		60,700,000	USDLIBBBA3M (2.1622 USD)			(1,142,536)	2,141,766		2,141,766	4,943,760				847,629		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/06/2011	09/08/2041		46,800,000	USDLIBBBA3M (2.9382 USD)			(1,244,069)	7,909,162		7,909,162	9,393,182				1,240,237		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/08/2011	09/12/2016		17,100,000	USDLIBBBA3M (1.1902 USD)			(155,620)	(208,522)		(208,522)	140,180				141,499		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/08/2011	09/12/2021		22,200,000	USDLIBBBA3M (2.2132 USD)			(429,140)	708,368		708,368	1,824,662				310,227		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/08/2011	09/12/2041		18,800,000	USDLIBBBA3M (3.0642 USD)			(523,404)	2,764,412		2,764,412	3,848,139				498,313		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	09/08/2011	09/12/2026		18,700,000	2.6798 USD (USDLIBBBA3M)			448,737	(1,484,763)		(1,484,763)	(2,504,944)				335,603		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/08/2011	09/12/2016		17,300,000	1.1818 USD (USDLIBBBA3M)			155,987	207,073		207,073	(140,386)				143,154		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/08/2011	09/12/2021		22,100,000	2.2078 USD (USDLIBBBA3M)			426,013	(713,704)		(713,704)	(1,815,090)				308,829		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/08/2011	09/12/2031		10,300,000	2.8788 USD (USDLIBBBA3M)			267,662	(1,167,902)		(1,167,902)	(1,718,572)				218,226		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/08/2011	09/12/2041		18,600,000	3.0388 USD (USDLIBBBA3M)			513,111	(2,817,395)		(2,817,395)	(3,792,362)				493,012		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2011	09/13/2014		9,900,000	0.6288 USD (USDLIBBBA3M)			34,593	23,976		23,976	(21,175)				41,742		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2011	09/13/2016		22,300,000	1.1248 USD (USDLIBBBA3M)			188,530	232,497		232,497	(168,709)				184,621		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2011	09/13/2021		15,700,000	2.1448 USD (USDLIBBBA3M)			292,872	(577,653)		(577,653)	(1,278,391)				219,434		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/09/2011	09/13/2026		13,200,000	2.6248 USD (USDLIBBBA3M)			309,596	(1,125,699)		(1,125,699)	(1,757,297)				236,922		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/09/2011	09/13/2031		47,600,000	USDLIBBBA3M (2.8132 USD)			(1,206,102)	5,821,746		5,821,746	7,880,439				1,008,579		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/09/2011	09/13/2041		19,400,000	2.9788 USD (USDLIBBBA3M)			523,689	(3,141,722)		(3,141,722)	(3,919,199)				514,242		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/09/2011	09/13/2016		22,300,000	USDLIBBBA3M (1.1252 USD)			(188,619)	(232,736)		(232,736)	168,797				184,621		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/09/2011	09/13/2021		15,900,000	USDLIBBBA3M (2.1342 USD)			(294,917)	597,053		597,053	1,292,765				222,229		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/09/2011	09/13/2026		13,300,000	USDLIBBBA3M (2.6092 USD)			(309,867)	1,156,425		1,156,425	1,767,463				238,717		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/09/2011	09/13/2014		14,000,000	USDLIBBBA3M (0.6262 USD)			(48,556)	(33,649)		(33,649)	29,583				59,029		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/09/2011	09/13/2031		47,800,000	2.7798 USD (USDLIBBBA3M)			1,195,204	(6,061,450)		(6,061,450)	(7,880,990)				1,012,817		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/09/2011	09/13/2041		19,100,000	USDLIBBBA3M (2.9442 USD)			(508,982)	3,208,397		3,208,397	3,837,833				506,290		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	09/09/2011	09/13/2016		15,200,000	1.1348 USD (USDLIBBBA3M)			130,025	162,543		162,543	(116,494)				125,841		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	09/09/2011	09/13/2021		34,500,000	2.1418 USD (USDLIBBBA3M)			642,537	(1,276,759)		(1,276,759)	(2,808,029)				482,195		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/09/2011	09/13/2014		13,200,000	0.6388 USD (USDLIBBBA3M)			47,444	32,898		32,898	(29,547)				55,656		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/09/2011	09/13/2026		36,000,000	2.6128 USD (USDLIBBBA3M)			840,034	(3,116,306)		(3,116,306)	(4,786,076)				646,150		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/09/2011	09/13/2031		29,300,000	2.8128 USD (USDLIBBBA3M)			742,294	(3,585,134)		(3,585,134)	(4,850,535)				620,827		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/09/2011	09/13/2041		37,400,000	2.9708 USD (USDLIBBBA3M)			1,006,594	(6,108,904)		(6,108,904)	(7,546,171)				991,374		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/01/2010	02/03/2020		12,100,000	3.7717 USD (USDLIBBBA3M)			422,518	1,105,993		1,105,993	(924,341)				150,407		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/13/2011	09/15/2021		9,700,000	2.1608 USD (USDLIBBBA3M)			182,460	(346,960)		(346,960)	(792,277)				135,622		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/13/2011	09/15/2041		15,500,000	2.9778 USD (USDLIBBBA3M)			418,196	(2,513,495)		(2,513,495)	(3,131,217)				410,904		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	09/13/2011	09/15/2026		36,600,000	USDLIBBBA3M (2.6302 USD)			(860,259)	3,101,720		3,101,720	4,876,664				657,061		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	09/13/2011	09/15/2041		52,800,000	USDLIBBBA3M (2.9822 USD)			(1,426,886)	8,521,576		8,521,576	10,673,640				1,399,726		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2011	09/15/2016		15,200,000	USDLIBBBA3M (1.1782 USD)			(136,562)	(179,866)		(179,866)	123,206				125,968		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2011	09/15/2021		44,600,000	USDLIBBBA3M (2.1702 USD)			(843,134)	1,565,328		1,565,328	3,647,595				623,581		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/13/2011	09/15/2014		13,800,000	USDLIBBBA3M (0.6552 USD)			(51,810)	(36,083)		(36,083)	33,165				58,413		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/13/2011	09/15/2031		41,400,000	USDLIBBBA3M (2.8242 USD)			(1,053,396)	5,002,295		5,002,295	6,863,497				877,345		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2011	09/19/2021		26,100,000	USDLIBBBA3M (2.2902 USD)			(524,658)	699,149		699,149	2,174,805				365,180		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2011	09/19/2026		13,800,000	USDLIBBBA3M (2.7642 USD)			(342,818)	974,631		974,631	1,869,210				247,851		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/15/2011	09/19/2016		16,700,000	USDLIBBBA3M (1.2502 USD)			(162,021)	(228,866)		(228,866)	147,907				138,679		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/15/2011	09/19/2031		10,000,000	USDLIBBBA3M (2.9322 USD)			(265,219)	1,063,634		1,063,634	1,680,460				211,985		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/15/2011	09/19/2041		18,300,000	USDLIBBBA3M (3.0712 USD)			(510,787)	2,669,975		2,669,975	3,751,196				485,228		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/15/2011	09/19/2016		16,800,000	1.2438 USD (USDLIBBBA3M)			161,916	227,340		227,340	(147,732)				139,509		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/15/2011	09/19/2021		26,400,000	2.2828 USD (USDLIBBBA3M)			528,735	(721,174)		(721,174)	(2,197,586)				369,377		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/15/2011	09/19/2031		9,800,000	2.9148 USD (USDLIBBBA3M)			258,209	(1,065,360)		(1,065,360)	(1,643,371)				207,745		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/15/2011	09/19/2026		14,000,000	2.7348 USD (USDLIBBBA3M)			343,670	(1,032,843)		(1,032,843)	(1,890,048)				251,443		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/15/2011	09/19/2041		18,100,000	3.0628 USD (USDLIBBBA3M)			503,684	(2,667,319)		(2,667,319)	(3,705,420)				479,925		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2011	09/20/2014		13,700,000	USDLIBBBA3M (0.6652 USD)			(52,760)	(37,594)		(37,594)	34,160				58,549		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/16/2011	09/20/2016		8,100,000	USDLIBBBA3M (1.2452 USD)			(78,174)	(109,702)		(109,702)	71,465				67,297		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/16/2011	09/20/2016		15,500,000	USDLIBBBA3M (1.2452 USD)			(149,592)	(209,924)		(209,924)	136,754				128,779		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/16/2011	09/20/2021		20,900,000	USDLIBBBA3M (2.2782 USD)			(417,605)	578,016		578,016	1,738,905				292,476		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/16/2011	09/20/2026		18,900,000	USDLIBBBA3M (2.7352 USD)			(464,016)	1,393,707		1,393,707	2,551,889				339,485		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/16/2011	09/20/2031		14,500,000	USDLIBBBA3M (2.9142 USD)			(381,946)	1,578,691		1,578,691	2,431,982				307,402		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2011	09/23/2041		21,200,000	2.8878 USD (USDLIBBBA3M)			552,520	(3,772,271)		(3,772,271)	(4,223,702)				562,233		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/21/2011	09/23/2021		16,700,000	2.0888 USD (USDLIBBBA3M)			301,807	(690,950)		(690,950)	(1,354,811)				233,825		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/21/2011	09/23/2026		17,500,000	2.5518 USD (USDLIBBBA3M)			397,290	(1,635,307)		(1,635,307)	(2,314,630)				314,439		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/21/2011	09/23/2031		56,300,000	USDLIBBBA3M (2.7412 USD)			(1,384,770)	7,444,241		7,444,241	9,243,249				1,193,842		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/21/2011	09/23/2014		11,100,000	0.5848 USD (USDLIBBBA3M)			33,658	24,073		24,073	(18,694)				47,707		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/21/2011	09/23/2016		12,500,000	1.1258 USD (USDLIBBBA3M)			105,528	128,491		128,491	(95,728)				104,010		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/21/2011	09/23/2031		72,300,000	2.7698 USD (USDLIBBBA3M)			1,798,989	(9,280,827)		(9,280,827)	(11,912,324)				1,533,123		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/01/2010	02/03/2025		16,400,000	4.2107 USD (USDLIBBBA3M)			644,665	1,517,016		1,517,016	(2,261,754)				275,104		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2011	09/26/2016		9,600,000	1.1038 USD (USDLIBBBA3M)			78,783	91,909		91,909	(72,131)				80,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/22/2011	09/26/2014		17,100,000	0.6228 USD (USDLIBBBA3M)			58,081	42,116		42,116	(35,169)				73,908		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/22/2011	09/26/2021		55,200,000	1.9588 USD (USDLIBBBA3M)			924,962	(2,815,191)		(2,815,191)	(4,407,089)				773,293		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/22/2011	09/26/2031		25,100,000	2.5108 USD (USDLIBBBA3M)			559,142	(4,103,071)		(4,103,071)	(4,005,012)				532,369		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/22/2011	09/26/2041		41,700,000	2.6238 USD (USDLIBBBA3M)			976,054	(9,345,777)		(9,345,777)	(7,964,944)				1,106,066		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/22/2011	09/26/2016		9,500,000	USDLIBBBA3M (1.1142 USD)			(78,950)	(93,632)		(93,632)	72,354				79,167		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/22/2011	09/26/2016		43,900,000	USDLIBBBA3M (1.1142 USD)			(364,834)	(432,678)		(432,678)	334,353				365,833		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/22/2011	09/26/2026		40,400,000	USDLIBBBA3M (2.3772 USD)			(845,999)	4,542,375		4,542,375	5,243,892				726,139		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/22/2011	09/26/2041		43,100,000	USDLIBBBA3M (2.6482 USD)			(1,019,339)	9,476,009		9,476,009	8,265,430				1,143,200		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/22/2011	09/26/2014		17,400,000	USDLIBBBA3M (0.6302 USD)			(60,388)	(43,801)		(43,801)	37,066				75,205		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/22/2011	09/26/2021		52,000,000	USDLIBBBA3M (1.9722 USD)			(878,309)	2,601,988		2,601,988	4,159,522				728,464		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/22/2011	09/26/2031		24,700,000	USDLIBBBA3M (2.5322 USD)			(555,517)	3,966,340		3,966,340	3,951,984				523,885		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/23/2011	09/27/2041		40,000,000	2.5898 USD (USDLIBBBA3M)			923,079	(9,202,012)		(9,202,012)	(7,597,316)				1,061,027		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/23/2011	09/27/2014		10,000,000	0.6428 USD (USDLIBBBA3M)			36,070	26,335		26,335	(22,455)				43,301		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/23/2011	09/27/2016		10,000,000	1.1288 USD (USDLIBBBA3M)			84,670	102,339		102,339	(77,678)				83,375		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/23/2011	09/27/2016		30,000,000	1.1288 USD (USDLIBBBA3M)			254,009	307,016		307,016	(233,035)				250,125		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/23/2011	09/27/2021		40,000,000	1.9568 USD (USDLIBBBA3M)			669,879	(2,045,238)		(2,045,238)	(3,192,366)				560,456		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/23/2011	09/27/2026		40,000,000	2.3408 USD (USDLIBBBA3M)			823,479	(4,652,939)		(4,652,939)	(5,169,498)				719,027		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/23/2011	09/27/2031		30,000,000	2.4828 USD (USDLIBBBA3M)			660,209	(5,019,760)		(5,019,760)	(4,770,345)				636,347		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2011	09/29/2016		10,000,000	USDLIBBBA3M (1.2442 USD)			(96,138)	(133,556)		(133,556)	89,039				83,458		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2011	09/29/2016		30,000,000	USDLIBBBA3M (1.2442 USD)			(288,415)	(400,667)		(400,667)	267,117				250,375		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2011	09/29/2026		40,000,000	USDLIBBBA3M (2.5782 USD)			(918,153)	3,633,962		3,633,962	5,312,806				719,182		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/29/2011	10/03/2014		4,200,000	0.7228 USD (USDLIBBBA3M)			18,549	13,769		13,769	(12,695)				18,387		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/29/2011	10/03/2021		5,800,000	2.1748 USD (USDLIBBBA3M)			109,831	(207,949)		(207,949)	(478,386)				81,352		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/29/2011	10/03/2026		7,500,000	2.5618 USD (USDLIBBBA3M)			171,048	(696,596)		(696,596)	(995,600)				134,904		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/29/2011	10/03/2031		13,300,000	2.7068 USD (USDLIBBBA3M)			322,610	(1,824,366)		(1,824,366)	(2,175,838)				282,244		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/29/2011	10/03/2041		12,800,000	2.8138 USD (USDLIBBBA3M)			324,178	(2,445,053)		(2,445,053)	(2,521,356)				339,629		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	09/29/2011	10/03/2041		12,200,000	USDLIBBBA3M (2.8222 USD)			(310,006)	2,312,551		2,312,551	2,406,393				323,709		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	02/01/2010	02/03/2030		21,100,000	4.3617 USD (USDLIBBBA3M)			861,277	1,896,437		1,896,437	(3,962,727)				426,301		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/30/2011	10/04/2031		13,300,000	2.6188 USD (USDLIBBBA3M)			310,936	(1,983,627)		(1,983,627)	(2,152,799)				282,266		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/30/2011	10/04/2041		12,800,000	2.7118 USD (USDLIBBBA3M)			311,150	(2,673,182)		(2,673,182)	(2,480,801)				339,646		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/03/2011	10/05/2026		48,400,000	2.3698 USD (USDLIBBBA3M)			1,010,970	(5,492,825)		(5,492,825)	(6,285,429)				870,770		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/03/2011	10/05/2041		71,600,000	2.5878 USD (USDLIBBBA3M)			1,651,655	(16,506,346)		(16,506,346)	(13,599,022)				1,899,988		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/03/2011	10/05/2031		55,300,000	2.4948 USD (USDLIBBBA3M)			1,224,221	(9,173,962)		(9,173,962)	(8,811,088)				1,173,724		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	10/03/2011	10/05/2014		14,800,000	USDLIBBBA3M (0.7412 USD)			(68,107)	(50,958)		(50,958)	47,722				65,028		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	10/03/2011	10/05/2016		14,400,000	USDLIBBBA3M (1.2142 USD)			(134,378)	(178,539)		(178,539)	125,699				120,539		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2011	10/05/2031		68,000,000	USDLIBBBA3M (2.4922 USD)			(1,503,603)	11,304,708		11,304,708	10,830,994				1,443,277		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/03/2011	10/05/2021		65,600,000	USDLIBBBA3M (2.0042 USD)			(1,130,407)	3,160,706		3,160,706	5,287,816				920,448		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/03/2011	10/05/2026		63,900,000	USDLIBBBA3M (2.3562 USD)			(1,326,041)	7,345,182		7,345,182	8,285,093				1,149,633		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/03/2011	10/05/2041		83,900,000	USDLIBBBA3M (2.5832 USD)			(1,931,530)	19,409,323		19,409,323	15,923,015				2,226,382		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/04/2011	10/06/2014		12,400,000	0.7618 USD (USDLIBBBA3M)			59,732	44,642		44,642	(42,529)				54,581		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/04/2011	10/06/2016		55,400,000	1.2158 USD (USDLIBBBA3M)			518,384	688,389		688,389	(485,115)				463,969		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/04/2011	10/06/2021		61,500,000	1.9898 USD (USDLIBBBA3M)			1,051,473	(3,031,494)		(3,031,494)	(4,949,352)				863,072		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/04/2011	10/06/2026		49,300,000	2.3288 USD (USDLIBBBA3M)			1,010,015	(5,814,910)		(5,814,910)	(6,372,956)				887,058		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/04/2011	10/06/2031		37,600,000	2.4458 USD (USDLIBBBA3M)			814,307	(6,487,161)		(6,487,161)	(5,953,341)				798,109		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/04/2011	10/06/2041		54,700,000	2.5278 USD (USDLIBBBA3M)			1,229,498	(13,184,262)		(13,184,262)	(10,286,049)				1,451,598		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	10/04/2011	10/06/2014		13,200,000	USDLIBBBA3M (0.7692 USD)			(64,563)	(48,267)		(48,267)	46,244				58,102		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/04/2011	10/06/2016		55,700,000	USDLIBBBA3M (1.2262 USD)			(526,984)	(707,987)		(707,987)	493,456				466,482		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/04/2011	10/06/2026		50,100,000	USDLIBBBA3M (2.3532 USD)			(1,038,629)	5,778,020		5,778,020	6,494,988				901,452		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/04/2011	10/06/2041		54,400,000	USDLIBBBA3M (2.5512 USD)			(1,235,485)	12,889,681		12,889,681	10,269,717				1,443,637		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/04/2011	10/06/2031		37,100,000	USDLIBBBA3M (2.4682 USD)			(811,789)	6,288,620		6,288,620	5,891,175				787,496		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/04/2011	10/06/2021		62,500,000	USDLIBBBA3M (2.0032 USD)			(1,076,945)	3,020,521		3,020,521	5,039,357				877,106		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/06/2011	10/11/2014		12,000,000	USDLIBBBA3M (0.8042 USD)			(62,797)	(48,026)		(48,026)	45,945				53,292		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/06/2011	10/11/2016		44,900,000	USDLIBBBA3M (1.3222 USD)			(467,547)	(683,269)		(683,269)	443,782				376,962		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/06/2011	10/11/2021		52,200,000	USDLIBBBA3M (2.1482 USD)			(974,735)	1,993,112		1,993,112	4,303,105				733,204		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/06/2011	10/11/2026		49,000,000	USDLIBBBA3M (2.4882 USD)			(1,081,581)	4,953,072		4,953,072	6,459,832				882,132		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/06/2011	10/11/2031		38,700,000	USDLIBBBA3M (2.5962 USD)			(896,024)	5,898,485		5,898,485	6,248,595				821,774		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/06/2011	10/11/2041		56,100,000	USDLIBBBA3M (2.6762 USD)			(1,343,768)	12,071,304		12,071,304	10,811,640				1,489,118		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/06/2011	10/11/2014		11,800,000	0.8088 USD (USDLIBBBA3M)			62,293	47,651		47,651	(45,720)				52,403		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/06/2011	10/11/2021		52,600,000	2.1578 USD (USDLIBBBA3M)			987,254	(1,971,993)		(1,971,993)	(4,341,828)				738,823		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/06/2011	10/11/2041		56,000,000	2.6848 USD (USDLIBBBA3M)			1,346,189	(11,965,677)		(11,965,677)	(10,807,538)				1,486,463		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/06/2011	10/11/2016		45,200,000	1.3318 USD (USDLIBBBA3M)			475,011	699,781		699,781	(451,028)				379,481		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/06/2011	10/11/2026		48,900,000	2.4898 USD (USDLIBBBA3M)			1,080,156	(4,934,555)		(4,934,555)	(6,447,841)				880,332		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/06/2011	10/11/2031		38,900,000	2.6008 USD (USDLIBBBA3M)			902,444	(5,904,776)		(5,904,776)	(6,284,552)				826,021		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/01/2010	02/03/2040		20,300,000	4.4567 USD (USDLIBBBA3M)			847,907	1,940,028		1,940,028	(4,910,619)				522,229		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2014		19,900,000	0.895 USD (USDLIBBBA3M)			122,263	93,842		93,842	(93,961)				88,686		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2016		13,400,000	1.5025 USD (USDLIBBBA3M)			163,733	270,207		270,207	(156,435)				112,612		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2016		53,900,000	1.5025 USD (USDLIBBBA3M)			658,596	1,086,879		1,086,879	(629,244)				452,968		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2021		55,600,000	2.405 USD (USDLIBBBA3M)			1,181,158	(1,100,224)		(1,100,224)	(4,750,454)				781,236		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2026		60,800,000	2.75 USD (USDLIBBBA3M)			1,501,386	(4,437,986)		(4,437,986)	(8,261,095)				1,094,799		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/12/2011	10/13/2031		47,300,000	2.865 USD (USDLIBBBA3M)			1,222,414	(5,490,816)		(5,490,816)	(7,898,670)				1,004,545		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2041		66,000,000	2.945 USD (USDLIBBBA3M)			1,758,494	(11,106,319)		(11,106,319)	(13,281,237)				1,752,076		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2014		21,100,000	USDLIBBBA3M (0.8975 USD)			(130,163)	(99,915)		(99,915)	100,152				94,034		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2016		12,100,000	USDLIBBBA3M (1.505 USD)			(148,151)	(244,828)		(244,828)	141,557				101,687		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2016		40,700,000	USDLIBBBA3M (1.505 USD)			(498,325)	(823,512)		(823,512)	476,147				342,037		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2021		55,900,000	USDLIBBBA3M (2.4075 USD)			(1,188,929)	1,096,083		1,096,083	4,777,678				785,451		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2026		61,300,000	USDLIBBBA3M (2.7525 USD)			(1,515,266)	4,458,010		4,458,010	8,331,368				1,103,802		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2031		47,000,000	USDLIBBBA3M (2.8675 USD)			(1,215,836)	5,440,105		5,440,105	7,850,979				998,174		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2041		66,000,000	USDLIBBBA3M (2.9475 USD)			(1,760,144)	11,077,497		11,077,497	13,286,436				1,752,076		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/12/2011	10/14/2021		13,600,000	USDLIBBBA3M (2.3902 USD)			(286,904)	284,169		284,169	1,159,808				191,127		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/12/2011	10/14/2026		15,800,000	USDLIBBBA3M (2.7432 USD)			(389,088)	1,165,203		1,165,203	2,145,040				284,534		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/12/2011	10/14/2031		9,600,000	USDLIBBBA3M (2.8622 USD)			(247,832)	1,118,151		1,118,151	1,602,325				203,898		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/17/2011	10/19/2016		67,500,000	USDLIBBBA3M (1.4282 USD)			(775,438)	(1,214,989)		(1,214,989)	744,198				568,932		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/17/2011	10/19/2041		22,900,000	USDLIBBBA3M (2.9592 USD)			(613,673)	3,797,990		3,797,990	4,618,632				608,097		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/19/2011	10/21/2041		14,600,000	2.9588 USD (USDLIBBBA3M)			391,165	(2,423,284)		(2,423,284)	(2,944,938)				387,733		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/19/2011	10/21/2026		13,100,000	2.7358 USD (USDLIBBBA3M)			321,764	(980,481)		(980,481)	(1,779,902)				236,088		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/19/2011	10/21/2021		20,400,000	2.3668 USD (USDLIBBBA3M)			425,792	(468,981)		(468,981)	(1,739,638)				287,043		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	10/19/2011	10/21/2021		54,800,000	2.3658 USD (USDLIBBBA3M)			1,143,246	(1,263,772)		(1,263,772)	(4,672,519)				771,077		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	10/19/2011	10/21/2031		10,300,000	2.8588 USD (USDLIBBBA3M)			265,659	(1,206,682)		(1,206,682)	(1,719,568)				218,883		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	10/19/2011	10/21/2041		24,200,000	2.9508 USD (USDLIBBBA3M)			646,434	(4,050,505)		(4,050,505)	(4,875,232)				642,681		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2011	10/21/2016		52,600,000	1.3948 USD (USDLIBBBA3M)			586,603	896,441		896,441	(563,965)				443,779		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2011	10/21/2026		34,600,000	2.7318 USD (USDLIBBBA3M)			848,466	(2,604,564)		(2,604,564)	(4,699,001)				623,560		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/27/2011	10/31/2021		35,000,000	USDLIBBBA3M (2.4692 USD)			(766,340)	553,599		553,599	3,033,458				493,339		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/27/2011	10/31/2026		25,100,000	USDLIBBBA3M (2.8702 USD)			(650,227)	1,515,498		1,515,498	3,467,123				452,835		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/27/2011	10/31/2041		16,800,000	USDLIBBBA3M (3.1252 USD)			(478,051)	2,293,949		2,293,949	3,477,947				446,378		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/27/2011	10/31/2016		37,600,000	USDLIBBBA3M (1.4432 USD)			(437,493)	(685,017)		(685,017)	426,014				318,770		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/27/2011	10/31/2041		16,700,000	3.1088 USD (USDLIBBBA3M)			472,467	(2,328,211)		(2,328,211)	(3,448,598)				443,721		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/27/2011	10/31/2016		37,500,000	1.4378 USD (USDLIBBBA3M)			434,304	677,510		677,510	(422,883)				317,922		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/27/2011	10/31/2021		34,800,000	2.4648 USD (USDLIBBBA3M)			760,430	(561,540)		(561,540)	(3,014,376)				490,520		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/27/2011	10/31/2026		24,000,000	2.8628 USD (USDLIBBBA3M)			619,955	(1,468,240)		(1,468,240)	(3,312,461)				432,990		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/28/2011	11/01/2016		7,200,000	1.41 USD (USDLIBBBA3M)			81,397	123,875		123,875	(79,420)				61,070		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/28/2011	11/01/2016		24,200,000	1.41 USD (USDLIBBBA3M)			273,584	416,356		416,356	(266,939)				205,265		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/28/2011	11/01/2021		36,100,000	2.46 USD (USDLIBBBA3M)			787,166	(608,722)		(608,722)	(3,129,051)				508,933		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/28/2011	11/01/2026		30,600,000	2.86 USD (USDLIBBBA3M)			789,637	(1,895,888)		(1,895,888)	(4,224,605)				552,121		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/28/2011	11/01/2031		19,800,000	3.01 USD (USDLIBBBA3M)			540,642	(1,921,851)		(1,921,851)	(3,369,310)				421,122		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/28/2011	11/01/2041		32,700,000	USDLIBBBA3M (3.11 USD)			925,578	(4,569,411)		(4,569,411)	(6,753,298)				868,886		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/28/2011	11/01/2014		9,200,000	0.79 USD (USDLIBBBA3M)			46,967	37,472		37,472	(33,143)				42,341		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/31/2011	11/02/2021		17,800,000	2.2938 USD (USDLIBBBA3M)			358,512	(515,579)		(515,579)	(1,509,698)				250,986		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/01/2011	11/03/2026		40,000,000	2.5638 USD (USDLIBBBA3M)			913,593	(3,757,516)		(3,757,516)	(5,342,444)				721,880		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/01/2011	11/03/2031		33,400,000	2.6888 USD (USDLIBBBA3M)			804,600	(4,695,481)		(4,695,481)	(5,463,482)				710,486		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/01/2011	11/03/2041		42,500,000	2.7828 USD (USDLIBBBA3M)			1,063,767	(8,371,946)		(8,371,946)	(8,339,435)				1,129,397		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2011	11/03/2021		36,700,000	2.1368 USD (USDLIBBBA3M)			681,512	(1,483,381)		(1,483,381)	(3,048,055)				517,573		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2011	11/03/2031		21,700,000	2.6438 USD (USDLIBBBA3M)			512,984	(3,182,941)		(3,182,941)	(3,529,569)				461,603		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2011	11/03/2041		33,800,000	2.7428 USD (USDLIBBBA3M)			832,488	(6,894,547)		(6,894,547)	(6,589,621)				898,203		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/01/2011	11/03/2016		23,100,000	1.2158 USD (USDLIBBBA3M)			216,212	270,700		270,700	(210,937)				196,123		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/01/2011	11/03/2026		28,100,000	2.5168 USD (USDLIBBBA3M)			628,592	(2,782,069)		(2,782,069)	(3,732,857)				507,121		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/02/2011	11/04/2021		27,100,000	2.2228 USD (USDLIBBBA3M)			526,473	(928,612)		(928,612)	(2,278,832)				382,253		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/02/2011	11/04/2031		13,400,000	2.7578 USD (USDLIBBBA3M)			332,013	(1,759,316)		(1,759,316)	(2,211,262)				285,067		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/02/2011	11/04/2041		23,200,000	2.8658 USD (USDLIBBBA3M)			599,884	(4,234,114)		(4,234,114)	(4,613,477)				616,548		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2011	11/08/2016		47,300,000	USDLIBBBA3M (1.2122 USD)			(441,156)	(544,548)		(544,548)	433,058				402,552		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2011	11/08/2021		38,500,000	USDLIBBBA3M (2.1952 USD)			(737,535)	1,402,734		1,402,734	3,228,671				543,431		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2011	11/08/2026		28,300,000	USDLIBBBA3M (2.6002 USD)			(656,751)	2,553,178		2,553,178	3,799,130				511,002		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2011	11/08/2031		14,400,000	USDLIBBBA3M (2.7402 USD)			(354,337)	1,926,387		1,926,387	2,371,332				306,435		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/09/2011	11/14/2026		30,100,000	2.5388 USD (USDLIBBBA3M)			679,913	(2,923,112)		(2,923,112)	(4,017,808)				543,852		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/09/2011	11/14/2031		24,500,000	2.6688 USD (USDLIBBBA3M)			585,268	(3,517,042)		(3,517,042)	(3,999,367)				521,605		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/09/2011	11/14/2041		34,800,000	2.7798 USD (USDLIBBBA3M)			869,947	(6,876,462)		(6,876,462)	(6,825,965)				925,277		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/09/2011	11/14/2016		37,600,000	1.2428 USD (USDLIBBBA3M)			362,031	460,875		460,875	(358,648)				320,918		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/09/2011	11/14/2021		41,900,000	2.1558 USD (USDLIBBBA3M)			785,981	(1,662,653)		(1,662,653)	(3,504,559)				592,041		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/09/2011	11/14/2021		12,100,000	2.1578 USD (USDLIBBBA3M)			227,220	(478,383)		(478,383)	(1,012,333)				170,971		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/09/2011	11/14/2026		13,500,000	2.5478 USD (USDLIBBBA3M)			306,160	(1,297,901)		(1,297,901)	(1,803,870)				243,920		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/09/2011	11/14/2041		16,200,000	2.7928 USD (USDLIBBBA3M)			407,081	(3,164,270)		(3,164,270)	(3,184,259)				430,733		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/17/2011	11/21/2026		14,600,000	2.5068 USD (USDLIBBBA3M)			325,114	(1,472,340)		(1,472,340)	(1,944,177)				263,991		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/17/2011	11/21/2031		16,100,000	2.6168 USD (USDLIBBBA3M)			376,227	(2,427,795)		(2,427,795)	(2,612,001)				342,953		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/17/2011	11/21/2041		18,100,000	2.6978 USD (USDLIBBBA3M)			437,624	(3,837,816)		(3,837,816)	(3,503,983)				481,416		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2011	11/22/2031		18,700,000	2.6518 USD (USDLIBBBA3M)			443,563	(2,733,116)		(2,733,116)	(3,047,833)				398,367		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2011	11/22/2041		21,300,000	2.7308 USD (USDLIBBBA3M)			522,062	(4,394,160)		(4,394,160)	(4,145,773)				566,556		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	11/18/2011	11/22/2014		11,300,000	0.8978 USD (USDLIBBBA3M)			69,834	60,027		60,027	(51,617)				53,766		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	11/18/2011	11/22/2021		27,600,000	2.2038 USD (USDLIBBBA3M)			531,023	(1,009,883)		(1,009,883)	(2,329,511)				390,526		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	11/18/2011	11/22/2026		17,000,000	2.5448 USD (USDLIBBBA3M)			385,049	(1,644,893)		(1,644,893)	(2,273,647)				307,420		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/18/2011	11/22/2031		36,400,000	2.6428 USD (USDLIBBBA3M)			860,131	(5,364,551)		(5,364,551)	(5,925,931)				775,431		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/18/2011	11/22/2041		60,600,000	2.7238 USD (USDLIBBBA3M)			1,481,062	(12,575,931)		(12,575,931)	(11,781,601)				1,611,892		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/18/2011	11/22/2021		65,800,000	2.1918 USD (USDLIBBBA3M)			1,258,094	(2,465,241)		(2,465,241)	(5,544,643)				931,037		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/18/2011	11/22/2026		46,200,000	2.5328 USD (USDLIBBBA3M)			1,040,884	(4,530,215)		(4,530,215)	(6,170,458)				835,459		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/18/2011	11/22/2031		36,400,000	2.6338 USD (USDLIBBBA3M)			856,855	(5,409,025)		(5,409,025)	(5,919,181)				775,431		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/18/2011	11/22/2041		60,600,000	2.7068 USD (USDLIBBBA3M)			1,470,760	(12,756,221)		(12,756,221)	(11,749,023)				1,611,892		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	11/18/2011	11/22/2026		46,200,000	2.5298 USD (USDLIBBBA3M)			1,039,498	(4,545,209)		(4,545,209)	(6,168,330)				835,459		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/21/2011	11/23/2041		16,100,000	2.6668 USD (USDLIBBBA3M)			384,238	(3,501,960)		(3,501,960)	(3,101,076)				428,263		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2011	11/23/2021		19,100,000	2.1518 USD (USDLIBBBA3M)			357,470	(771,808)		(771,808)	(1,600,948)				270,302		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2011	11/23/2026		16,000,000	2.4868 USD (USDLIBBBA3M)			353,052	(1,648,035)		(1,648,035)	(2,125,418)				289,367		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2011	11/23/2031		12,700,000	2.5918 USD (USDLIBBBA3M)			293,570	(1,959,228)		(1,959,228)	(2,054,004)				270,569		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	11/22/2011	11/25/2026		13,000,000	2.4548 USD (USDLIBBBA3M)			282,710	(1,385,432)		(1,385,432)	(1,721,334)				235,161		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	11/22/2011	11/25/2041		16,900,000	2.6218 USD (USDLIBBBA3M)			395,746	(3,809,558)		(3,809,558)	(3,231,244)				449,587		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/23/2011	11/25/2021		26,200,000	2.1208 USD (USDLIBBBA3M)			482,262	(1,123,134)		(1,123,134)	(2,190,104)				370,910		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/23/2011	11/25/2026		36,600,000	2.4298 USD (USDLIBBBA3M)			786,788	(3,999,543)		(3,999,543)	(4,832,163)				662,068		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/23/2011	11/25/2041		47,600,000	2.5838 USD (USDLIBBBA3M)			1,096,558	(11,046,477)		(11,046,477)	(9,043,802)				1,266,293		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/23/2011	11/25/2031		28,900,000	2.5208 USD (USDLIBBBA3M)			647,561	(4,738,584)		(4,738,584)	(4,632,140)				615,799		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/25/2011	11/29/2014		10,200,000	0.9168 USD (USDLIBBBA3M)			65,003	56,600		56,600	(48,320)				49,050		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/25/2011	11/29/2026		25,800,000	2.4388 USD (USDLIBBBA3M)			557,095	(2,796,903)		(2,796,903)	(3,412,882)				466,902		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/25/2011	11/29/2016		10,600,000	1.3518 USD (USDLIBBBA3M)			113,662	160,152		160,152	(114,384)				91,116		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/25/2011	11/29/2021		30,200,000	2.1308 USD (USDLIBBBA3M)			559,087	(1,276,394)		(1,276,394)	(2,530,130)				427,833		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/25/2011	11/29/2031		28,000,000	2.5288 USD (USDLIBBBA3M)			629,799	(4,559,903)		(4,559,903)	(4,493,310)				596,804		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/25/2011	11/29/2041		30,400,000	2.5868 USD (USDLIBBBA3M)			701,414	(7,035,336)		(7,035,336)	(5,779,669)				808,883		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	11/28/2011	11/30/2021		14,600,000	USDLIBBBA3M (2.1592 USD)			(274,405)	587,511		587,511	1,228,384				206,869		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	11/28/2011	11/30/2026		14,200,000	USDLIBBBA3M (2.4752 USD)			(311,759)	1,484,057		1,484,057	1,886,254				257,004		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	11/28/2011	11/30/2041		15,800,000	USDLIBBBA3M (2.6392 USD)			(372,799)	3,513,211		3,513,211	3,029,724				420,427		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/29/2011	12/01/2016		31,800,000	USDLIBBBA3M (1.3782 USD)			(349,000)	(503,646)		(503,646)	352,225				273,605		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/29/2011	12/01/2026		22,500,000	USDLIBBBA3M (2.5132 USD)			(502,309)	2,260,737		2,260,737	3,002,739				407,268		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/29/2011	12/01/2041		24,100,000	USDLIBBBA3M (2.6762 USD)			(577,312)	5,205,188		5,205,188	4,650,228				641,316		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/29/2011	12/01/2021		23,400,000	USDLIBBBA3M (2.1942 USD)			(447,755)	883,754		883,754	1,979,100				331,615		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/29/2011	12/01/2031		15,500,000	USDLIBBBA3M (2.6112 USD)			(361,225)	2,353,633		2,353,633	2,514,244				330,424		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/01/2010	02/03/2017		8,300,000	3.2767 USD (USDLIBBBA3M)			248,741	599,605		599,605	(257,999)				73,525		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/30/2011	12/02/2016		18,200,000	USDLIBBBA3M (1.3252 USD)			(190,061)	(260,055)		(260,055)	192,325				156,665		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/30/2011	12/02/2021		25,500,000	USDLIBBBA3M (2.2232 USD)			(495,284)	909,754		909,754	2,165,545				361,437		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/30/2011	12/02/2026		26,200,000	USDLIBBBA3M (2.5582 USD)			(596,650)	2,505,199		2,505,199	3,514,827				474,291		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/30/2011	12/02/2031		22,500,000	USDLIBBBA3M (2.6662 USD)			(536,690)	3,248,498		3,248,498	3,674,992				479,685		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/30/2011	12/02/2041		31,400,000	USDLIBBBA3M (2.7342 USD)			(770,333)	6,462,181		6,462,181	6,115,794				835,614		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/30/2011	12/02/2014		8,200,000	USDLIBBBA3M (0.8012 USD)			(42,657)	(37,318)		(37,318)	29,315				39,610		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/30/2011	12/02/2041		28,300,000	USDLIBBBA3M (2.7472 USD)			(697,960)	5,759,781		5,759,781	5,523,651				753,117		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	11/30/2011	12/02/2026		20,300,000	USDLIBBBA3M (2.5692 USD)			(464,523)	1,916,860		1,916,860	2,726,755				367,485		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/01/2011	12/05/2016		10,700,000	USDLIBBBA3M (1.3592 USD)			(115,425)	(162,791)		(162,791)	117,146				92,235		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/01/2011	12/05/2026		28,900,000	2.6218 USD (USDLIBBBA3M)			676,646	(2,570,094)		(2,570,094)	(3,909,576)				523,335		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/01/2011	12/05/2031		50,000,000	2.7278 USD (USDLIBBBA3M)			1,223,668	(6,804,971)		(6,804,971)	(8,232,697)				1,066,211		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/01/2011	12/05/2041		57,300,000	2.7958 USD (USDLIBBBA3M)			1,441,287	(11,177,359)		(11,177,359)	(11,274,195)				1,525,087		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/05/2011	12/07/2016		27,700,000	USDLIBBBA3M (1.3512 USD)			(296,656)	(414,090)		(414,090)	301,938				238,999		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/05/2011	12/07/2021		15,900,000	USDLIBBBA3M (2.2502 USD)			(313,224)	540,114		540,114	1,358,154				225,562		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/05/2011	12/07/2026		8,200,000	USDLIBBBA3M (2.6052 USD)			(190,647)	743,890		743,890	1,107,298				148,521		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	12/08/2011	12/12/2026		37,200,000	USDLIBBBA3M (2.5122 USD)			(830,327)	3,760,132		3,760,132	4,976,733				674,134		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	12/08/2011	12/12/2041		48,600,000	USDLIBBBA3M (2.7332 USD)			(1,192,188)	10,016,908		10,016,908	9,468,533				1,293,973		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	12/08/2011	12/12/2021		26,500,000	USDLIBBBA3M (2.1352 USD)			(491,591)	1,132,551		1,132,551	2,233,930				376,260		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	12/08/2011	12/12/2031		29,300,000	USDLIBBBA3M (2.6262 USD)			(687,396)	4,397,587		4,397,587	4,765,303				625,133		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/12/2011	12/14/2021		40,900,000	2.1398 USD (USDLIBBBA3M)			760,582	(1,736,191)		(1,736,191)	(3,451,702)				580,918		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/12/2011	12/14/2026		49,400,000	2.5138 USD (USDLIBBBA3M)			1,103,406	(4,984,388)		(4,984,388)	(6,610,833)				895,410		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/12/2011	12/14/2031		60,000,000	2.6338 USD (USDLIBBBA3M)			1,412,169	(8,948,046)		(8,948,046)	(9,770,429)				1,280,332		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/12/2011	12/14/2041		70,000,000	2.7288 USD (USDLIBBBA3M)			1,714,030	(14,485,078)		(14,485,078)	(13,630,662)				1,863,930		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/14/2011	12/16/2021		12,200,000	2.0938 USD (USDLIBBBA3M)			221,284	(560,474)		(560,474)	(1,023,991)				173,341		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/14/2011	12/16/2026		8,300,000	2.4588 USD (USDLIBBBA3M)			180,841	(887,644)		(887,644)	(1,104,098)				150,475		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/14/2011	12/16/2041		12,300,000	2.6708 USD (USDLIBBBA3M)			294,069	(2,670,148)		(2,670,148)	(2,372,453)				327,551		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/15/2011	12/19/2031		18,800,000	2.5448 USD (USDLIBBBA3M)			425,780	(3,033,631)		(3,033,631)	(3,027,820)				401,324		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/15/2011	12/19/2026		26,800,000	2.4338 USD (USDLIBBBA3M)			577,215	(2,944,758)		(2,944,758)	(3,558,561)				486,026		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/15/2011	12/19/2041		28,300,000	2.6318 USD (USDLIBBBA3M)			665,555	(6,338,467)		(6,338,467)	(5,424,534)				753,745		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/19/2011	12/21/2026		9,700,000	2.3768 USD (USDLIBBBA3M)			203,344	(1,125,901)		(1,125,901)	(1,279,472)				175,949		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/19/2011	12/21/2031		20,800,000	2.4878 USD (USDLIBBBA3M)			459,125	(3,519,612)		(3,519,612)	(3,326,051)				444,085		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	12/19/2011	12/21/2041		21,700,000	2.5748 USD (USDLIBBBA3M)			497,870	(5,078,314)		(5,078,314)	(4,120,721)				578,016		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2011	12/21/2021		31,200,000	2.0148 USD (USDLIBBBA3M)			541,112	(1,624,107)		(1,624,107)	(2,595,859)				443,679		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	12/19/2011	12/21/2026		43,400,000	2.3648 USD (USDLIBBBA3M)			904,600	(5,094,131)		(5,094,131)	(5,716,611)				787,238		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	12/19/2011	12/21/2031		34,400,000	2.4748 USD (USDLIBBBA3M)			754,850	(5,881,778)		(5,881,778)	(5,491,525)				734,449		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2011	12/21/2041		56,100,000	2.5548 USD (USDLIBBBA3M)			1,275,900	(13,325,389)		(13,325,389)	(10,617,522)				1,494,319		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2011	12/22/2041		12,500,000	USDLIBBBA3M (2.6642 USD)			(297,855)	2,729,429		2,729,429	2,409,062				332,975		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/27/2011	12/29/2016		10,400,000	USDLIBBBA3M (1.3582 USD)			(111,840)	(152,898)		(152,898)	118,118				90,649		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/27/2011	12/29/2021		14,400,000	USDLIBBBA3M (2.1772 USD)			(272,791)	582,831		582,831	1,228,583				205,056		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/27/2011	12/29/2026		15,400,000	USDLIBBBA3M (2.5432 USD)			(348,099)	1,512,646		1,512,646	2,073,812				279,578		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/27/2011	12/29/2031		12,100,000	USDLIBBBA3M (2.6662 USD)			(288,389)	1,754,368		1,754,368	1,980,298				258,495		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/27/2011	12/29/2041		17,800,000	USDLIBBBA3M (2.7612 USD)			(441,152)	3,582,366		3,582,366	3,486,253				474,319		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	12/28/2011	12/30/2021		29,200,000	USDLIBBBA3M (2.1552 USD)			(546,736)	1,230,774		1,230,774	2,484,783				415,879		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/28/2011	12/30/2026		41,000,000	USDLIBBBA3M (2.5092 USD)			(912,817)	4,180,288		4,180,288	5,500,599				744,410		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	12/28/2011	12/30/2031		32,400,000	USDLIBBBA3M (2.6262 USD)			(759,256)	4,874,950		4,874,950	5,276,007				692,222		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	12/28/2011	12/30/2041		53,500,000	USDLIBBBA3M (2.7242 USD)			(1,306,139)	11,113,959		11,113,959	10,415,332				1,425,691		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/29/2011	01/03/2014		11,500,000	USDLIBBBA3M (0.7762 USD)			(56,929)	(339)		(339)	51,679				5,249		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/29/2011	01/03/2014		21,100,000	USDLIBBBA3M (0.7762 USD)			(104,453)	(621)		(621)	94,819				9,631		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/29/2011	01/03/2022		13,000,000	2.0808 USD (USDLIBBBA3M)			233,953	(624,787)		(624,787)	(1,097,222)				185,279		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/03/2010	02/05/2020		19,400,000	USDLIBBBA3M (3.7933 USD)			(681,794)	(1,796,852)		(1,796,852)	1,488,193				241,257		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/05/2010	02/09/2015		27,500,000	2.5728 USD (USDLIBBBA3M)			630,615	680,442		680,442	(577,296)				145,841		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/05/2010	02/09/2030		6,300,000	4.2618 USD (USDLIBBBA3M)			250,875	486,529		486,529	(1,172,028)				127,349		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/05/2010	02/09/2040		5,900,000	4.3658 USD (USDLIBBBA3M)			241,082	473,393		473,393	(1,411,595)				151,829		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/12/2010	02/16/2015		8,300,000	USDLIBBBA3M (2.6672 USD)			(198,186)	(218,212)		(218,212)	181,704				44,396		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	02/12/2010	02/16/2020		9,000,000	USDLIBBBA3M (3.7852 USD)			(315,521)	(827,852)		(827,852)	694,345				112,200		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	02/12/2010	02/16/2025		2,600,000	USDLIBBBA3M (4.2452 USD)			(103,110)	(248,789)		(248,789)	361,049				43,684		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/12/2010	02/16/2030		6,300,000	USDLIBBBA3M (4.4062 USD)			(259,988)	(601,722)		(601,722)	1,189,691				127,425		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/12/2010	02/16/2040		6,600,000	USDLIBBBA3M (4.5112 USD)			(279,298)	(692,235)		(692,235)	1,607,917				169,905		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/19/2010	02/23/2015		12,500,000	USDLIBBBA3M (2.8112 USD)			(316,372)	(353,917)		(353,917)	291,130				67,427		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/19/2010	02/23/2015		13,200,000	USDLIBBBA3M (2.8112 USD)			(334,088)	(373,737)		(373,737)	307,434				71,203		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/19/2010	02/23/2020		13,800,000	USDLIBBBA3M (3.9072 USD)			(500,522)	(1,366,413)		(1,366,413)	1,085,665				172,308		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/19/2010	02/23/2025		12,600,000	USDLIBBBA3M (4.3532 USD)			(513,195)	(1,336,330)		(1,336,330)	1,770,852				211,882		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/19/2010	02/23/2030		12,100,000	USDLIBBBA3M (4.5042 USD)			(511,101)	(1,305,694)		(1,305,694)	2,308,106				244,882		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/19/2010	02/23/2040		11,800,000	USDLIBBBA3M (4.6022 USD)			(509,993)	(1,419,459)		(1,419,459)	2,907,402				303,880		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	02/25/2010	03/01/2015		4,800,000	2.585 USD (USDLIBBBA3M)			110,600	126,231		126,231	(100,867)				26,077		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/25/2010	03/01/2020		11,700,000	3.7248 USD (USDLIBBBA3M)			402,943	1,033,037		1,033,037	(901,617)				146,315		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/25/2010	03/01/2025		11,100,000	4.1808 USD (USDLIBBBA3M)			432,895	992,664		992,664	(1,536,534)				186,795		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/25/2010	03/01/2030		14,000,000	4.3358 USD (USDLIBBBA3M)			567,694	1,213,526		1,213,526	(2,627,615)				283,478		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/25/2010	03/01/2040		13,500,000	4.4388 USD (USDLIBBBA3M)			561,324	1,251,704		1,251,704	(3,261,894)				347,787		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	03/05/2010	03/09/2015		6,400,000	USDLIBBBA3M (2.6123 USD)			(149,239)	(173,073)		(173,073)	136,175				35,095		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/10/2010	03/12/2015		7,400,000	USDLIBBBA3M (2.6292 USD)			(173,831)	(202,960)		(202,960)	158,627				40,719		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/10/2010	03/12/2015		10,700,000	USDLIBBBA3M (2.6292 USD)			(251,350)	(293,469)		(293,469)	229,367				58,877		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/10/2010	03/12/2020		7,900,000	USDLIBBBA3M (3.7642 USD)			(275,241)	(714,671)		(714,671)	615,554				99,035		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/10/2010	03/12/2025		8,900,000	USDLIBBBA3M (4.2372 USD)			(352,178)	(843,825)		(843,825)	1,241,753				149,974		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/10/2010	03/12/2030		8,300,000	USDLIBBBA3M (4.4142 USD)			(343,127)	(801,942)		(801,942)	1,571,546				168,219		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/10/2010	03/12/2040		8,000,000	USDLIBBBA3M (4.5342 USD)			(340,325)	(871,497)		(871,497)	1,956,748				206,215		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/18/2010	03/22/2015		9,500,000	USDLIBBBA3M (2.5993 USD)			(220,205)	(263,304)		(263,304)	200,719				52,870		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/26/2010	03/30/2015		10,200,000	USDLIBBBA3M (2.7062 USD)			(247,185)	(300,424)		(300,424)	226,090				57,273		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/26/2010	03/30/2030		6,400,000	4.3918 USD (USDLIBBBA3M)			262,975	599,777		599,777	(1,210,956)				129,908		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	03/26/2010	03/30/2040		5,600,000	4.5008 USD (USDLIBBBA3M)			236,207	578,935		578,935	(1,365,386)				144,486		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2010	04/07/2015		3,900,000	USDLIBBBA3M (2.8903 USD)			(101,798)	(125,497)		(125,497)	93,662				22,090		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2010	04/07/2015		8,300,000	USDLIBBBA3M (2.8903 USD)			(216,648)	(267,084)		(267,084)	199,332				47,013		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2010	04/07/2020		10,300,000	USDLIBBBA3M (3.9803 USD)			(381,122)	(1,057,768)		(1,057,768)	838,715				129,861		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/05/2010	04/07/2025		6,200,000	USDLIBBBA3M (4.4073 USD)			(255,886)	(687,557)		(687,557)	885,881				104,808		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2010	04/07/2030		5,600,000	USDLIBBBA3M (4.5533 USD)			(239,300)	(638,822)		(638,822)	1,078,020				113,746		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG BFM8T61CT2L10QEMIK50	04/14/2010	04/16/2015		5,700,000	USDLIBBBA3M (2.7072 USD)			(138,317)	(173,197)		(173,197)	126,389				32,599		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/16/2010	04/20/2015		8,500,000	USDLIBBBA3M (2.6303 USD)			(199,811)	(251,754)		(251,754)	181,887				48,819		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/20/2010	04/22/2030		10,800,000	4.3828 USD (USDLIBBBA3M)			443,172	996,932		996,932	(2,046,364)				219,644		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/20/2010	04/22/2040		10,000,000	4.4928 USD (USDLIBBBA3M)			421,344	1,018,876		1,018,876	(2,438,787)				258,320		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	04/28/2010	04/30/2015		8,200,000	2.6768 USD (USDLIBBBA3M)			196,597	252,596		252,596	(179,027)				47,589		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	04/28/2010	04/30/2020		14,800,000	3.7378 USD (USDLIBBBA3M)			511,862	1,301,738		1,301,738	(1,180,929)				187,532		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	04/28/2010	04/30/2025		16,200,000	4.1478 USD (USDLIBBBA3M)			626,702	1,384,084		1,384,084	(2,268,361)				274,618		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	04/28/2010	04/30/2030		14,900,000	4.2968 USD (USDLIBBBA3M)			598,612	1,214,210		1,214,210	(2,800,816)				303,231		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	04/28/2010	04/30/2040		14,500,000	4.3998 USD (USDLIBBBA3M)			597,477	1,252,878		1,252,878	(3,497,562)				374,720		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	04/30/2010	05/05/2015		8,400,000	2.6177 USD (USDLIBBBA3M)			196,460	254,548		254,548	(178,302)				49,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	05/04/2010	05/06/2020		7,800,000	3.6297 USD (USDLIBBBA3M)			261,327	633,388		633,388	(615,310)				98,962		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/04/2010	05/06/2025		5,400,000	4.0107 USD (USDLIBBBA3M)			201,493	386,852		386,852	(746,777)				91,606		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	05/04/2010	05/06/2030		8,200,000	4.1477 USD (USDLIBBBA3M)			317,204	509,314		509,314	(1,518,958)				166,963		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	05/04/2010	05/06/2040		7,500,000	4.2357 USD (USDLIBBBA3M)			296,726	435,950		435,950	(1,772,543)				193,881		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/05/2010	05/07/2015		9,900,000	2.5418 USD (USDLIBBBA3M)			224,015	291,015		291,015	(202,656)				57,868		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/05/2010	05/07/2015		17,300,000	2.5418 USD (USDLIBBBA3M)			391,460	508,542		508,542	(354,136)				101,122		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	05/05/2010	05/07/2020		16,700,000	3.5378 USD (USDLIBBBA3M)			544,215	1,263,335		1,263,335	(1,302,029)				211,927		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	05/05/2010	05/07/2025		15,500,000	3.8988 USD (USDLIBBBA3M)			561,065	939,901		939,901	(2,119,979)				262,974		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME	KJNXBSWZVIKEX4NFOL81	05/05/2010	05/07/2040		17,000,000	4.1108 USD (USDLIBBBA3M)			651,401	627,237		627,237	(3,954,364)				439,486		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	E58DKGMJYYYJLN8C3868	05/06/2010	05/10/2015		9,900,000	2.4507 USD (USDLIBBBA3M)			214,965	281,035		281,035	(193,612)				58,044		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/06/2010	05/10/2020		20,600,000	3.4317 USD (USDLIBBBA3M)			649,386	1,424,340		1,424,340	(1,586,372)				261,588		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	05/06/2010	05/10/2025		22,400,000	3.7877 USD (USDLIBBBA3M)			785,872	1,111,350		1,111,350	(3,033,069)				380,177		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	05/06/2010	05/10/2030		27,400,000	3.9047 USD (USDLIBBBA3M)			993,348	849,453		849,453	(4,951,449)				558,087		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl ... E58DKGMJYYYJLN8C3868	05/06/2010	05/10/2040		28,400,000	3.9967 USD (USDLIBBBA3M)			1,055,730	496,867		496,867	(6,510,069)				734,315		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	05/07/2010	05/11/2015		11,900,000	2.4457 USD (USDLIBBBA3M)			257,780	337,024		337,024	(232,100)				69,840		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl ... E58DKGMJYYYJLN8C3868	05/10/2010	05/12/2020		8,400,000	USDLIBBBA3M (3.5792 USD)			(277,172)	(655,399)		(655,399)	660,464				106,713		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG ... BFM8T61CT2L1QCEMIK50	05/10/2010	05/12/2015		4,400,000	USDLIBBBA3M (2.5102 USD)			(98,149)	(128,714)		(128,714)	88,619				25,849		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG ... BFM8T61CT2L1QCEMIK50	05/17/2010	05/19/2020		58,000,000	USDLIBBBA3M (3.4872 USD)			(1,860,267)	(4,194,470)		(4,194,470)	4,520,037				737,935		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	05/17/2010	05/19/2030		68,900,000	USDLIBBBA3M (4.0312 USD)			(2,584,684)	(3,246,065)		(3,246,065)	12,626,307				1,404,422		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG ... BFM8T61CT2L1QCEMIK50	05/17/2010	05/19/2040		69,400,000	USDLIBBBA3M (4.1502 USD)			(2,686,027)	(3,026,007)		(3,026,007)	16,235,166				1,795,257		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG ... BFM8T61CT2L1QCEMIK50	05/18/2010	05/20/2040		10,800,000	4.1348 USD (USDLIBBBA3M)			416,322	442,734		442,734	(2,521,160)				279,392		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	05/19/2010	05/21/2020		5,400,000	3.4158 USD (USDLIBBBA3M)			169,334	366,952		366,952	(417,105)				68,734		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	05/19/2010	05/21/2020		13,900,000	3.4158 USD (USDLIBBBA3M)			435,878	944,562		944,562	(1,073,658)				176,926		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	05/19/2010	05/21/2025		5,800,000	3.8078 USD (USDLIBBBA3M)			204,613	298,284		298,284	(788,549)				98,569		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	05/19/2010	05/21/2025		11,300,000	3.8078 USD (USDLIBBBA3M)			398,643	581,140		581,140	(1,536,310)				192,040		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME ... KJNXBSWZVIKEX4NF0L81	05/19/2010	05/21/2030		6,100,000	3.9598 USD (USDLIBBBA3M)			224,468	231,578		231,578	(1,109,538)				124,360		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME ... KJNXBSWZVIKEX4NF0L81	05/19/2010	05/21/2030		13,100,000	3.9598 USD (USDLIBBBA3M)			482,055	497,322		497,322	(2,382,779)				267,068		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	05/19/2010	05/21/2040		4,900,000	4.0598 USD (USDLIBBBA3M)			185,211	138,324		138,324	(1,132,893)				126,768		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	05/19/2010	05/21/2040		12,700,000	4.0598 USD (USDLIBBBA3M)			480,036	358,513		358,513	(2,936,274)				328,561		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME ... KJNXBSWZVIKEX4NF0L81	05/19/2010	05/21/2017		6,600,000	2.9468 USD (USDLIBBBA3M)			176,010	411,186		411,186	(210,602)				61,171		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	05/21/2010	05/25/2015		15,900,000	2.2297 USD (USDLIBBBA3M)			309,985	415,228		415,228	(275,183)				94,624		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG ... 7LTWFZYICNSX8D621K86	05/21/2010	05/25/2015		23,000,000	2.2297 USD (USDLIBBBA3M)			448,407	600,645		600,645	(398,064)				136,877		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/21/2010	05/25/2020		29,500,000	3.1707 USD (USDLIBBBA3M)			852,725	1,561,008		1,561,008	(2,208,056)				375,812		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/21/2010	05/25/2025		24,500,000	3.5467 USD (USDLIBBBA3M)			800,316	625,538		625,538	(3,246,219)				416,570		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/21/2010	05/25/2030		28,700,000	3.6847 USD (USDLIBBBA3M)			977,118	74,305		74,305	(5,072,866)				585,299		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/21/2010	05/25/2040		28,000,000	3.7837 USD (USDLIBBBA3M)			981,006	(526,167)		(526,167)	(6,242,587)				724,537		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/24/2010	05/26/2030		10,300,000	3.7738 USD (USDLIBBBA3M)			359,847	144,509		144,509	(1,838,198)				210,073		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/28/2010	06/02/2015		7,300,000	USDLIBBBA3M (2.4433 USD)			(157,845)	(214,695)		(214,695)	141,670				43,783		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/28/2010	06/02/2015		12,900,000	USDLIBBBA3M (2.4433 USD)			(278,932)	(379,393)		(379,393)	250,349				77,370		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/28/2010	06/02/2020		22,800,000	USDLIBBBA3M (3.4023 USD)			(711,677)	(1,522,048)		(1,522,048)	1,768,646				290,954		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/28/2010	06/02/2025		19,900,000	USDLIBBBA3M (3.7853 USD)			(697,373)	(972,980)		(972,980)	2,706,501				338,682		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2010	06/03/2020		31,300,000	3.3648 USD (USDLIBBBA3M)			965,200	2,017,058		2,017,058	(2,417,406)				399,509		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2010	06/03/2025		29,900,000	3.7478 USD (USDLIBBBA3M)			1,036,546	1,350,351		1,350,351	(4,052,502)				508,935		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2010	06/03/2030		25,100,000	3.8998 USD (USDLIBBBA3M)			908,296	754,761		754,761	(4,541,292)				512,266		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/02/2010	06/04/2020		71,500,000	USDLIBBBA3M (3.3652 USD)			(2,204,946)	(4,607,726)		(4,607,726)	5,525,264				912,812		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/02/2010	06/04/2030		69,500,000	USDLIBBBA3M (3.9042 USD)			(2,517,874)	(2,128,784)		(2,128,784)	12,580,159				1,418,545		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/02/2010	06/04/2040		55,600,000	USDLIBBBA3M (4.0202 USD)			(2,078,795)	(1,190,869)		(1,190,869)	12,794,903				1,439,469		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/07/2010	06/09/2015		8,600,000	2.3528 USD (USDLIBBBA3M)			178,223	244,984		244,984	(159,191)				51,927		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/07/2010	06/09/2020		12,400,000	3.3068 USD (USDLIBBBA3M)			375,268	753,300		753,300	(953,166)				158,474		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/07/2010	06/09/2030		17,100,000	3.8528 USD (USDLIBBBA3M)			610,873	409,904		409,904	(3,080,265)				349,169		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/07/2010	06/09/2017		7,800,000	2.8648 USD (USDLIBBBA3M)			201,580	462,598		462,598	(249,162)				72,846		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/08/2010	06/10/2015		7,200,000	2.3328 USD (USDLIBBBA3M)			147,797	203,406		203,406	(131,825)				43,516		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/08/2010	06/10/2025		11,000,000	3.6808 USD (USDLIBBBA3M)			374,082	422,352		422,352	(1,483,217)				187,391		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/08/2010	06/10/2030		12,000,000	3.8298 USD (USDLIBBBA3M)			425,969	252,176		252,176	(2,156,521)				245,051		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/11/2010	06/15/2015		6,700,000	USDLIBBBA3M (2.3633 USD)			(139,597)	(193,944)		(193,944)	124,706				40,686		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/11/2010	06/15/2015		11,200,000	USDLIBBBA3M (2.3633 USD)			(233,356)	(324,205)		(324,205)	208,463				68,012		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/11/2010	06/15/2020		14,500,000	USDLIBBBA3M (3.3553 USD)			(445,953)	(921,382)		(921,382)	1,126,111				185,549		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/11/2010	06/15/2030		13,000,000	USDLIBBBA3M (3.9023 USD)			(470,930)	(393,151)		(393,151)	2,355,642				265,582		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/14/2010	06/16/2025		7,700,000	USDLIBBBA3M (3.7952 USD)			(270,671)	(381,825)		(381,825)	1,052,208				131,267		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/16/2010	06/18/2015		9,300,000	USDLIBBBA3M (2.3332 USD)			(191,002)	(266,509)		(266,509)	170,356				56,633		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/16/2010	06/18/2015		12,200,000	USDLIBBBA3M (2.3332 USD)			(250,562)	(349,614)		(349,614)	223,477				74,293		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/16/2010	06/18/2030		20,900,000	USDLIBBBA3M (3.9042 USD)			(757,581)	(637,288)		(637,288)	3,788,212				427,081		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2010	06/22/2030		15,300,000	3.8308 USD (USDLIBBBA3M)			543,065	320,821		320,821	(2,753,311)				312,752		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/24/2010	06/28/2015		16,700,000	2.1738 USD (USDLIBBBA3M)			315,834	447,317		447,317	(279,478)				102,644		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/24/2010	06/28/2015		19,600,000	2.1738 USD (USDLIBBBA3M)			370,679	524,994		524,994	(328,010)				120,469		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/24/2010	06/28/2020		16,600,000	3.1558 USD (USDLIBBBA3M)			476,955	844,773		844,773	(1,263,833)				213,006		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/24/2010	06/28/2025		13,800,000	3.5718 USD (USDLIBBBA3M)			453,913	374,121		374,121	(1,849,038)				235,596		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2010	06/28/2030		15,900,000	3.7398 USD (USDLIBBBA3M)			549,698	146,487		146,487	(2,834,667)				325,179		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/25/2010	06/29/2025		7,800,000	3.5958 USD (USDLIBBBA3M)			258,413	230,890		230,890	(1,047,644)				133,179		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/25/2010	06/29/2030		11,500,000	3.7608 USD (USDLIBBBA3M)			399,968	139,001		139,001	(2,054,818)				235,212		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/28/2010	06/30/2020		17,500,000	USDLIBBBA3M (3.1422 USD)			(500,392)	(877,105)		(877,105)	1,330,320				224,650		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/28/2010	06/30/2030		36,900,000	USDLIBBBA3M (3.7362 USD)			(1,274,298)	(329,451)		(329,451)	6,575,855				754,786		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/29/2010	07/01/2015		15,100,000	2.0578 USD (USDLIBBBA3M)			268,087	379,577		379,577	(235,355)				93,066		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/29/2010	07/01/2015		19,200,000	2.0578 USD (USDLIBBBA3M)			340,879	482,641		482,641	(299,260)				118,335		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/29/2010	07/01/2020		28,900,000	3.0378 USD (USDLIBBBA3M)			796,313	1,258,613		1,258,613	(2,165,374)				371,071		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/29/2010	07/01/2025		17,800,000	3.4678 USD (USDLIBBBA3M)			567,003	298,038		298,038	(2,359,041)				303,993		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/29/2010	07/01/2030		18,800,000	3.6458 USD (USDLIBBBA3M)			632,321	(55,650)		(55,650)	(3,318,319)				384,584		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/29/2010	07/01/2040		18,700,000	3.7738 USD (USDLIBBBA3M)			652,894	(387,183)		(387,183)	(4,170,341)				484,815		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2010	07/02/2015		7,300,000	2.0587 USD (USDLIBBBA3M)			129,671	183,903		183,903	(113,843)				45,033		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/30/2010	07/02/2020		6,900,000	3.0317 USD (USDLIBBBA3M)			189,703	297,784		297,784	(517,035)				88,613		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/30/2010	07/02/2025		7,100,000	3.4477 USD (USDLIBBBA3M)			224,738	104,663		104,663	(939,386)				121,270		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/30/2010	07/02/2030		9,100,000	3.6117 USD (USDLIBBBA3M)			302,968	(66,818)		(66,818)	(1,600,657)				186,170		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/30/2010	07/02/2040		8,700,000	3.7257 USD (USDLIBBBA3M)			299,569	(251,263)		(251,263)	(1,927,839)				225,567		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2010	07/02/2015		8,600,000	2.0578 USD (USDLIBBBA1M)			152,686	216,537		216,537	(134,040)				53,053		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2010	07/02/2015		12,300,000	2.0578 USD (USDLIBBBA1M)			218,377	309,699		309,699	(191,708)				75,878		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2010	07/02/2020		11,800,000	3.0118 USD (USDLIBBBA3M)			322,072	494,792		494,792	(881,692)				151,542		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2010	07/02/2020		6,100,000	3.0118 USD (USDLIBBBA3M)			166,495	255,782		255,782	(455,790)				78,339		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/30/2010	07/02/2017		9,700,000	2.5688 USD (USDLIBBBA3M)			221,783	473,507		473,507	(292,697)				91,417		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2010	07/02/2025		8,900,000	3.4208 USD (USDLIBBBA3M)			279,319	107,437		107,437	(1,174,169)				152,015		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/30/2010	07/02/2030		7,900,000	3.5858 USD (USDLIBBBA3M)			260,970	(84,344)		(84,344)	(1,385,673)				161,620		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2010	07/02/2040		5,300,000	3.7048 USD (USDLIBBBA3M)			181,388	(171,958)		(171,958)	(1,171,095)				137,414		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/01/2010	07/06/2015		27,700,000	USDLIBBBA3M (2.0713 USD)			(496,166)	(707,176)		(707,176)	436,333				171,502		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/01/2010	07/06/2020		58,100,000	3.0087 USD (USDLIBBBA3M)			1,585,323	2,415,102		2,415,102	(4,351,298)				746,779		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2010	07/06/2025		84,200,000	3.4018 USD (USDLIBBBA3M)			2,628,481	843,018		843,018	(11,103,469)				1,438,844		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/01/2010	07/06/2030		90,500,000	3.5648 USD (USDLIBBBA3M)			2,972,664	(1,222,537)		(1,222,537)	(15,849,270)				1,852,090		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2010	07/06/2040		87,400,000	3.6768 USD (USDLIBBBA3M)			2,968,726	(3,257,526)		(3,257,526)	(19,245,514)				2,266,510		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/01/2010	07/06/2030		12,200,000	USDLIBBBA3M (3.5782 USD)			(402,370)	143,749		143,749	2,139,712				249,674		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/01/2010	07/06/2030		118,700,000	USDLIBBBA3M (3.5782 USD)			(3,914,858)	1,398,606		1,398,606	20,818,347				2,429,205		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2010	07/06/2040		114,400,000	USDLIBBBA3M (3.6972 USD)			(3,909,175)	3,865,802		3,865,802	25,261,235				2,966,690		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/08/2010	07/12/2025		15,400,000	USDLIBBBA3M (3.5112 USD)			(497,503)	(318,616)		(318,616)	2,057,912				263,349		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/08/2010	07/12/2030		17,700,000	USDLIBBBA3M (3.6752 USD)			(600,833)	(11,596)		(11,596)	3,137,931				362,412		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/28/2011	11/01/2014		9,400,000	USDLIBBBA3M (0.7913 USD)			(48,106)	(38,385)		(38,385)	33,980				43,261		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/28/2011	11/01/2016		6,700,000	USDLIBBBA3M (1.4113 USD)			(75,828)	(115,507)		(115,507)	73,987				56,829		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/28/2011	11/01/2016		24,100,000	USDLIBBBA3M (1.4113 USD)			(272,755)	(415,481)		(415,481)	266,133				204,416		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/04/2012	01/06/2014		18,000,000	USDLIBBBA3M (0.7262 USD)			(80,300)	(1,207)		(1,207)	72,164				11,619		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/04/2012	01/06/2014		32,700,000	USDLIBBBA3M (0.7262 USD)			(145,878)	(2,194)		(2,194)	131,098				21,108		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/04/2012	01/06/2015		16,900,000	USDLIBBBA3M (0.8342 USD)			(93,645)	(88,882)		(88,882)	65,140				85,781		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/04/2012	01/06/2017		54,100,000	USDLIBBBA3M (1.2652 USD)			(532,945)	(631,876)		(631,876)	576,197				473,268		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/04/2012	01/06/2042		21,400,000	2.7038 USD (USDLIBBBA3M)			518,674	(4,529,790)		(4,529,790)	(4,153,836)				570,472		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/04/2012	01/06/2022		31,600,000	USDLIBBBA3M (2.1082 USD)			(577,683)	1,458,833		1,458,833	2,679,496				450,600		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/11/2012	01/13/2017		12,200,000	USDLIBBBA3M (1.1752 USD)			(109,139)	(106,906)		(106,906)	120,880				107,064		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/11/2012	01/13/2022		10,200,000	USDLIBBBA3M (2.0792 USD)			(183,456)	497,062		497,062	862,999				145,621		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/13/2012	01/17/2014		15,900,000	USDLIBBBA3M (0.5712 USD)			(46,237)	(2,313)		(2,313)	38,074				17,276		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/13/2012	01/17/2027		8,600,000	2.4058 USD (USDLIBBBA3M)			182,784	(982,252)		(982,252)	(1,144,692)				156,440		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/13/2012	01/17/2032		22,300,000	2.5428 USD (USDLIBBBA3M)			504,515	(3,627,035)		(3,627,035)	(3,597,929)				477,089		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/13/2012	01/17/2042		24,500,000	2.6438 USD (USDLIBBBA3M)			579,033	(5,447,827)		(5,447,827)	(4,709,704)				653,461		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/13/2012	01/17/2022		15,000,000	2.0208 USD (USDLIBBBA3M)			261,060	(800,238)		(800,238)	(1,260,196)				214,294		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/18/2012	01/20/2022		24,500,000	1.9818 USD (USDLIBBBA3M)			417,043	(1,380,774)		(1,380,774)	(2,048,170)				350,192		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	01/18/2012	01/20/2027		33,700,000	2.3688 USD (USDLIBBBA3M)			704,065	(3,986,282)		(3,986,282)	(4,466,895)				613,221		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/18/2012	01/20/2032		26,800,000	2.5048 USD (USDLIBBBA3M)			596,358	(4,497,767)		(4,497,767)	(4,302,645)				573,493		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/18/2012	01/20/2042		43,400,000	2.6108 USD (USDLIBBBA3M)			1,011,747	(9,904,083)		(9,904,083)	(8,298,038)				1,157,729		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/19/2012	01/23/2014		20,300,000	USDLIBBBA3M (0.5902 USD)			(63,154)	(4,333)		(4,333)	51,758				25,655		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/19/2012	01/23/2015		13,800,000	USDLIBBBA3M (0.6932 USD)			(57,146)	(54,114)		(54,114)	33,077				71,633		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/19/2012	01/23/2017		16,600,000	USDLIBBBA3M (1.1482 USD)			(144,271)	(126,327)		(126,327)	163,837				146,333		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/19/2012	01/23/2022		20,000,000	USDLIBBBA3M (2.0672 USD)			(357,620)	1,005,259		1,005,259	1,693,394				286,017		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/19/2012	01/23/2027		23,600,000	USDLIBBBA3M (2.4632 USD)			(515,448)	2,553,583		2,553,583	3,165,833				429,572		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/19/2012	01/23/2032		15,700,000	USDLIBBBA3M (2.6072 USD)			(365,512)	2,416,973		2,416,973	2,554,411				336,041		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2012	01/24/2014		17,500,000	USDLIBBBA3M (0.5942 USD)			(55,232)	(3,974)		(3,974)	45,196				22,592		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2012	01/24/2017		26,400,000	USDLIBBBA3M (1.2072 USD)			(245,153)	(247,187)		(247,187)	276,429				232,826		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2012	01/24/2022		20,800,000	USDLIBBBA3M (2.1642 USD)			(392,207)	895,600		895,600	1,784,306				297,508		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/20/2012	01/24/2027		11,400,000	USDLIBBBA3M (2.5672 USD)			(260,902)	1,104,028		1,104,028	1,547,553				207,527		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/25/2012	01/27/2022		28,300,000	USDLIBBBA3M (2.1702 USD)			(535,268)	1,210,987		1,210,987	2,431,640				404,988		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/25/2012	01/27/2032		9,100,000	USDLIBBBA3M (2.7332 USD)			(223,351)	1,245,448		1,245,448	1,504,897				194,834		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	01/27/2012	01/31/2014		11,300,000	USDLIBBBA3M (0.5392 USD)			(29,328)	(2,669)		(2,669)	22,495				16,580		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	01/27/2012	01/31/2027		17,700,000	2.4558 USD (USDLIBBBA3M)			385,178	(1,930,316)		(1,930,316)	(2,373,963)				322,449		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	01/30/2012	02/01/2027		8,300,000	2.3918 USD (USDLIBBBA3M)			175,322	(966,075)		(966,075)	(1,105,679)				151,221		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	01/30/2012	02/01/2042		9,400,000	2.6898 USD (USDLIBBBA3M)			226,570	(2,017,694)		(2,017,694)	(1,821,623)				250,899		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	01/31/2012	02/02/2022		18,000,000	1.9168 USD (USDLIBBBA3M)			294,680	(1,117,432)		(1,117,432)	(1,496,085)				257,852		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/31/2012	02/02/2032		13,200,000	2.5078 USD (USDLIBBBA3M)			294,111	(2,216,526)		(2,216,526)	(2,121,865)				282,745		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/31/2012	02/02/2042		8,400,000	2.6408 USD (USDLIBBBA3M)			198,334	(1,875,301)		(1,875,301)	(1,614,791)				224,219		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/01/2012	02/03/2014		80,400,000	USDLIBBBA3M (0.0502 USD)			(178,795)	(18,040)		(18,040)	129,042				123,542		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/02/2012	02/06/2014		14,000,000	USDLIBBBA3M (0.4832 USD)			(28,539)	(3,239)		(3,239)	19,581				22,441		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/02/2012	02/06/2014		16,000,000	USDLIBBBA3M (0.4832 USD)			(32,616)	(3,702)		(3,702)	22,378				25,647		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/02/2012	02/06/2015		13,900,000	USDLIBBBA3M (0.5682 USD)			(40,150)	(36,438)		(36,438)	15,234				73,442		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/02/2012	02/06/2017		11,600,000	USDLIBBBA3M (0.9762 USD)			(80,834)	(21,411)		(21,411)	97,964				102,894		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/03/2012	02/07/2017		13,200,000	USDLIBBBA3M (1.0322 USD)			(99,419)	(46,613)		(46,613)	119,253				117,138		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/03/2012	02/07/2027		13,800,000	USDLIBBBA3M (2.4912 USD)			(305,280)	1,459,975		1,459,975	1,861,848				251,585		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/03/2012	02/07/2032		11,400,000	USDLIBBBA3M (2.6762 USD)			(273,278)	1,653,965		1,653,965	1,872,886				244,281		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/06/2012	02/08/2022		18,000,000	USDLIBBBA3M (2.0412 USD)			(317,102)	956,655		956,655	1,523,763				258,113		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/06/2012	02/08/2027		13,800,000	USDLIBBBA3M (2.4952 USD)			(305,763)	1,453,834		1,453,834	1,862,680				251,611		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/07/2012	02/09/2017		17,200,000	USDLIBBBA3M (1.0942 USD)			(140,102)	(92,514)		(92,514)	166,491				152,769		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/09/2012	02/13/2014		9,700,000	USDLIBBBA3M (0.5262 USD)			(23,879)	(3,178)		(3,178)	17,511				16,956		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/09/2012	02/13/2015		9,600,000	USDLIBBBA3M (0.6462 USD)			(35,153)	(33,834)		(33,834)	17,703				51,162		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2012	02/13/2017		20,000,000	USDLIBBBA3M (1.1142 USD)			(166,836)	(117,180)		(117,180)	199,048				177,951		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2012	02/13/2022		22,100,000	USDLIBBBA3M (2.1102 USD)			(404,469)	1,068,150		1,068,150	1,890,928				317,173		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2012	02/13/2032		10,900,000	USDLIBBBA3M (2.7322 USD)			(267,287)	1,498,925		1,498,925	1,803,761				233,673		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	02/09/2012	02/13/2022		4,000,000	2.1188 USD (USDLIBBBA3M)			73,551	(195,717)		(195,717)	(348,658)				57,407		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2012	02/15/2014		98,500,000	USDLIBBBA3M (0.5442 USD)			(260,531)	(38,327)		(38,327)	193,889				176,049		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2012	02/15/2027		17,300,000	2.5128 USD (USDLIBBBA3M)			386,326	(1,794,365)		(1,794,365)	(2,343,089)				315,656		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	02/13/2012	02/15/2032		23,400,000	2.6858 USD (USDLIBBBA3M)			563,027	(3,368,618)		(3,368,618)	(3,850,608)				501,723		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2012	02/15/2042		27,800,000	2.8208 USD (USDLIBBBA3M)			706,425	(5,331,755)		(5,331,755)	(5,504,620)				742,527		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	02/17/2012	02/21/2027		14,200,000	USDLIBBBA3M (2.5482 USD)			(322,086)	1,421,133		1,421,133	1,933,263				259,255		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/22/2012	02/24/2017		30,600,000	USDLIBBBA3M (1.1792 USD)			(275,094)	(230,908)		(230,908)	331,186				273,576		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/22/2012	02/24/2022		37,500,000	USDLIBBBA3M (2.1192 USD)			(689,625)	1,808,405		1,808,405	3,220,173				539,187		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/22/2012	02/24/2014		11,900,000	USDLIBBBA3M (0.5912 USD)			(37,009)	(6,108)		(6,108)	28,664				23,257		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/22/2012	02/24/2027		18,500,000	USDLIBBBA3M (2.5522 USD)			(420,320)	1,845,019		1,845,019	2,521,008				337,868		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/23/2012	02/27/2032		51,400,000	USDLIBBBA3M (2.7232 USD)			(1,255,894)	7,149,356		7,149,356	8,502,325				1,103,073		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/23/2012	02/27/2022		46,600,000	USDLIBBBA3M (2.1212 USD)			(858,080)	2,249,908		2,249,908	4,005,376				670,367		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/23/2012	02/27/2027		64,700,000	USDLIBBBA3M (2.5552 USD)			(1,472,166)	6,434,562		6,434,562	8,820,945				1,181,993		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/23/2012	02/27/2042		84,600,000	USDLIBBBA3M (2.8672 USD)			(2,188,918)	15,543,963		15,543,963	16,879,157				2,260,952		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2012	03/01/2015		9,600,000	USDLIBBBA3M (0.6822 USD)			(38,542)	(39,394)		(39,394)	20,391				52,154		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2012	03/01/2027		15,400,000	2.4258 USD (USDLIBBBA3M)			330,343	(1,750,874)		(1,750,874)	(2,069,863)				281,398		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/28/2012	03/01/2042		13,900,000	2.7178 USD (USDLIBBBA3M)			338,755	(2,918,921)		(2,918,921)	(2,707,631)				371,516		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	03/01/2012	03/05/2017		15,400,000	USDLIBBBA3M (1.1562 USD)			(134,863)	(101,494)		(101,494)	166,383				138,219		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/01/2012	03/05/2022		21,900,000	USDLIBBBA3M (2.1202 USD)			(402,902)	1,065,527		1,065,527	1,885,429				315,361		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	03/01/2012	03/05/2032		10,900,000	2.7158 USD (USDLIBBBA3M)			265,452	(1,528,530)		(1,528,530)	(1,802,218)				234,044		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/05/2012	03/07/2042		18,000,000	2.8038 USD (USDLIBBBA3M)			454,241	(3,508,093)		(3,508,093)	(3,556,295)				481,241		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/05/2012	03/07/2027		7,500,000	2.5028 USD (USDLIBBBA3M)			166,692	(791,171)		(791,171)	(1,018,481)				137,130		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/05/2012	03/07/2032		15,000,000	2.6708 USD (USDLIBBBA3M)			358,584	(2,197,125)		(2,197,125)	(2,466,649)				322,127		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2012	03/08/2027		13,800,000	2.4668 USD (USDLIBBBA3M)			301,788	(1,510,558)		(1,510,558)	(1,866,155)				252,346		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2012	03/08/2032		13,900,000	2.6358 USD (USDLIBBBA3M)			327,465	(2,102,901)		(2,102,901)	(2,275,505)				298,527		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2012	03/08/2042		17,200,000	2.7688 USD (USDLIBBBA3M)			428,085	(3,459,007)		(3,459,007)	(3,379,213)				459,874		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/07/2012	03/09/2014		15,100,000	USDLIBBBA3M (0.5552 USD)			(41,488)	(9,163)		(9,163)	30,566				32,813		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/07/2012	03/09/2027		16,900,000	2.4858 USD (USDLIBBBA3M)			372,705	(1,814,933)		(1,814,933)	(2,290,703)				309,064		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/07/2012	03/09/2032		16,300,000	2.6538 USD (USDLIBBBA3M)			386,857	(2,425,875)		(2,425,875)	(2,674,569)				350,097		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/07/2012	03/09/2014		12,900,000	0.5538 USD (USDLIBBBA3M)			35,263	7,794		7,794	(25,933)				28,033		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/07/2012	03/09/2015		10,200,000	0.6758 USD (USDLIBBBA3M)			40,326	41,620		41,620	(20,959)				55,932		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/07/2012	03/09/2042		17,000,000	2.7878 USD (USDLIBBBA3M)			426,251	(3,361,614)		(3,361,614)	(3,350,104)				454,549		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/08/2012	03/12/2017		13,200,000	USDLIBBBA3M (1.1382 USD)			(113,264)	(76,713)		(76,713)	142,424				118,831		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/08/2012	03/12/2022		19,400,000	USDLIBBBA3M (2.0992 USD)			(352,898)	982,063		982,063	1,668,404				279,688		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/08/2012	03/12/2027		14,400,000	USDLIBBBA3M (2.5512 USD)			(327,033)	1,444,582		1,444,582	1,967,804				263,427		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/08/2012	03/12/2032		7,600,000	USDLIBBBA3M (2.7342 USD)			(186,509)	1,047,878		1,047,878	1,260,131				163,272		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/09/2012	03/13/2022		27,000,000	USDLIBBBA3M (2.1152 USD)			(495,673)	1,334,136		1,334,136	2,327,299				389,322		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/09/2012	03/13/2027		21,600,000	USDLIBBBA3M (2.5672 USD)			(494,171)	2,131,300		2,131,300	2,958,960				395,181		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/09/2012	03/13/2032		16,700,000	USDLIBBBA3M (2.7442 USD)			(411,626)	2,280,936		2,280,936	2,773,124				358,796		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2012	03/16/2014		24,100,000	USDLIBBBA3M (0.6452 USD)			(88,014)	(20,602)		(20,602)	70,461				55,000		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2012	03/16/2015		16,000,000	USDLIBBBA3M (0.8162 USD)			(85,793)	(93,205)		(93,205)	55,141				88,443		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/14/2012	03/16/2017		49,400,000	USDLIBBBA3M (1.3132 USD)			(510,402)	(555,441)		(555,441)	623,645				445,476		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/14/2012	03/16/2022		56,100,000	USDLIBBBA3M (2.2792 USD)			(1,121,553)	2,083,611		2,083,611	4,945,231				809,329		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/14/2012	03/16/2027		39,200,000	USDLIBBBA3M (2.7222 USD)			(957,344)	3,200,035		3,200,035	5,466,239				717,403		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2012	03/19/2022		15,100,000	USDLIBBBA3M (2.3462 USD)			(311,994)	488,587		488,587	1,344,657				217,950		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/15/2012	03/19/2015		9,700,000	0.8228 USD (USDLIBBBA3M)			52,650	57,556		57,556	(34,004)				53,801		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/15/2012	03/19/2032		13,500,000	2.9678 USD (USDLIBBBA3M)			362,851	(1,430,866)		(1,430,866)	(2,305,795)				290,176		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2012	03/21/2017		19,500,000	USDLIBBBA3M (1.3782 USD)			(214,058)	(254,217)		(254,217)	263,415				176,221		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/19/2012	03/21/2022		20,200,000	USDLIBBBA3M (2.3702 USD)			(422,126)	616,943		616,943	1,804,427				291,659		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/19/2012	03/21/2027		20,700,000	USDLIBBBA3M (2.8082 USD)			(523,240)	1,498,382		1,498,382	2,918,013				379,029		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2012	03/21/2027		63,200,000	USDLIBBBA3M (2.8992 USD)			(1,655,038)	3,940,881		3,940,881	8,999,253				1,157,229		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2012	03/21/2042		83,600,000	USDLIBBBA3M (3.1972 USD)			(2,438,388)	10,518,660		10,518,660	17,577,731				2,236,615		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/19/2012	03/21/2022		45,200,000	USDLIBBBA3M (2.4602 USD)			(985,239)	1,073,026		1,073,026	4,085,060				652,623		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/19/2012	03/21/2032		49,500,000	USDLIBBBA3M (3.0702 USD)			(1,380,917)	4,553,872		4,553,872	8,562,549				1,064,138		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/20/2012	03/22/2017		16,100,000	USDLIBBBA3M (1.4602 USD)			(189,794)	(251,235)		(251,235)	231,212				145,557		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/20/2012	03/22/2027		17,700,000	USDLIBBBA3M (2.8832 USD)			(460,526)	1,134,912		1,134,912	2,515,818				324,131		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/22/2012	03/26/2027		19,900,000	2.7678 USD (USDLIBBBA3M)			494,447	(1,535,852)		(1,535,852)	(2,797,679)				364,569		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/22/2012	03/26/2032		16,200,000	2.9328 USD (USDLIBBBA3M)			429,244	(1,800,113)		(1,800,113)	(2,757,759)				348,394		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/22/2012	03/26/2042		23,000,000	3.0608 USD (USDLIBBBA3M)			638,861	(3,448,791)		(3,448,791)	(4,737,451)				615,486		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/23/2012	03/27/2027		13,900,000	2.7398 USD (USDLIBBBA3M)			341,620	(1,115,524)		(1,115,524)	(1,947,932)				254,675		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/29/2012	04/02/2014		8,500,000	USDLIBBBA3M (0.5732 USD)			(24,720)	(7,005)		(7,005)	18,273				21,485		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/29/2012	04/02/2042		12,900,000	2.9638 USD (USDLIBBBA3M)			345,903	(2,155,485)		(2,155,485)	(2,616,941)				345,324		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	04/03/2012	04/05/2017		30,900,000	USDLIBBBA3M (1.2352 USD)			(294,842)	(235,820)		(235,820)	396,515				281,017		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/05/2012	04/11/2032		22,500,000	2.9268 USD (USDLIBBBA3M)			595,329	(2,526,137)		(2,526,137)	(3,829,977)				484,462		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/05/2012	04/11/2014		13,800,000	0.6338 USD (USDLIBBBA3M)			48,701	14,418		14,418	(38,049)				36,548		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/05/2012	04/11/2027		11,200,000	2.7568 USD (USDLIBBBA3M)			277,302	(883,436)		(883,436)	(1,576,143)				205,524		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/05/2012	04/11/2042		18,700,000	3.0598 USD (USDLIBBBA3M)			519,656	(2,810,813)		(2,810,813)	(3,852,648)				500,805		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/06/2012	04/11/2027		10,400,000	2.6118 USD (USDLIBBBA3M)			242,414	(987,047)		(987,047)	(1,439,838)				190,844		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/06/2012	04/11/2042		10,800,000	2.9168 USD (USDLIBBBA3M)			284,678	(1,895,480)		(1,895,480)	(2,175,577)				289,235		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/09/2012	04/11/2027		32,000,000	2.5728 USD (USDLIBBBA3M)			733,411	(3,175,037)		(3,175,037)	(4,410,637)				587,212		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/09/2012	04/11/2032		33,000,000	2.7458 USD (USDLIBBBA3M)			813,420	(4,526,946)		(4,526,946)	(5,491,748)				710,544		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/09/2012	04/11/2042		35,700,000	2.8778 USD (USDLIBBBA3M)			927,096	(6,510,936)		(6,510,936)	(7,146,884)				956,082		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/10/2012	04/12/2019		8,400,000	1.5958 USD (USDLIBBBA3M)			110,472	(131,000)		(131,000)	(365,577)				97,197		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/10/2012	04/12/2032		9,400,000	2.6808 USD (USDLIBBBA3M)			225,613	(1,373,540)		(1,373,540)	(1,551,540)				202,412		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/10/2012	04/12/2032		16,300,000	2.6808 USD (USDLIBBBA3M)			391,223	(2,381,778)		(2,381,778)	(2,690,437)				350,992		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2012	04/12/2014		8,700,000	USDLIBBBA3M (0.5982 USD)			(27,626)	(8,482)		(8,482)	20,719				23,155		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/10/2012	04/12/2014		10,800,000	0.5938 USD (USDLIBBBA3M)			33,819	10,394		10,394	(25,247)				28,744		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/10/2012	04/12/2015		11,400,000	0.7158 USD (USDLIBBBA3M)			49,606	53,874		53,874	(27,570)				64,921		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/10/2012	04/12/2027		23,600,000	2.5128 USD (USDLIBBBA3M)			526,785	(2,498,043)		(2,498,043)	(3,230,736)				433,113		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/10/2012	04/12/2042		25,000,000	2.8098 USD (USDLIBBBA3M)			632,285	(4,859,921)		(4,859,921)	(4,950,973)				669,558		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2012	04/13/2022		55,000,000	2.1408 USD (USDLIBBBA3M)			1,023,102	(2,709,326)		(2,709,326)	(4,793,891)				797,157		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2012	04/13/2027		74,900,000	2.5908 USD (USDLIBBBA3M)			1,730,329	(7,286,069)		(7,286,069)	(10,348,408)				1,374,726		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2012	04/13/2042		96,900,000	2.8828 USD (USDLIBBBA3M)			2,521,517	(17,591,833)		(17,591,833)	(19,418,269)				2,595,331		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/11/2012	04/13/2032		59,200,000	2.7588 USD (USDLIBBBA3M)			1,467,086	(8,017,356)		(8,017,356)	(9,870,052)				1,274,863		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2012	04/16/2032		18,100,000	USDLIBBBA3M (2.7782 USD)			(452,068)	2,403,944		2,403,944	3,025,110				389,868		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	04/12/2012	04/16/2014		11,500,000	USDLIBBBA3M (0.5632 USD)			(32,500)	(10,174)		(10,174)	23,336				31,201		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	04/12/2012	04/16/2022		14,900,000	USDLIBBBA3M (2.1522 USD)			(278,870)	725,798		725,798	1,302,203				216,064		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	04/13/2012	04/17/2027		20,200,000	2.5488 USD (USDLIBBBA3M)			458,216	(2,063,478)		(2,063,478)	(2,780,087)				370,907		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/13/2012	04/17/2032		22,000,000	2.7168 USD (USDLIBBBA3M)			536,008	(3,109,955)		(3,109,955)	(3,649,211)				473,909		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/13/2012	04/17/2042		27,400,000	2.8428 USD (USDLIBBBA3M)			702,097	(5,168,317)		(5,168,317)	(5,455,396)				734,013		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2012	04/24/2022		9,200,000	2.0828 USD (USDLIBBBA3M)			165,987	(500,162)		(500,162)	(797,591)				133,585		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/20/2012	04/24/2042		12,200,000	2.8368 USD (USDLIBBBA3M)			312,102	(2,315,337)		(2,315,337)	(2,427,039)				326,934		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2012	04/26/2042		15,400,000	2.8228 USD (USDLIBBBA3M)			391,793	(2,961,414)		(2,961,414)	(3,057,342)				412,727		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/04/2012	05/09/2032		19,300,000	2.6698 USD (USDLIBBBA3M)			461,298	(2,864,773)		(2,864,773)	(3,186,206)				416,431		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/04/2012	05/09/2042		24,900,000	2.8128 USD (USDLIBBBA3M)			630,753	(4,836,470)		(4,836,470)	(4,936,773)				667,750		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	05/08/2012	05/10/2027		22,400,000	2.4318 USD (USDLIBBBA3M)			482,151	(2,598,236)		(2,598,236)	(3,053,263)				412,276		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	05/08/2012	05/10/2032		21,700,000	2.6098 USD (USDLIBBBA3M)			505,710	(3,400,924)		(3,400,924)	(3,555,011)				468,250		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2012	05/10/2042		28,200,000	2.7438 USD (USDLIBBBA3M)			694,977	(5,822,273)		(5,822,273)	(5,529,115)				756,284		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	05/09/2012	05/11/2014		15,800,000	0.5888 USD (USDLIBBBA3M)			48,872	18,470		18,470	(34,291)				47,655		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	05/09/2012	05/11/2032		27,200,000	2.5998 USD (USDLIBBBA3M)			631,127	(4,301,864)		(4,301,864)	(4,450,873)				586,975		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	05/14/2012	05/16/2032		29,900,000	2.5288 USD (USDLIBBBA3M)			672,567	(5,024,932)		(5,024,932)	(4,848,396)				645,481		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2012	05/16/2042		41,500,000	2.6518 USD (USDLIBBBA3M)			984,541	(9,242,320)		(9,242,320)	(8,013,807)				1,113,293		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/17/2012	05/21/2032		24,900,000	2.4418 USD (USDLIBBBA3M)			538,291	(4,487,168)		(4,487,168)	(3,992,785)				537,741		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/17/2012	05/21/2042		25,600,000	2.5608 USD (USDLIBBBA3M)			583,888	(6,114,849)		(6,114,849)	(4,869,237)				686,920		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	05/18/2012	05/22/2014		10,300,000	0.6548 USD (USDLIBBBA3M)			38,625	15,800		15,800	(28,531)				32,344		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/18/2012	05/22/2032		10,400,000	2.4068 USD (USDLIBBBA3M)			221,208	(1,925,669)		(1,925,669)	(1,660,240)				224,616		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/18/2012	05/22/2042		15,500,000	2.5238 USD (USDLIBBBA3M)			347,819	(3,804,246)		(3,804,246)	(2,929,772)				415,929		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	05/18/2012	05/22/2042		15,500,000	2.4738 USD (USDLIBBBA3M)			340,066	(3,941,073)		(3,941,073)	(2,904,846)				415,929		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/18/2012	05/22/2014		10,300,000	0.6608 USD (USDLIBBBA3M)			39,243	16,042		16,042	(29,146)				32,344		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2012	05/29/2017		25,600,000	USDLIBBBA3M (1.1112 USD)			(212,911)	(11,256)		(11,256)	361,966				238,036		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/24/2012	05/29/2022		15,600,000	USDLIBBBA3M (1.9182 USD)			(255,634)	1,077,598		1,077,598	1,332,792				227,815		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	05/25/2012	05/29/2017		17,400,000	USDLIBBBA3M (1.0932 USD)			(141,581)	2,895		2,895	242,930				161,790		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	05/25/2012	05/29/2022		14,300,000	USDLIBBBA3M (1.8882 USD)			(230,041)	1,020,870		1,020,870	1,216,670				208,831		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	05/25/2012	05/29/2027		12,500,000	USDLIBBBA3M (2.2932 USD)			(251,710)	1,650,567		1,650,567	1,681,386				230,512		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	05/30/2012	06/01/2042		11,200,000	2.4388 USD (USDLIBBBA3M)			241,696	(2,918,982)		(2,918,982)	(2,086,751)				300,687		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/30/2012	06/01/2032		14,900,000	2.3268 USD (USDLIBBBA3M)			304,867	(2,927,508)		(2,927,508)	(2,354,199)				322,044		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2012	06/06/2032		17,000,000	2.2968 USD (USDLIBBBA3M)			342,772	(3,413,436)		(3,413,436)	(2,676,070)				367,570		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2012	06/06/2042		17,600,000	2.4068 USD (USDLIBBBA3M)			374,230	(4,687,122)		(4,687,122)	(3,261,343)				472,622		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/01/2012	06/07/2014		11,600,000	0.6298 USD (USDLIBBBA3M)			40,549	18,611		18,611	(28,540)				38,424		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/01/2012	06/07/2032		26,100,000	2.2048 USD (USDLIBBBA3M)			502,311	(5,572,824)		(5,572,824)	(4,057,999)				564,370		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2012	06/07/2017		12,600,000	0.9738 USD (USDLIBBBA3M)			87,389	(59,218)		(59,218)	(165,835)				117,581		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2012	06/07/2042		36,400,000	2.3128 USD (USDLIBBBA3M)			739,852	(10,300,230)		(10,300,230)	(6,635,777)				977,515		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/01/2012	06/07/2042		21,700,000	2.3048 USD (USDLIBBBA3M)			439,330	(6,171,195)		(6,171,195)	(3,950,351)				582,749		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2012	06/07/2027		67,400,000	2.0918 USD (USDLIBBBA3M)			1,220,863	(10,448,882)		(10,448,882)	(8,867,496)				1,244,063		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2012	06/07/2042		83,100,000	2.3258 USD (USDLIBBBA3M)			1,699,862	(23,324,207)		(23,324,207)	(15,184,060)				2,231,634		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/04/2012	06/07/2022		52,100,000	1.7358 USD (USDLIBBBA3M)			758,347	(4,357,013)		(4,357,013)	(4,346,483)				761,959		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/04/2012	06/07/2032		54,400,000	2.2228 USD (USDLIBBBA3M)			451,422	(11,479,927)		(11,479,927)	(8,478,798)				1,176,310		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/06/2012	06/08/2017		29,500,000	USDLIBBBA3M (1.0242 USD)			(219,559)	89,950		89,950	404,302				275,399		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/06/2012	06/08/2022		30,100,000	USDLIBBBA3M (1.8052 USD)			(459,105)	2,358,200		2,358,200	2,536,425				440,282		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/06/2012	06/08/2027		20,300,000	USDLIBBBA3M (2.1882 USD)			(387,378)	2,930,059		2,930,059	2,702,237				374,734		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2012	06/08/2017		10,200,000	USDLIBBBA3M (1.0402 USD)			(77,547)	25,572		25,572	141,405				95,223		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2012	06/08/2022		16,500,000	USDLIBBBA3M (1.8262 USD)			(255,134)	1,265,937		1,265,937	1,394,487				241,351		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2012	06/08/2027		14,200,000	USDLIBBBA3M (2.2082 USD)			(273,814)	2,017,933		2,017,933	1,894,747				262,129		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/07/2012	06/11/2017		14,100,000	USDLIBBBA3M (1.0302 USD)			(105,752)	43,523		43,523	196,889				131,789		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/08/2012	06/12/2017		23,000,000	USDLIBBBA3M (1.0142 USD)			(168,834)	83,441		83,441	317,484				215,060		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/08/2012	06/12/2022		19,400,000	USDLIBBBA3M (1.8212 USD)			(298,966)	1,501,695		1,501,695	1,640,394				283,954		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/08/2012	06/12/2014		23,000,000	USDLIBBBA3M (0.5742 USD)			(67,634)	(32,004)		(32,004)	43,810				77,382		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/14/2012	06/18/2032		15,300,000	2.3398 USD (USDLIBBBA3M)			315,239	(2,986,077)		(2,986,077)	(2,424,266)				331,107		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/14/2012	06/18/2042		13,900,000	2.4608 USD (USDLIBBBA3M)			303,213	(3,571,562)		(3,571,562)	(2,601,050)				373,479		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/15/2012	06/19/2014		14,400,000	USDLIBBBA3M (0.5472 USD)			(38,475)	(19,096)		(19,096)	23,492				49,477		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/15/2012	06/19/2022		11,300,000	USDLIBBBA3M (1.7332 USD)			(164,210)	956,719		956,719	945,597				165,583		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/19/2012	06/21/2017		10,300,000	USDLIBBBA3M (0.9732 USD)			(71,351)	57,474		57,474	142,586				96,653		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/19/2012	06/21/2027		13,200,000	USDLIBBBA3M (2.1682 USD)			(249,181)	1,942,206		1,942,206	1,757,500				243,992		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2012	06/22/2017		25,000,000	USDLIBBBA3M (0.9862 USD)			(176,211)	129,749		129,749	350,372				234,687		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2012	06/22/2022		14,300,000	USDLIBBBA3M (1.8102 USD)			(218,625)	1,127,177		1,127,177	1,210,158				209,645		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2012	06/22/2027		12,000,000	USDLIBBBA3M (2.2312 USD)			(233,981)	1,681,709		1,681,709	1,609,988				221,833		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	06/21/2012	06/25/2042		8,200,000	2.4268 USD (USDLIBBBA3M)			175,879	(2,157,891)		(2,157,891)	(1,526,251)				220,400		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2012	06/25/2032		13,500,000	2.3248 USD (USDLIBBBA3M)			275,787	(2,666,912)		(2,666,912)	(2,136,490)				292,305		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2012	06/25/2042		12,100,000	2.4448 USD (USDLIBBBA3M)			261,707	(3,145,691)		(3,145,691)	(2,259,178)				325,225		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/28/2012	07/02/2017		8,900,000	0.9438 USD (USDLIBBBA3M)			58,866	(65,170)		(65,170)	(125,597)				83,877		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/28/2012	07/02/2042		16,300,000	2.4078 USD (USDLIBBBA3M)			346,444	(4,344,993)		(4,344,993)	(3,023,587)				438,260		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	06/28/2012	07/02/2027		9,400,000	2.1188 USD (USDLIBBBA3M)			172,624	(1,439,683)		(1,439,683)	(1,246,620)				173,946		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	06/28/2012	07/02/2032		14,900,000	2.2828 USD (USDLIBBBA3M)			298,063	(3,032,550)		(3,032,550)	(2,344,933)				322,786		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/29/2012	07/03/2015		9,000,000	USDLIBBBA3M (0.6382 USD)			(32,133)	(35,213)		(35,213)	13,678				55,571		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/29/2012	07/03/2022		21,200,000	USDLIBBBA3M (1.7642 USD)			(314,404)	1,764,343		1,764,343	1,787,990				311,355		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/29/2012	07/03/2027		15,400,000	USDLIBBBA3M (2.1792 USD)			(292,298)	2,257,500		2,257,500	2,058,689				285,004		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/29/2012	07/03/2032		12,600,000	USDLIBBBA3M (2.3472 USD)			(260,321)	2,453,648		2,453,648	2,000,690				272,980		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/29/2012	07/03/2014		7,300,000	USDLIBBBA3M (0.5552 USD)			(20,005)	(10,683)		(10,683)	12,121				26,095		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/29/2012	07/03/2017		13,200,000	USDLIBBBA3M (0.9712 USD)			(91,085)	84,295		84,295	189,965				124,451		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/29/2012	07/03/2042		16,600,000	USDLIBBBA3M (2.4802 USD)			(365,040)	4,212,820		4,212,820	3,118,142				446,347		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/29/2012	07/03/2015		6,900,000	USDLIBBBA3M (0.6312 USD)			(24,153)	(26,268)		(26,268)	10,008				42,604		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/29/2012	07/03/2022		17,900,000	USDLIBBBA3M (1.7692 USD)			(266,359)	1,482,740		1,482,740	1,510,732				262,889		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/29/2012	07/03/2042		19,000,000	USDLIBBBA3M (2.4982 USD)			(421,237)	4,761,405		4,761,405	3,580,000				510,880		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/29/2012	07/03/2014		7,900,000	USDLIBBBA3M (0.5522 USD)			(21,412)	(11,441)		(11,441)	12,882				28,239		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/06/2012	07/10/2027		8,700,000	2.1238 USD (USDLIBBBA3M)			160,393	(1,331,867)		(1,331,867)	(1,156,752)				161,123		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/06/2012	07/10/2032		8,500,000	2.2968 USD (USDLIBBBA3M)			171,410	(1,716,462)		(1,716,462)	(1,341,097)				184,248		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/06/2012	07/10/2042		13,100,000	2.4318 USD (USDLIBBBA3M)			281,859	(3,438,486)		(3,438,486)	(2,440,861)				352,356		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/06/2012	07/10/2022		16,600,000	1.7038 USD (USDLIBBBA3M)			236,316	(1,466,327)		(1,466,327)	(1,390,385)				244,071		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/09/2012	07/11/2022		21,700,000	1.6828 USD (USDLIBBBA3M)			304,214	(1,952,303)		(1,952,303)	(1,812,281)				319,108		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/09/2012	07/11/2027		20,200,000	2.1008 USD (USDLIBBBA3M)			367,621	(3,144,366)		(3,144,366)	(2,678,457)				374,140		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2012	07/11/2032		17,900,000	2.2698 USD (USDLIBBBA3M)			356,015	(3,681,701)		(3,681,701)	(2,814,138)				388,034		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2012	07/11/2042		23,800,000	2.4078 USD (USDLIBBBA3M)			506,204	(6,348,430)		(6,348,430)	(4,416,415)				640,190		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	07/11/2012	07/13/2032		14,200,000	2.2168 USD (USDLIBBBA3M)			274,938	(3,025,778)		(3,025,778)	(2,216,876)				307,871		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2012	07/13/2022		18,100,000	1.6338 USD (USDLIBBBA3M)			244,927	(1,700,157)		(1,700,157)	(1,502,056)				266,254		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2012	07/13/2027		12,600,000	2.0478 USD (USDLIBBBA3M)			222,665	(2,036,891)		(2,036,891)	(1,660,623)				233,421		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2012	07/13/2042		19,800,000	2.3548 USD (USDLIBBBA3M)			410,689	(5,468,398)		(5,468,398)	(3,640,984)				532,646		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2012	07/16/2017		16,000,000	0.8468 USD (USDLIBBBA3M)			90,594	(185,662)		(185,662)	(221,184)				151,614		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2012	07/16/2022		16,400,000	1.6118 USD (USDLIBBBA3M)			218,319	(1,573,791)		(1,573,791)	(1,357,911)				241,363		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2012	07/16/2042		10,700,000	2.3248 USD (USDLIBBBA3M)			218,410	(3,012,083)		(3,012,083)	(1,956,996)				287,885		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/12/2012	07/16/2027		10,400,000	2.0228 USD (USDLIBBBA3M)			181,190	(1,711,678)		(1,711,678)	(1,366,961)				192,724		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/12/2012	07/16/2032		9,800,000	2.1898 USD (USDLIBBBA3M)			187,103	(2,125,711)		(2,125,711)	(1,524,271)				212,522		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/13/2012	07/17/2022		17,600,000	USDLIBBBA3M (1.6182 USD)			(235,453)	1,680,359		1,680,359	1,458,586				259,065		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	07/13/2012	07/17/2017		19,300,000	USDLIBBBA3M (0.8542 USD)			(110,743)	219,144		219,144	268,289				182,955		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	07/13/2012	07/17/2027		11,000,000	USDLIBBBA3M (2.0272 USD)			(192,148)	1,806,722		1,806,722	1,447,387				203,863		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/19/2012	07/23/2022		8,500,000	USDLIBBBA3M (1.6472 USD)			(116,289)	796,268		796,268	708,471				125,237		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/20/2012	07/24/2022		18,200,000	1.5958 USD (USDLIBBBA3M)			239,732	(1,778,249)		(1,778,249)	(1,505,711)				268,197		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/20/2012	07/24/2027		16,100,000	2.0098 USD (USDLIBBBA3M)			278,725	(2,681,340)		(2,681,340)	(2,116,443)				298,592		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/20/2012	07/24/2032		13,300,000	2.1788 USD (USDLIBBBA3M)			252,728	(2,909,984)		(2,909,984)	(2,066,419)				288,593		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/20/2012	07/24/2042		21,800,000	2.3168 USD (USDLIBBBA3M)			444,330	(6,171,153)		(6,171,153)	(3,981,958)				586,758		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2012	07/25/2022		17,400,000	1.5488 USD (USDLIBBBA3M)			220,962	(1,764,047)		(1,764,047)	(1,429,891)				256,449		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2012	07/25/2032		12,000,000	2.1208 USD (USDLIBBBA3M)			221,027	(2,722,264)		(2,722,264)	(1,849,719)				260,404		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/24/2012	07/26/2014		6,800,000	0.4418 USD (USDLIBBBA3M)			11,091	6,343		6,343	(3,157)				25,782		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	07/24/2012	07/26/2022		9,700,000	1.5428 USD (USDLIBBBA3M)			122,619	(988,624)		(988,624)	(796,647)				142,986		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	07/27/2012	07/31/2015		11,100,000	USDLIBBBA3M (0.5222 USD)			(26,922)	(22,238)		(22,238)	4,313				70,263		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	07/27/2012	07/31/2022		22,100,000	USDLIBBBA3M (1.6192 USD)			(296,039)	2,123,579		2,123,579	1,836,072				326,032		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	07/27/2012	07/31/2027		20,300,000	USDLIBBBA3M (2.0372 USD)			(356,781)	3,320,052		3,320,052	2,679,335				376,752		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	07/27/2012	07/31/2032		15,300,000	USDLIBBBA3M (2.2032 USD)			(294,302)	3,296,044		3,296,044	2,385,706				332,161		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	07/27/2012	07/31/2042		21,100,000	USDLIBBBA3M (2.3382 USD)			(434,353)	5,892,539		5,892,539	3,869,516				568,108		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	07/27/2012	07/31/2017		12,500,000	USDLIBBBA3M (0.8322 USD)			(69,068)	162,903		162,903	179,023				119,133		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2012	07/31/2017		13,800,000	USDLIBBBA3M (0.8532 USD)			(79,149)	169,619		169,619	200,508				131,523		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2012	07/31/2022		24,400,000	USDLIBBBA3M (1.6522 USD)			(334,901)	2,281,493		2,281,493	2,036,732				359,963		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2012	07/31/2027		20,500,000	USDLIBBBA3M (2.0692 USD)			(366,857)	3,279,021		3,279,021	2,716,252				380,464		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2012	07/31/2032		18,200,000	USDLIBBBA3M (2.2372 USD)			(356,273)	3,834,723		3,834,723	2,851,111				395,120		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2012	07/31/2042		23,400,000	USDLIBBBA3M (2.3732 USD)			(489,889)	6,389,742		6,389,742	4,317,828				630,034		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/02/2012	08/06/2032		19,500,000	2.2348 USD (USDLIBBBA3M)			381,312	(4,123,362)		(4,123,362)	(3,054,467)				423,530		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/03/2012	08/07/2017		30,800,000	USDLIBBBA3M (0.8772 USD)			(184,237)	367,519		367,519	464,931				294,329		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/03/2012	08/07/2022		53,500,000	USDLIBBBA3M (1.7152 USD)			(768,353)	4,779,006		4,779,006	4,515,716				790,144		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/03/2012	08/07/2027		40,900,000	USDLIBBBA3M (2.1372 USD)			(759,993)	6,255,440		6,255,440	5,473,239				759,607		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/03/2012	08/07/2032		33,500,000	USDLIBBBA3M (2.3092 USD)			(680,108)	6,740,038		6,740,038	5,301,871				727,656		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/03/2012	08/07/2042		47,000,000	USDLIBBBA3M (2.4522 USD)			(1,021,391)	12,192,403		12,192,403	8,793,443				1,265,877		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/07/2012	08/09/2017		11,200,000	USDLIBBBA3M (0.9062 USD)			(70,173)	123,391		123,391	173,212				107,110		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/07/2012	08/09/2022		19,300,000	USDLIBBBA3M (1.7672 USD)			(287,096)	1,646,201		1,646,201	1,641,468				285,134		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/07/2012	08/09/2027		17,700,000	USDLIBBBA3M (2.1952 USD)			(339,051)	2,591,363		2,591,363	2,385,272				328,796		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/07/2012	08/09/2042		18,200,000	USDLIBBBA3M (2.5122 USD)			(406,323)	4,528,736		4,528,736	3,441,076				490,238		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/15/2012	08/17/2015		8,100,000	USDLIBBBA3M (0.5862 USD)			(24,828)	(24,159)		(24,159)	8,130				52,023		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/15/2012	08/17/2042		11,000,000	USDLIBBBA3M (2.6502 USD)			(260,757)	2,468,974		2,468,974	2,129,149				296,411		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/16/2012	08/20/2017		10,100,000	USDLIBBBA3M (1.0232 USD)			(75,067)	76,447		76,447	173,263				96,993		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/16/2012	08/20/2022		30,900,000	USDLIBBBA3M (1.9542 USD)			(517,338)	2,205,106		2,205,106	2,703,677				457,307		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/16/2012	08/20/2027		25,300,000	USDLIBBBA3M (2.4042 USD)			(537,431)	3,120,013		3,120,013	3,500,230				470,494		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/16/2012	08/20/2032		22,500,000	USDLIBBBA3M (2.5842 USD)			(518,453)	3,672,047		3,672,047	3,695,049				489,192		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/16/2012	08/20/2042		29,700,000	USDLIBBBA3M (2.7362 USD)			(729,501)	6,214,307		6,214,307	5,831,244				800,424		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	08/16/2012	08/20/2014		25,300,000	0.4868 USD (USDLIBBBA3M)			52,329	32,833		32,833	(20,294)				101,551		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/22/2012	08/24/2017		6,500,000	0.9488 USD (USDLIBBBA3M)			43,459	(67,669)		(67,669)	(107,661)				62,515		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/22/2012	08/24/2022		14,600,000	1.8618 USD (USDLIBBBA3M)			230,914	(1,150,095)		(1,150,095)	(1,262,111)				216,211		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/22/2012	08/24/2042		10,900,000	2.6288 USD (USDLIBBBA3M)			255,997	(2,489,336)		(2,489,336)	(2,102,669)				293,815		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	08/22/2012	08/24/2027		6,800,000	2.3028 USD (USDLIBBBA3M)			137,537	(917,545)		(917,545)	(930,492)				126,508		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	08/22/2012	08/24/2032		9,000,000	2.4808 USD (USDLIBBBA3M)			198,054	(1,599,682)		(1,599,682)	(1,458,642)				195,734		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/22/2012	08/24/2017		14,900,000	0.9008 USD (USDLIBBBA3M)			92,470	(180,788)		(180,788)	(239,713)				143,304		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/22/2012	08/24/2022		23,200,000	1.7988 USD (USDLIBBBA3M)			352,315	(1,942,811)		(1,942,811)	(1,988,100)				343,568		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/22/2012	08/24/2032		10,100,000	2.4328 USD (USDLIBBBA3M)			217,413	(1,862,753)		(1,862,753)	(1,626,535)				219,657		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/22/2012	08/24/2042		12,400,000	2.5858 USD (USDLIBBBA3M)			285,894	(2,926,458)		(2,926,458)	(2,374,727)				334,248		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	08/22/2012	08/24/2027		10,200,000	2.2518 USD (USDLIBBBA3M)			201,103	(1,434,976)		(1,434,976)	(1,387,362)				189,761		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/23/2012	08/28/2022		12,800,000	1.7618 USD (USDLIBBBA3M)			189,652	(1,113,263)		(1,113,263)	(1,092,518)				189,675		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/23/2012	08/28/2042		16,200,000	2.5488 USD (USDLIBBBA3M)			367,523	(3,926,798)		(3,926,798)	(3,083,148)				436,762		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	08/23/2012	08/28/2027		11,900,000	2.2138 USD (USDLIBBBA3M)			230,106	(1,727,744)		(1,727,744)	(1,613,006)				221,477		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	08/23/2012	08/28/2032		11,400,000	2.3948 USD (USDLIBBBA3M)			241,071	(2,163,755)		(2,163,755)	(1,827,068)				248,003		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2012	08/30/2032		17,700,000	2.3598 USD (USDLIBBBA3M)			368,176	(3,445,633)		(3,445,633)	(2,823,392)				385,113		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2012	08/30/2042		21,600,000	2.5118 USD (USDLIBBBA3M)			482,131	(5,377,416)		(5,377,416)	(4,084,903)				582,405		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2012	08/30/2022		23,200,000	1.7268 USD (USDLIBBBA3M)			335,725	(2,081,760)		(2,081,760)	(1,970,362)				343,894		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2012	08/30/2027		12,700,000	2.1768 USD (USDLIBBBA3M)			240,930	(1,896,792)		(1,896,792)	(1,713,777)				236,414		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	09/05/2012	09/07/2014		7,000,000	USDLIBBBA3M (0.3982 USD)			(8,257)	(5,453)		(5,453)	(1,035)				29,167		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/06/2012	09/10/2015		6,100,000	USDLIBBBA3M (0.4932 USD)			(13,002)	(8,355)		(8,355)	506				39,962		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/06/2012	09/10/2017		12,000,000	USDLIBBBA3M (0.8402 USD)			(67,217)	185,665		185,665	195,911				116,146		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/06/2012	09/10/2022		14,300,000	USDLIBBBA3M (1.7612 USD)			(211,803)	1,257,018		1,257,018	1,224,028				212,337		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/06/2012	09/10/2017		12,300,000	USDLIBBBA3M (0.8482 USD)			(69,881)	186,731		186,731	201,783				119,050		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/06/2012	09/10/2022		10,800,000	USDLIBBBA3M (1.7712 USD)			(161,043)	940,798		940,798	925,733				160,367		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/06/2012	09/10/2027		13,100,000	USDLIBBBA3M (2.2392 USD)			(256,647)	1,870,981		1,870,981	1,784,172				244,128		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/06/2012	09/10/2032		7,000,000	USDLIBBBA3M (2.4282 USD)			(150,370)	1,298,822		1,298,822	1,127,494				152,428		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	09/06/2012	09/10/2014		5,100,000	USDLIBBBA3M (0.4262 USD)			(7,453)	(5,008)		(5,008)	666				21,377		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	09/06/2012	09/10/2042		11,600,000	USDLIBBBA3M (2.5852 USD)			(267,396)	2,740,819		2,740,819	2,221,863				312,937		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/07/2012	09/11/2042		31,300,000	USDLIBBBA3M (2.6172 USD)			(731,486)	7,218,205		7,218,205	6,027,797				844,432		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/07/2012	09/11/2015		13,700,000	USDLIBBBA3M (0.4742 USD)			(26,580)	(14,276)		(14,276)	(1,387)				89,822		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/07/2012	09/11/2017		17,400,000	USDLIBBBA3M (0.8122 USD)			(92,571)	286,919		286,919	279,276				168,475		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/07/2012	09/11/2022		26,200,000	USDLIBBBA3M (1.7652 USD)			(389,074)	2,294,790		2,294,790	2,243,716				389,099		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/07/2012	09/11/2027		29,000,000	USDLIBBBA3M (2.2532 USD)			(572,175)	4,099,672		4,099,672	3,958,071				540,491		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/07/2012	09/11/2032		21,800,000	USDLIBBBA3M (2.4532 USD)			(473,718)	3,970,723		3,970,723	3,523,431				474,738		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	09/07/2012	09/11/2014		14,400,000	USDLIBBBA3M (0.4072 USD)			(18,290)	(12,258)		(12,258)	(836)				60,478		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/12/2012	09/14/2017		20,200,000	USDLIBBBA3M (0.8492 USD)			(114,941)	309,720		309,720	334,509				195,803		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/12/2012	09/14/2022		23,000,000	USDLIBBBA3M (1.8472 USD)			(360,413)	1,867,714		1,867,714	1,993,398				341,737		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/12/2012	09/14/2027		17,300,000	USDLIBBBA3M (2.3362 USD)			(355,691)	2,283,922		2,283,922	2,385,122				322,528		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/12/2012	09/14/2042		12,300,000	USDLIBBBA3M (2.6952 USD)			(297,047)	2,666,898		2,666,898	2,400,369				331,885		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2012	09/17/2022		16,800,000	USDLIBBBA3M (1.8482 USD)			(263,458)	1,369,276		1,369,276	1,459,318				249,734		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2012	09/17/2027		16,700,000	USDLIBBBA3M (2.3572 USD)			(346,893)	2,168,325		2,168,325	2,310,652				311,435		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2012	09/17/2032		9,400,000	USDLIBBBA3M (2.5642 USD)			(214,715)	1,568,168		1,568,168	1,542,983				204,793		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	09/13/2012	09/17/2042		21,200,000	USDLIBBBA3M (2.7402 USD)			(521,563)	4,429,301		4,429,301	4,170,154				572,111		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/14/2012	09/18/2017		15,600,000	USDLIBBBA3M (0.8382 USD)			(87,171)	249,392		249,392	259,683				151,437		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/14/2012	09/18/2027		12,200,000	USDLIBBBA3M (2.4132 USD)			(260,322)	1,507,277		1,507,277	1,698,936				227,538		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/14/2012	09/18/2022		14,800,000	USDLIBBBA3M (1.8912 USD)			(238,545)	1,154,621		1,154,621	1,292,002				220,039		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/14/2012	09/18/2042		12,200,000	USDLIBBBA3M (2.8162 USD)			(309,488)	2,383,567		2,383,567	2,429,042				329,249		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/14/2012	09/18/2027		10,800,000	USDLIBBBA3M (2.4412 USD)			(233,473)	1,300,079		1,300,079	1,508,867				201,427		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/14/2012	09/18/2022		10,800,000	USDLIBBBA3M (1.9042 USD)			(175,477)	831,414		831,414	944,494				160,569		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/14/2012	09/18/2032		11,500,000	USDLIBBBA3M (2.6592 USD)			(273,676)	1,765,961		1,765,961	1,910,539				250,563		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/14/2012	09/18/2042		20,800,000	USDLIBBBA3M (2.8472 USD)			(534,100)	3,949,314		3,949,314	4,162,278				561,343		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2012	09/19/2017		7,800,000	USDLIBBBA3M (0.8612 USD)			(45,332)	118,717		118,717	132,062				75,747		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/17/2012	09/19/2042		11,900,000	2.7818 USD (USDLIBBBA3M)			297,712	(2,397,929)		(2,397,929)	(2,356,218)				321,168		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/18/2012	09/20/2022		12,200,000	1.8268 USD (USDLIBBBA3M)			188,699	(1,015,181)		(1,015,181)	(1,056,161)				181,440		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/18/2012	09/20/2027		14,000,000	2.3448 USD (USDLIBBBA3M)			289,059	(1,838,369)		(1,838,369)	(1,934,467)				261,161		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/18/2012	09/20/2042		19,800,000	2.7348 USD (USDLIBBBA3M)			486,033	(4,156,044)		(4,156,044)	(3,890,715)				534,406		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	09/18/2012	09/20/2032		14,600,000	2.5548 USD (USDLIBBBA3M)			332,108	(2,455,241)		(2,455,241)	(2,393,153)				318,153		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2012	09/24/2032		12,500,000	2.4678 USD (USDLIBBBA3M)			273,281	(2,256,429)		(2,256,429)	(2,026,874)				272,471		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2012	09/24/2042		20,600,000	2.6468 USD (USDLIBBBA3M)			487,241	(4,647,975)		(4,647,975)	(3,990,609)				556,105		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	09/20/2012	09/24/2022		26,600,000	1.7468 USD (USDLIBBBA3M)			389,756	(2,394,473)		(2,394,473)	(2,282,161)				395,847		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	09/20/2012	09/24/2027		17,900,000	2.2608 USD (USDLIBBBA3M)			354,286	(2,525,121)		(2,525,121)	(2,452,040)				334,047		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	09/25/2012	09/27/2027		13,000,000	2.2178 USD (USDLIBBBA3M)			251,641	(1,898,347)		(1,898,347)	(1,772,117)				242,676		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/25/2012	09/27/2022		19,000,000	1.7048 USD (USDLIBBBA3M)			270,312	(1,774,240)		(1,774,240)	(1,620,078)				282,881		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/25/2012	09/27/2032		18,300,000	2.4318 USD (USDLIBBBA3M)			393,394	(3,396,332)		(3,396,332)	(2,952,894)				398,985		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/25/2012	09/27/2042		19,100,000	2.6118 USD (USDLIBBBA3M)			444,972	(4,428,846)		(4,428,846)	(3,677,969)				515,685		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/26/2012	09/28/2022		18,300,000	1.6798 USD (USDLIBBBA3M)			255,691	(1,745,737)		(1,745,737)	(1,554,521)				272,502		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/26/2012	09/28/2027		15,700,000	2.1828 USD (USDLIBBBA3M)			298,335	(2,354,967)		(2,354,967)	(2,131,047)				293,108		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/26/2012	09/28/2032		12,800,000	2.3948 USD (USDLIBBBA3M)			270,364	(2,441,676)		(2,441,676)	(2,054,854)				279,092		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/26/2012	09/28/2017		7,500,000	0.7938 USD (USDLIBBBA3M)			38,342	(137,085)		(137,085)	(125,071)				73,074		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/26/2012	09/28/2042		18,400,000	2.5718 USD (USDLIBBBA3M)			421,217	(4,396,536)		(4,396,536)	(3,518,533)				496,809		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	09/27/2012	10/01/2017		8,200,000	0.7848 USD (USDLIBBBA3M)			41,198	(154,800)		(154,800)	(137,266)				79,982		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/01/2012	10/03/2017		9,700,000	USDLIBBBA3M (0.7742 USD)			(47,825)	187,494		187,494	162,181				94,682		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/01/2012	10/03/2022		17,600,000	USDLIBBBA3M (1.7162 USD)			(252,566)	1,633,748		1,633,748	1,504,458				262,283		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	10/04/2012	10/09/2022		9,100,000	USDLIBBBA3M (1.7452 USD)			(133,291)	827,773		827,773	782,478				135,740		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	10/04/2012	10/09/2027		10,100,000	USDLIBBBA3M (2.2762 USD)			(201,570)	1,413,899		1,413,899	1,389,670				188,766		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	10/04/2012	10/09/2042		10,800,000	USDLIBBBA3M (2.6832 USD)			(259,496)	2,368,673		2,368,673	2,105,208				291,758		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/05/2012	10/09/2022		28,500,000	USDLIBBBA3M (1.7982 USD)			(432,629)	2,471,881		2,471,881	2,468,779				425,118		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/05/2012	10/09/2027		22,800,000	USDLIBBBA3M (2.3362 USD)			(468,767)	3,036,443		3,036,443	3,159,288				426,126		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/05/2012	10/09/2017		21,900,000	USDLIBBBA3M (0.8082 USD)			(115,631)	404,537		404,537	380,265				214,234		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/05/2012	10/09/2042		21,500,000	USDLIBBBA3M (2.7462 USD)			(530,189)	4,474,716		4,474,716	4,235,046				580,815		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	10/09/2012	10/11/2032		9,400,000	2.5238 USD (USDLIBBBA3M)			210,833	(1,627,385)		(1,627,385)	(1,536,534)				205,153		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	10/09/2012	10/11/2042		12,400,000	2.7068 USD (USDLIBBBA3M)			300,813	(2,668,416)		(2,668,416)	(2,426,954)				335,014		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/09/2012	10/11/2022		9,200,000	1.7668 USD (USDLIBBBA3M)			136,704	(821,684)		(821,684)	(793,649)				137,274		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/09/2012	10/11/2027		6,400,000	2.3008 USD (USDLIBBBA3M)			129,274	(878,095)		(878,095)	(883,114)				119,638		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/10/2012	10/12/2042		22,100,000	2.6668 USD (USDLIBBBA3M)			527,337	(4,912,820)		(4,912,820)	(4,296,808)				597,109		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/10/2012	10/12/2014		9,100,000	0.3858 USD (USDLIBBBA3M)			9,568	6,555		6,555	3,120				40,484		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/10/2012	10/12/2022		23,900,000	1.7418 USD (USDLIBBBA3M)			349,212	(2,183,773)		(2,183,773)	(2,055,034)				356,670		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/10/2012	10/12/2027		16,500,000	2.2698 USD (USDLIBBBA3M)			328,208	(2,322,560)		(2,322,560)	(2,268,987)				308,472		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/10/2012	10/12/2032		16,400,000	2.4878 USD (USDLIBBBA3M)			361,971	(2,922,326)		(2,922,326)	(2,668,300)				357,952		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/12/2012	10/16/2014		14,800,000	USDLIBBBA3M (0.3782 USD)			(14,447)	(9,695)		(9,695)	(6,240)				66,302		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2012	10/16/2022		11,700,000	1.7108 USD (USDLIBBBA3M)			167,335	(1,101,697)		(1,101,697)	(1,002,687)				174,713		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2012	10/16/2022		11,700,000	1.7108 USD (USDLIBBBA3M)			167,335	(1,101,697)		(1,101,697)	(1,002,687)				174,713		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2012	10/16/2027		11,300,000	2.2228 USD (USDLIBBBA3M)			219,470	(1,653,821)		(1,653,821)	(1,546,760)				211,341		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2012	10/16/2042		18,900,000	2.6058 USD (USDLIBBBA3M)			439,465	(4,407,049)		(4,407,049)	(3,637,123)				510,747		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/16/2012	10/18/2042		19,600,000	USDLIBBBA3M (2.6602 USD)			(466,437)	4,382,068		4,382,068	3,806,743				529,714		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	10/16/2012	10/18/2027		16,100,000	USDLIBBBA3M (2.2752 USD)			(321,160)	2,260,602		2,260,602	2,217,290				301,174		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2012	10/19/2017		9,800,000	USDLIBBBA3M (0.8412 USD)			(55,056)	175,464		175,464	177,699				96,214		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2012	10/19/2027		20,100,000	USDLIBBBA3M (2.3512 USD)			(416,431)	2,649,032		2,649,032	2,793,597				376,037		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2012	10/19/2032		13,400,000	USDLIBBBA3M (2.5652 USD)			(306,297)	2,244,993		2,244,993	2,203,174				292,622		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2012	10/19/2042		21,900,000	USDLIBBBA3M (2.7472 USD)			(540,447)	4,557,084		4,557,084	4,315,697				591,902		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/17/2012	10/19/2022		30,000,000	USDLIBBBA3M (1.8202 USD)			(462,239)	2,565,755		2,565,755	2,611,410				448,191		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2012	10/19/2027		9,300,000	USDLIBBBA3M (2.3533 USD)			(192,872)	1,223,451		1,223,451	1,292,877				173,987		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2012	10/19/2042		8,800,000	USDLIBBBA3M (2.7403 USD)			(216,559)	1,841,953		1,841,953	1,732,182				237,842		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/17/2012	10/19/2022		15,800,000	USDLIBBBA3M (1.8372 USD)			(246,132)	1,329,802		1,329,802	1,378,575				236,047		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/17/2012	10/19/2032		6,400,000	USDLIBBBA3M (2.5653 USD)			(146,297)	1,072,146		1,072,146	1,052,276				139,760		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	10/17/2012	10/19/2017		7,200,000	USDLIBBBA3M (0.8802 USD)			(43,257)	118,428		118,428	133,339				70,688		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/19/2012	10/23/2022		13,100,000	1.8108 USD (USDLIBBBA3M)			200,653	(1,134,637)		(1,134,637)	(1,140,134)				195,832		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/19/2012	10/23/2027		18,800,000	2.3068 USD (USDLIBBBA3M)			381,208	(2,577,919)		(2,577,919)	(2,602,196)				351,855		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/19/2012	10/23/2032		20,700,000	2.5168 USD (USDLIBBBA3M)			463,204	(3,612,520)		(3,612,520)	(3,382,939)				452,167		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	10/19/2012	10/23/2022		11,800,000	1.7928 USD (USDLIBBBA3M)			178,617	(1,039,060)		(1,039,060)	(1,024,433)				176,398		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	10/19/2012	10/23/2042		24,700,000	2.6888 USD (USDLIBBBA3M)			595,196	(5,397,862)		(5,397,862)	(4,820,856)				667,706		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2012	10/25/2017		7,000,000	0.8718 USD (USDLIBBBA3M)			41,503	(120,070)		(120,070)	(131,012)				68,873		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2012	10/25/2022		16,100,000	1.8078 USD (USDLIBBBA3M)			246,152	(1,399,402)		(1,399,402)	(1,400,921)				240,753		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2012	10/25/2027		10,500,000	2.3128 USD (USDLIBBBA3M)			213,559	(1,432,622)		(1,432,622)	(1,454,315)				196,554		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2012	10/25/2032		14,200,000	2.5188 USD (USDLIBBBA3M)			318,065	(2,474,177)		(2,474,177)	(2,321,294)				310,227		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2012	10/25/2042		16,400,000	2.6818 USD (USDLIBBBA3M)			394,075	(3,605,403)		(3,605,403)	(3,197,518)				443,378		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/23/2012	10/25/2014		7,100,000	0.4018 USD (USDLIBBBA3M)			8,725	5,943		5,943	1,606				32,299		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/25/2012	10/29/2027		11,100,000	USDLIBBBA3M (2.3852 USD)			(233,824)	1,423,538		1,423,538	1,551,511				207,868		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/25/2012	10/29/2042		11,100,000	USDLIBBBA3M (2.7482 USD)			(274,117)	2,307,177		2,307,177	2,188,420				300,148		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	10/25/2012	10/29/2022		15,000,000	USDLIBBBA3M (1.8852 USD)			(240,979)	1,215,310		1,215,310	1,320,724				224,444		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	10/26/2012	10/30/2022		19,600,000	1.8128 USD (USDLIBBBA3M)			300,572	(1,701,944)		(1,701,944)	(1,708,788)				293,319		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	10/26/2012	10/30/2042		9,100,000	2.6928 USD (USDLIBBBA3M)			219,631	(1,981,272)		(1,981,272)	(1,777,771)				246,079		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	10/26/2012	10/30/2027		9,400,000	2.3218 USD (USDLIBBBA3M)			191,998	(1,273,362)		(1,273,362)	(1,304,246)				176,050		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/26/2012	10/30/2022		9,700,000	1.7938 USD (USDLIBBBA3M)			146,909	(857,089)		(857,089)	(843,453)				145,163		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/26/2012	10/30/2027		11,000,000	2.2988 USD (USDLIBBBA3M)			222,148	(1,518,919)		(1,518,919)	(1,522,125)				206,016		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/26/2012	10/30/2032		11,700,000	2.4998 USD (USDLIBBBA3M)			259,802	(2,069,555)		(2,069,555)	(1,908,248)				255,703		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/26/2012	10/30/2042		14,200,000	2.6618 USD (USDLIBBBA3M)			338,319	(3,169,988)		(3,169,988)	(2,759,736)				383,991		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/02/2012	11/06/2042		14,300,000	USDLIBBBA3M (2.6792 USD)			(343,178)	3,153,324		3,153,324	2,787,179				386,824		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/02/2012	11/06/2017		9,400,000	USDLIBBBA3M (0.8472 USD)			(53,378)	177,506		177,506	178,592				92,884		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/02/2012	11/06/2022		14,000,000	USDLIBBBA3M (1.7942 USD)			(212,079)	1,244,304		1,244,304	1,218,950				209,741		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/02/2012	11/06/2027		20,300,000	USDLIBBBA3M (2.3032 USD)			(410,841)	2,805,352		2,805,352	2,814,778				380,456		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/05/2012	11/07/2022		25,000,000	1.7038 USD (USDLIBBBA3M)			356,193	(2,403,567)		(2,403,567)	(2,149,690)				374,595		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/05/2012	11/07/2027		20,000,000	2.2158 USD (USDLIBBBA3M)			387,355	(2,963,011)		(2,963,011)	(2,744,853)				374,870		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/05/2012	11/07/2032		10,000,000	2.4268 USD (USDLIBBBA3M)			214,777	(1,876,136)		(1,876,136)	(1,615,865)				218,677		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/05/2012	11/07/2042		25,000,000	2.5968 USD (USDLIBBBA3M)			579,443	(5,879,569)		(5,879,569)	(4,805,840)				676,298		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/06/2012	11/08/2022		19,200,000	USDLIBBBA3M (1.7942 USD)			(290,818)	1,707,429		1,707,429	1,672,245				287,733		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/06/2012	11/08/2042		13,600,000	USDLIBBBA3M (2.6592 USD)			(323,636)	3,047,946		3,047,946	2,642,310				367,923		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN3OJCEQV1H4R804	11/06/2012	11/08/2027		15,400,000	USDLIBBBA3M (2.2942 USD)			(310,225)	2,144,121		2,144,121	2,133,544				288,679		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/07/2012	11/09/2022		25,000,000	1.6778 USD (USDLIBBBA3M)			349,536	(2,458,736)		(2,458,736)	(2,142,921)				374,711		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	11/07/2012	11/09/2027		10,600,000	2.1818 USD (USDLIBBBA3M)			201,627	(1,611,785)		(1,611,785)	(1,449,241)				198,721		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	11/07/2012	11/09/2042		11,100,000	2.5568 USD (USDLIBBBA3M)			252,763	(2,689,876)		(2,689,876)	(2,119,596)				300,305		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	11/07/2012	11/09/2017		7,000,000	0.7688 USD (USDLIBBBA3M)			34,240	(154,173)		(154,173)	(128,548)				69,242		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	11/07/2012	11/09/2027		12,900,000	2.1878 USD (USDLIBBBA3M)			246,151	(1,952,688)		(1,952,688)	(1,764,962)				241,839		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	11/07/2012	11/09/2032		10,700,000	2.3938 USD (USDLIBBBA3M)			226,213	(2,057,187)		(2,057,187)	(1,721,590)				234,018		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	11/07/2012	11/09/2042		15,100,000	2.5628 USD (USDLIBBBA3M)			344,755	(3,643,077)		(3,643,077)	(2,886,373)				408,523		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	11/07/2012	11/09/2022		14,700,000	1.6858 USD (USDLIBBBA3M)			206,703	(1,436,276)		(1,436,276)	(1,261,457)				220,330		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/08/2012	11/13/2017		6,600,000	0.7548 USD (USDLIBBBA3M)			31,335	(150,641)		(150,641)	(121,427)				65,378		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/08/2012	11/13/2022		14,100,000	1.6478 USD (USDLIBBBA3M)			192,857	(1,425,315)		(1,425,315)	(1,204,537)				211,467		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/08/2012	11/13/2042		15,400,000	2.4988 USD (USDLIBBBA3M)			341,692	(3,891,471)		(3,891,471)	(2,911,321)				416,718		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	11/08/2012	11/13/2027		11,900,000	2.1378 USD (USDLIBBBA3M)			221,076	(1,872,338)		(1,872,338)	(1,619,842)				223,180		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	11/08/2012	11/13/2032		10,300,000	2.3388 USD (USDLIBBBA3M)			212,054	(2,061,654)		(2,061,654)	(1,645,217)				225,335		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/09/2012	11/13/2014		8,900,000	0.3768 USD (USDLIBBBA3M)			8,613	5,583		5,583	4,932				41,758		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/09/2012	11/13/2017		9,900,000	0.7698 USD (USDLIBBBA3M)			48,488	(220,324)		(220,324)	(183,615)				98,067		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/09/2012	11/13/2022		25,900,000	1.6598 USD (USDLIBBBA3M)			357,362	(2,593,096)		(2,593,096)	(2,216,344)				388,440		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/09/2012	11/13/2027		20,600,000	2.1448 USD (USDLIBBBA3M)			384,144	(3,224,737)		(3,224,737)	(2,806,451)				386,345		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/09/2012	11/13/2032		21,100,000	2.3438 USD (USDLIBBBA3M)			435,457	(4,208,575)		(4,208,575)	(3,372,585)				461,609		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/09/2012	11/13/2042		27,100,000	2.5048 USD (USDLIBBBA3M)			602,915	(6,819,038)		(6,819,038)	(5,128,482)				733,315		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/14/2012	11/16/2022		6,500,000	1.6538 USD (USDLIBBBA3M)			89,335	(654,567)		(654,567)	(555,989)				97,530		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/14/2012	11/16/2032		6,000,000	2.3328 USD (USDLIBBBA3M)			123,203	(1,206,015)		(1,206,015)	(957,664)				131,292		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/14/2012	11/16/2022		10,600,000	1.6278 USD (USDLIBBBA3M)			142,929	(1,089,660)		(1,089,660)	(903,358)				159,049		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2012	11/19/2022		12,800,000	1.6398 USD (USDLIBBBA3M)			174,074	(1,307,939)		(1,307,939)	(1,094,161)				192,148		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2012	11/19/2027		11,800,000	2.1218 USD (USDLIBBBA3M)			217,351	(1,880,168)		(1,880,168)	(1,604,447)				221,436		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2012	11/19/2032		17,600,000	2.3198 USD (USDLIBBBA3M)			359,032	(3,571,820)		(3,571,820)	(2,805,071)				385,206		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2012	11/19/2042		18,600,000	2.4758 USD (USDLIBBBA3M)			408,448	(4,777,844)		(4,777,844)	(3,503,270)				503,452		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/15/2012	11/19/2014		8,200,000	0.3748 USD (USDLIBBBA3M)			7,786	5,092		5,092	4,964				38,836		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2012	11/21/2022		11,500,000	USDLIBBBA3M (1.6692 USD)			(159,759)	1,147,717		1,147,717	986,877				172,686		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2012	11/21/2027		8,100,000	USDLIBBBA3M (2.1632 USD)			(152,540)	1,253,373		1,253,373	1,107,249				152,032		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2012	11/21/2042		8,500,000	USDLIBBBA3M (2.5322 USD)			(191,438)	2,098,272		2,098,272	1,616,521				230,094		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/20/2012	11/23/2014		10,000,000	USDLIBBBA3M (0.3772 USD)			(9,723)	(6,509)		(6,509)	(6,054)				47,653		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/20/2012	11/23/2022		10,000,000	USDLIBBBA3M (1.6802 USD)			(140,023)	990,323		990,323	859,627				150,208		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/20/2012	11/23/2032		10,000,000	USDLIBBBA3M (2.3772 USD)			(209,723)	1,949,913		1,949,913	1,606,151				218,930		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	11/20/2012	11/23/2017		10,000,000	USDLIBBBA3M (0.7902 USD)			(51,023)	221,718		221,718	192,412				99,408		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	11/20/2012	11/23/2027		10,000,000	USDLIBBBA3M (2.1752 USD)			(189,523)	1,534,030		1,534,030	1,368,994				187,731		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	11/20/2012	11/23/2042		10,000,000	USDLIBBBA3M (2.5452 USD)			(226,523)	2,445,824		2,445,824	1,905,999				270,724		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2012	11/23/2022		27,200,000	USDLIBBBA3M (1.7252 USD)			(393,032)	2,594,848		2,594,848	2,352,995				408,566		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2012	11/23/2027		22,700,000	USDLIBBBA3M (2.2202 USD)			(440,374)	3,365,554		3,365,554	3,124,319				426,150		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2012	11/23/2032		11,300,000	USDLIBBBA3M (2.4252 USD)			(242,382)	2,127,188		2,127,188	1,826,715				247,391		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2012	11/23/2042		20,900,000	USDLIBBBA3M (2.5912 USD)			(482,993)	4,940,568		4,940,568	4,014,981				565,814		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/21/2012	11/23/2017		19,000,000	USDLIBBBA3M (0.8142 USD)			(101,455)	403,821		403,821	370,113				188,875		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	11/29/2012	12/03/2042		9,000,000	USDLIBBBA3M (2.5792 USD)			(206,830)	2,147,862		2,147,862	1,725,853				243,767		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	11/29/2012	12/03/2027		9,300,000	USDLIBBBA3M (2.1862 USD)			(177,175)	1,418,952		1,418,952	1,277,086				174,762		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2012	12/05/2017		14,100,000	USDLIBBBA3M (0.7712 USD)			(69,194)	333,000		333,000	275,728				140,755		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2012	12/05/2027		17,100,000	USDLIBBBA3M (2.2072 USD)			(329,472)	2,570,246		2,570,246	2,355,192				321,400		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2012	12/05/2042		17,100,000	USDLIBBBA3M (2.6022 USD)			(397,017)	4,011,462		4,011,462	3,292,146				463,202		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	12/03/2012	12/05/2022		19,500,000	USDLIBBBA3M (1.6892 USD)			(274,703)	1,931,849		1,931,849	1,682,909				293,446		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	12/03/2012	12/05/2032		14,200,000	USDLIBBBA3M (2.4262 USD)			(304,694)	2,676,520		2,676,520	2,297,524				311,151		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	12/04/2012	12/06/2014		36,500,000	USDLIBBBA3M (0.3652 USD)			(30,918)	(20,088)		(20,088)	(28,200)				177,358		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	12/04/2012	12/06/2042		14,600,000	2.5348 USD (USDLIBBBA3M)			329,129	(3,600,806)		(3,600,806)	(2,778,836)				395,501		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/04/2012	12/06/2017		31,600,000	USDLIBBBA3M (0.7552 USD)			(150,007)	767,727		767,727	614,295				315,561		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/04/2012	12/06/2032		9,600,000	2.3628 USD (USDLIBBBA3M)			199,901	(1,894,980)		(1,894,980)	(1,540,030)				210,371		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/11/2012	12/13/2017		9,000,000	USDLIBBBA3M (0.7572 USD)			(43,004)	222,070		222,070	178,188				90,094		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/11/2012	12/13/2022		10,400,000	USDLIBBBA3M (1.7062 USD)			(148,390)	1,021,101		1,021,101	901,453				156,697		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/11/2012	12/13/2027		10,600,000	USDLIBBBA3M (2.2322 USD)			(207,000)	1,565,890		1,565,890	1,466,229				199,387		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/11/2012	12/13/2042		11,600,000	USDLIBBBA3M (2.6372 USD)			(273,508)	2,650,284		2,650,284	2,247,372				314,338		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/12/2012	12/14/2017		8,400,000	USDLIBBBA3M (0.7802 USD)			(42,001)	200,299		200,299	168,612				84,117		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/12/2012	12/14/2022		13,400,000	USDLIBBBA3M (1.7412 USD)			(195,776)	1,278,363		1,278,363	1,167,421				201,928		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/12/2012	12/14/2027		11,900,000	USDLIBBBA3M (2.2742 USD)			(237,288)	1,701,145		1,701,145	1,654,607				223,862		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/12/2012	12/14/2042		12,600,000	USDLIBBBA3M (2.6762 USD)			(301,898)	2,791,133		2,791,133	2,457,293				341,452		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	12/12/2012	12/14/2032		9,200,000	USDLIBBBA3M (2.4962 USD)			(203,873)	1,645,382		1,645,382	1,503,429				201,722		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/13/2012	12/17/2017		7,100,000	USDLIBBBA3M (0.8112 USD)			(37,715)	163,115		163,115	146,625				71,172		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/13/2012	12/17/2022		8,300,000	USDLIBBBA3M (1.7772 USD)			(124,253)	770,734		770,734	728,230				125,132		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	12/18/2012	12/20/2042		10,400,000	USDLIBBBA3M (2.7552 USD)			(257,411)	2,158,435		2,158,435	2,055,819				281,913		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/18/2012	12/20/2017		15,900,000	USDLIBBBA3M (0.8692 USD)			(93,669)	330,575		330,575	338,084				159,551		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/18/2012	12/20/2022		16,000,000	USDLIBBBA3M (1.8342 USD)			(248,658)	1,411,716		1,411,716	1,414,303				241,330		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/18/2012	12/20/2027		15,800,000	USDLIBBBA3M (2.3582 USD)			(328,341)	2,110,696		2,110,696	2,221,305				297,403		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2012	12/21/2017		7,500,000	USDLIBBBA3M (0.8792 USD)			(44,905)	153,407		153,407	160,465				75,286		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2012	12/21/2027		10,500,000	USDLIBBBA3M (2.3662 USD)			(219,002)	1,393,371		1,393,371	1,477,717				197,661		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2012	12/21/2032		7,500,000	USDLIBBBA3M (2.5882 USD)			(173,080)	1,245,678		1,245,678	1,241,238				164,531		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2012	12/21/2042		11,100,000	USDLIBBBA3M (2.7662 USD)			(275,916)	2,281,836		2,281,836	2,198,093				300,902		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/19/2012	12/21/2022		13,000,000	USDLIBBBA3M (1.8422 USD)			(203,025)	1,139,206		1,139,206	1,150,454				196,110		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	12/21/2012	12/27/2022		10,500,000	1.8118 USD (USDLIBBBA3M)			160,618	(951,013)		(951,013)	(927,137)				158,542		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	12/21/2012	12/27/2027		10,200,000	2.3358 USD (USDLIBBBA3M)			209,477	(1,392,897)		(1,392,897)	(1,432,725)				192,126		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	12/21/2012	12/27/2032		11,300,000	2.5578 USD (USDLIBBBA3M)			257,154	(1,928,180)		(1,928,180)	(1,863,904)				248,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	12/21/2012	12/27/2042		14,500,000	2.7398 USD (USDLIBBBA3M)			356,366	(3,050,958)		(3,050,958)	(2,859,923)				393,182		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	12/27/2012	12/31/2022		13,500,000	1.7678 USD (USDLIBBBA3M)			201,135	(1,270,442)		(1,270,442)	(1,184,956)				203,963		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	12/27/2012	12/31/2032		8,300,000	2.5208 USD (USDLIBBBA3M)			186,333	(1,457,503)		(1,457,503)	(1,362,574)				182,212		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	12/27/2012	12/31/2042		6,900,000	2.7048 USD (USDLIBBBA3M)			167,635	(1,492,244)		(1,492,244)	(1,353,333)				187,136		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	01/02/2013	01/04/2018		24,200,000	USDLIBBBA3M (0.8922 USD)			(146,840)	504,445		504,445	504,445				244,092		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/02/2013	01/04/2023		23,300,000	USDLIBBBA3M (1.8922 USD)			(372,438)	1,967,687		1,967,687	1,967,687				352,240		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/02/2013	01/04/2028		19,100,000	USDLIBBBA3M (2.4422 USD)			(409,478)	2,379,664		2,379,664	2,379,664				360,048		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/02/2013	01/04/2043		15,100,000	USDLIBBBA3M (2.8702 USD)			(387,813)	2,827,392		2,827,392	2,827,392				409,606		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2013	01/04/2028		16,900,000	USDLIBBBA3M (2.4422 USD)			(362,313)	2,105,566		2,105,566	2,105,566				318,576		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2013	01/04/2043		19,700,000	USDLIBBBA3M (2.8682 USD)			(505,563)	3,695,747		3,695,747	3,695,747				534,387		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2013	01/04/2015		6,800,000	USDLIBBBA3M (0.3932 USD)			(7,612)	(5,429)		(5,429)	(5,429)				34,422		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2013	01/04/2023		20,500,000	USDLIBBBA3M (1.8922 USD)			(327,681)	1,731,227		1,731,227	1,731,227				309,911		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2013	01/04/2033		18,800,000	USDLIBBBA3M (2.6812 USD)			(447,604)	2,884,073		2,884,073	2,884,073				412,840		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/03/2013	01/07/2018		7,900,000	USDLIBBBA3M (0.8692 USD)			(45,839)	174,158		174,158	174,158				79,764		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	01/03/2013	01/07/2023		7,900,000	USDLIBBBA3M (1.8722 USD)			(123,756)	683,033		683,033	683,033				119,483		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/03/2013	01/07/2028		21,400,000	USDLIBBBA3M (2.4912 USD)			(465,495)	2,549,534		2,549,534	2,549,534				403,522		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/03/2013	01/07/2043		21,200,000	USDLIBBBA3M (2.9172 USD)			(549,952)	3,793,585		3,793,585	3,793,585				575,158		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	01/03/2013	01/07/2018		12,600,000	USDLIBBBA3M (0.9252 USD)			(80,049)	249,972		249,972	249,972				127,219		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	01/03/2013	01/07/2023		24,000,000	USDLIBBBA3M (1.9402 USD)			(392,015)	1,941,688		1,941,688	1,941,688				362,988		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	01/03/2013	01/07/2033		13,600,000	USDLIBBBA3M (2.7262 USD)			(327,256)	2,001,895		2,001,895	2,001,895				298,715		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	01/08/2013	01/10/2023		21,000,000	USDLIBBBA3M (1.8972 USD)			(331,399)	1,773,192		1,773,192	1,773,192				317,759		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/11/2013	01/15/2028		25,000,000	USDLIBBBA3M (2.4482 USD)			(521,440)	3,111,308		3,111,308	3,111,308				471,773		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	01/11/2013	01/15/2033		25,000,000	USDLIBBBA3M (2.6762 USD)			(576,224)	3,862,035		3,862,035	3,862,035				549,424		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	01/11/2013	01/15/2043		25,000,000	USDLIBBBA3M (2.8642 USD)			(621,396)	4,710,880		4,710,880	4,710,880				678,508		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	01/14/2013	01/16/2015		8,400,000	USDLIBBBA3M (0.3812 USD)			(8,287)	(5,363)		(5,363)	(5,363)				43,208		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/15/2013	01/17/2023		9,900,000	1.8438 USD (USDLIBBBA3M)			148,117	(883,602)		(883,602)	(883,602)				149,959		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/15/2013	01/17/2033		17,000,000	USDLIBBBA3M (2.6402 USD)			(383,713)	2,712,941		2,712,941	2,712,941				373,662		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/15/2013	01/17/2043		25,000,000	USDLIBBBA3M (2.8292 USD)			(609,433)	4,869,148		4,869,148	4,869,148				678,572		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/17/2013	01/22/2028		10,600,000	USDLIBBBA3M (2.4452 USD)			(216,431)	1,325,575		1,325,575	1,325,575				200,168		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	01/17/2013	01/22/2018		8,000,000	USDLIBBBA3M (0.9072 USD)			(47,481)	171,153		171,153	171,153				81,186		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	01/17/2013	01/22/2043		8,700,000	USDLIBBBA3M (2.8702 USD)			(212,455)	1,630,954		1,630,954	1,630,954				236,199		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/18/2013	01/22/2015		13,200,000	USDLIBBBA3M (0.3972 USD)			(14,951)	(10,434)		(10,434)	(10,434)				68,430		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/18/2013	01/22/2018		11,000,000	USDLIBBBA3M (0.9032 USD)			(64,873)	237,085		237,085	237,085				111,630		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	01/18/2013	01/22/2028		10,200,000	USDLIBBBA3M (2.4322 USD)			(207,015)	1,290,834		1,290,834	1,290,834				192,615		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/25/2013	01/29/2033		9,300,000	USDLIBBBA3M (2.7512 USD)			(212,310)	1,340,484		1,340,484	1,340,484				204,591		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/25/2013	01/29/2043		17,900,000	USDLIBBBA3M (2.9372 USD)			(439,344)	3,139,822		3,139,822	3,139,822				486,132		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	01/25/2013	01/29/2028		16,800,000	USDLIBBBA3M (2.5222 USD)			(348,048)	1,955,483		1,955,483	1,955,483				317,464		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/25/2013	01/29/2023		19,600,000	USDLIBBBA3M (1.9832 USD)			(308,629)	1,540,525		1,540,525	1,540,525				297,428		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	01/25/2013	01/29/2018		10,400,000	USDLIBBBA3M (0.9682 USD)			(66,413)	201,751		201,751	201,751				105,790		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/25/2013	01/29/2023		21,700,000	USDLIBBBA3M (2.0052 USD)			(346,099)	1,666,355		1,666,355	1,666,355				329,295		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/25/2013	01/29/2028		16,200,000	USDLIBBBA3M (2.5442 USD)			(338,905)	1,844,527		1,844,527	1,844,527				306,126		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/25/2013	01/29/2033		14,400,000	USDLIBBBA3M (2.7712 USD)			(331,394)	2,034,858		2,034,858	2,034,858				316,786		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/25/2013	01/29/2043		17,000,000	USDLIBBBA3M (2.9522 USD)			(419,606)	2,936,392		2,936,392	2,936,392				461,690		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	01/28/2013	01/30/2018		12,900,000	USDLIBBBA3M (1.0262 USD)			(88,945)	221,127		221,127	221,127				131,264		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	01/28/2013	01/30/2023		11,600,000	USDLIBBBA3M (2.0442 USD)			(188,557)	854,111		854,111	854,111				176,055		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	01/28/2013	01/30/2028		12,000,000	USDLIBBBA3M (2.5792 USD)			(254,087)	1,319,017		1,319,017	1,319,017				226,782		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	01/28/2013	01/30/2043		11,100,000	USDLIBBBA3M (2.9822 USD)			(276,160)	1,859,916		1,859,916	1,859,916				301,471		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/01/2013	02/05/2023		11,600,000	2.0078 USD (USDLIBBBA3M)			182,083	(894,818)		(894,818)	(894,818)				176,215		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/01/2013	02/05/2015		12,200,000	USDLIBBBA3M (0.4252 USD)			(16,659)	(12,870)		(12,870)	(12,870)				64,380		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/01/2013	02/05/2043		14,400,000	USDLIBBBA3M (3.0492 USD)			(361,833)	2,243,385		2,243,385	2,243,385				391,207		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	02/01/2013	02/05/2018		17,500,000	USDLIBBBA3M (1.0332 USD)			(120,248)	302,382		302,382	302,382				178,430		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	02/01/2013	02/05/2023		18,600,000	USDLIBBBA3M (2.0992 USD)			(307,356)	1,294,941		1,294,941	1,294,941				282,551		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	02/01/2013	02/05/2028		18,200,000	USDLIBBBA3M (2.6352 USD)			(389,085)	1,888,933		1,888,933	1,888,933				344,153		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	02/04/2013	02/06/2015		60,000,000	USDLIBBBA3M (0.4212 USD)			(79,303)	(60,748)		(60,748)	(60,748)				317,017		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	02/04/2013	02/06/2043		25,000,000	USDLIBBBA3M (3.0222 USD)			(620,074)	4,015,109		4,015,109	4,015,109				679,211		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/04/2013	02/06/2028		25,000,000	USDLIBBBA3M (2.6172 USD)			(528,668)	2,646,153		2,646,153	2,646,153				472,784		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/04/2013	02/06/2033		25,000,000	USDLIBBBA3M (2.8412 USD)			(579,224)	3,294,764		3,294,764	3,294,764				550,292		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2013	02/06/2015		51,800,000	USDLIBBBA3M (0.4192 USD)			(67,530)	(51,312)		(51,312)	(51,312)				273,692		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2013	02/06/2023		10,100,000	2.0608 USD (USDLIBBBA3M)			162,849	(734,895)		(734,895)	(734,895)				153,451		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2013	02/06/2028		9,700,000	2.5998 USD (USDLIBBBA3M)			203,600	(1,046,191)		(1,046,191)	(1,046,191)				183,440		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2013	02/06/2043		11,300,000	3.0138 USD (USDLIBBBA3M)			279,417	(1,831,787)		(1,831,787)	(1,831,787)				307,004		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/06/2013	02/08/2033		25,000,000	USDLIBBBA3M (2.8462 USD)			(576,764)	3,277,325		3,277,325	3,277,325				550,371		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/06/2013	02/08/2043		25,000,000	USDLIBBBA3M (3.0322 USD)			(618,485)	3,970,931		3,970,931	3,970,931				679,275		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	02/08/2013	02/12/2043		21,000,000	USDLIBBBA3M (2.9822 USD)			(503,831)	3,524,139		3,524,139	3,524,139				570,699		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/13/2013	02/15/2018		9,600,000	USDLIBBBA3M (1.0482 USD)			(65,197)	165,249		165,249	165,249				98,208		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/13/2013	02/15/2028		8,100,000	USDLIBBBA3M (2.6412 USD)			(168,272)	836,935		836,935	836,935				153,316		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/15/2013	02/19/2015		153,500,000	USDLIBBBA3M (0.4242 USD)			(199,744)	(162,605)		(162,605)	(162,605)				824,045		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2013	02/21/2018		8,400,000	USDLIBBBA3M (1.0412 USD)			(55,501)	149,879		149,879	149,879				86,103		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2013	02/21/2028		7,000,000	USDLIBBBA3M (2.6492 USD)			(143,178)	718,590		718,590	718,590				132,572		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/20/2013	02/22/2018		12,000,000	USDLIBBBA3M (1.0342 USD)			(78,359)	218,121		218,121	218,121				123,045		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/20/2013	02/22/2023		12,700,000	USDLIBBBA3M (2.0972 USD)			(198,805)	897,796		897,796	897,796				193,417		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/20/2013	02/22/2028		11,000,000	USDLIBBBA3M (2.6442 USD)			(223,839)	1,135,832		1,135,832	1,135,832				208,348		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/20/2013	02/22/2043		9,600,000	USDLIBBBA3M (3.0632 USD)			(229,876)	1,473,103		1,473,103	1,473,103				261,013		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2013	02/25/2033		21,900,000	2.8378 USD (USDLIBBBA3M)			477,336	(2,905,879)		(2,905,879)	(2,905,879)				482,712		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2013	02/25/2043		24,300,000	3.0208 USD (USDLIBBBA3M)			567,445	(3,913,447)		(3,913,447)	(3,913,447)				660,783		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	02/21/2013	02/25/2023		24,100,000	2.0488 USD (USDLIBBBA3M)			363,660	(1,807,029)		(1,807,029)	(1,807,029)				367,201		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	02/21/2013	02/25/2028		20,500,000	2.5998 USD (USDLIBBBA3M)			405,349	(2,224,194)		(2,224,194)	(2,224,194)				388,397		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/25/2013	02/27/2023		9,000,000	2.0128 USD (USDLIBBBA3M)			132,227	(701,359)		(701,359)	(701,359)				137,170		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/25/2013	02/27/2028		9,000,000	2.5668 USD (USDLIBBBA3M)			174,331	(1,011,541)		(1,011,541)	(1,011,541)				170,549		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/25/2013	02/27/2033		9,000,000	2.8048 USD (USDLIBBBA3M)			192,419	(1,236,601)		(1,236,601)	(1,236,601)				198,403		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/25/2013	02/27/2043		9,000,000	2.9928 USD (USDLIBBBA3M)			206,707	(1,494,308)		(1,494,308)	(1,494,308)				244,758		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/25/2013	02/27/2023		8,800,000	1.9578 USD (USDLIBBBA3M)			125,202	(725,802)		(725,802)	(725,802)				134,122		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/25/2013	02/27/2043		10,000,000	2.9308 USD (USDLIBBBA3M)			224,439	(1,771,221)		(1,771,221)	(1,771,221)				271,953		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/26/2013	02/28/2028		20,000,000	2.4978 USD (USDLIBBBA3M)			374,472	(2,405,459)		(2,405,459)	(2,405,459)				379,034		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	02/26/2013	02/28/2018		10,000,000	0.9228 USD (USDLIBBBA3M)			54,674	(230,515)		(230,515)	(230,515)				102,740		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	02/26/2013	02/28/2023		20,000,000	1.9508 USD (USDLIBBBA3M)			282,394	(1,661,276)		(1,661,276)	(1,661,276)				304,868		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	02/26/2013	02/28/2033		20,000,000	2.7368 USD (USDLIBBBA3M)			414,704	(2,937,642)		(2,937,642)	(2,937,642)				440,927		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	02/26/2013	02/28/2043		20,000,000	2.9128 USD (USDLIBBBA3M)			444,330	(3,602,929)		(3,602,929)	(3,602,929)				543,931		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2013	03/06/2015		8,700,000	USDLIBBBA3M (0.3722 USD)			(6,934)	(4,180)		(4,180)	(4,180)				47,541		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2013	03/06/2018		9,000,000	USDLIBBBA3M (0.9062 USD)			(46,556)	216,386		216,386	216,386				92,649		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/05/2013	03/07/2018		8,900,000	USDLIBBBA3M (0.9292 USD)			(47,586)	206,136		206,136	206,136				91,649		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/05/2013	03/07/2023		9,100,000	USDLIBBBA3M (1.9772 USD)			(126,539)	739,384		739,384	739,384				138,860		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/05/2013	03/07/2028		11,100,000	USDLIBBBA3M (2.5292 USD)			(204,388)	1,298,431		1,298,431	1,298,431				210,526		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/05/2013	03/07/2043		7,400,000	USDLIBBBA3M (2.9532 USD)			(161,883)	1,281,207		1,281,207	1,281,207				201,321		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	03/05/2013	03/07/2023		10,000,000	USDLIBBBA3M (1.9752 USD)			(138,890)	814,168		814,168	814,168				152,593		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	03/05/2013	03/07/2033		10,000,000	USDLIBBBA3M (2.7692 USD)			(203,734)	1,425,110		1,425,110	1,425,110				220,574		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2013	03/07/2018		10,000,000	USDLIBBBA3M (0.9292 USD)			(53,467)	231,613		231,613	231,613				102,977		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2013	03/07/2028		10,000,000	USDLIBBBA3M (2.5272 USD)			(183,970)	1,172,076		1,172,076	1,172,076				189,663		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2013	03/07/2043		10,000,000	USDLIBBBA3M (2.9532 USD)			(218,760)	1,731,360		1,731,360	1,731,360				272,055		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	03/06/2013	03/08/2028		15,000,000	USDLIBBBA3M (2.5632 USD)			(279,473)	1,696,249		1,696,249	1,696,249				284,523		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	03/06/2013	03/08/2043		15,000,000	USDLIBBBA3M (2.9882 USD)			(331,358)	2,503,274		2,503,274	2,503,274				408,102		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	03/06/2013	03/08/2023		15,000,000	USDLIBBBA3M (2.0102 USD)			(211,961)	1,178,831		1,178,831	1,178,831				228,924		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2013	03/11/2018		9,000,000	USDLIBBBA3M (1.0002 USD)			(52,637)	184,936		184,936	184,936				92,800		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2013	03/11/2023		9,000,000	USDLIBBBA3M (2.0702 USD)			(130,212)	665,019		665,019	665,019				137,416		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2013	03/11/2043		9,000,000	USDLIBBBA3M (3.0472 USD)			(201,044)	1,406,960		1,406,960	1,406,960				244,895		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	03/07/2013	03/11/2028		9,000,000	USDLIBBBA3M (2.6232 USD)			(170,304)	956,608		956,608	956,608				170,763		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	03/07/2013	03/11/2033		9,000,000	USDLIBBBA3M (2.8622 USD)			(187,632)	1,164,668		1,164,668	1,164,668				198,573		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/08/2013	03/12/2023		15,000,000	USDLIBBBA3M (2.1402 USD)			(224,751)	1,021,174		1,021,174	1,021,174				229,061		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/08/2013	03/12/2018		10,000,000	USDLIBBBA3M (1.0562 USD)			(62,813)	182,459		182,459	182,459				103,145		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/08/2013	03/12/2028		10,000,000	USDLIBBBA3M (2.6872 USD)			(193,746)	988,649		988,649	988,649				189,755		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2013	03/12/2023		9,000,000	USDLIBBBA3M (2.1402 USD)			(134,851)	612,704		612,704	612,704				137,436		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/08/2013	03/12/2033		10,000,000	USDLIBBBA3M (2.9162 USD)			(212,130)	1,218,152		1,218,152	1,218,152				220,652		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/08/2013	03/12/2043		10,000,000	USDLIBBBA3M (3.0932 USD)			(226,339)	1,481,067		1,481,067	1,481,067				272,119		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	03/12/2013	03/14/2015		15,000,000	0.3928 USD (USDLIBBBA3M)			14,230	10,787		10,787	10,787				82,727		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2013	03/14/2028		9,000,000	USDLIBBBA3M (2.6682 USD)			(171,798)	909,884		909,884	909,884				170,812		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/13/2013	03/15/2033		25,000,000	USDLIBBBA3M (2.9082 USD)			(523,274)	3,074,374		3,074,374	3,074,374				551,749		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/13/2013	03/15/2043		25,000,000	USDLIBBBA3M (3.0872 USD)			(558,825)	3,730,600		3,730,600	3,730,600				680,393		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	03/15/2013	03/19/2028		9,200,000	USDLIBBBA3M (2.6582 USD)			(171,887)	942,814		942,814	942,814				174,692		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2013	03/19/2018		10,600,000	USDLIBBBA3M (1.0162 USD)			(61,703)	215,215		215,215	215,215				109,583		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2013	03/19/2023		8,500,000	USDLIBBBA3M (2.1062 USD)			(122,054)	606,133		606,133	606,133				129,936		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2013	03/19/2043		8,800,000	USDLIBBBA3M (3.0842 USD)			(193,779)	1,318,146		1,318,146	1,318,146				239,543		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	03/18/2013	03/20/2028		8,000,000	USDLIBBBA3M (2.6042 USD)			(145,567)	870,081		870,081	870,081				151,921		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	03/18/2013	03/20/2033		25,000,000	USDLIBBBA3M (2.8482 USD)			(502,510)	3,291,069		3,291,069	3,291,069				551,946		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2013	03/20/2043		25,000,000	USDLIBBBA3M (3.0372 USD)			(539,391)	3,955,589		3,955,589	3,955,589				680,552		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2013	03/21/2015		100,000,000	USDLIBBBA3M (0.4092 USD)			(105,826)	(89,854)		(89,854)	(89,854)				555,903		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2013	03/21/2043		8,600,000	3.0288 USD (USDLIBBBA3M)			184,323	(1,373,867)		(1,373,867)	(1,373,867)				234,121		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/19/2013	03/21/2023		10,300,000	2.0378 USD (USDLIBBBA3M)			141,369	(793,691)		(793,691)	(793,691)				157,499		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/19/2013	03/21/2023		10,300,000	2.0178 USD (USDLIBBBA3M)			139,767	(810,832)		(810,832)	(810,832)				157,499		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/19/2013	03/21/2028		10,400,000	2.5728 USD (USDLIBBBA3M)			186,017	(1,169,322)		(1,169,322)	(1,169,322)				197,516		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/19/2013	03/21/2033		10,200,000	2.8138 USD (USDLIBBBA3M)			201,559	(1,392,503)		(1,392,503)	(1,392,503)				225,210		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	03/19/2013	03/21/2043		10,400,000	3.0018 USD (USDLIBBBA3M)			220,718	(1,711,702)		(1,711,702)	(1,711,702)				283,123		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2013	03/27/2033		11,700,000	2.8298 USD (USDLIBBBA3M)			227,551	(1,573,156)		(1,573,156)	(1,573,156)				258,439		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/25/2013	03/27/2023		11,400,000	2.0368 USD (USDLIBBBA3M)			152,911	(883,950)		(883,950)	(883,950)				174,474		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/25/2013	03/27/2028		8,100,000	2.5908 USD (USDLIBBBA3M)			142,801	(895,906)		(895,906)	(895,906)				153,924		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/25/2013	03/27/2043		11,600,000	3.0108 USD (USDLIBBBA3M)			241,587	(1,892,018)		(1,892,018)	(1,892,018)				315,880		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2013	04/03/2015		17,000,000	USDLIBBBA3M (0.4222 USD)			(18,975)	(17,196)		(17,196)	(17,196)				95,874		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2013	04/03/2020		10,400,000	USDLIBBBA3M (1.4482 USD)			(91,043)	497,150		497,150	497,150				131,007		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/28/2013	04/03/2018		11,700,000	USDLIBBBA3M (0.9592 USD)			(59,832)	275,967		275,967	275,967				121,543		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/01/2013	04/03/2043		15,000,000	2.9858 USD (USDLIBBBA3M)			303,011	(2,514,391)		(2,514,391)	(2,514,391)				408,599		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/01/2013	04/03/2015		10,000,000	0.4098 USD (USDLIBBBA3M)			10,238	8,549		8,549	8,549				56,396		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/01/2013	04/03/2023		10,000,000	2.0038 USD (USDLIBBBA3M)			128,903	(807,209)		(807,209)	(807,209)				153,206		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	04/01/2013	04/03/2033		15,000,000	2.8018 USD (USDLIBBBA3M)			282,464	(2,079,358)		(2,079,358)	(2,079,358)				331,498		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/03/2013	04/05/2023		18,700,000	1.9648 USD (USDLIBBBA3M)			233,971	(1,572,603)		(1,572,603)	(1,572,603)				286,581		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/03/2013	04/05/2028		11,700,000	2.5188 USD (USDLIBBBA3M)			194,281	(1,396,153)		(1,396,153)	(1,396,153)				222,527		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/03/2013	04/05/2033		15,500,000	2.7598 USD (USDLIBBBA3M)			284,983	(2,241,599)		(2,241,599)	(2,241,599)				342,596		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/03/2013	04/05/2043		15,900,000	2.9438 USD (USDLIBBBA3M)			313,954	(2,785,428)		(2,785,428)	(2,785,428)				433,155		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	04/04/2013	04/08/2023		12,300,000	1.9258 USD (USDLIBBBA3M)			148,763	(1,078,984)		(1,078,984)	(1,078,984)				188,583		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	04/04/2013	04/08/2028		8,800,000	2.4728 USD (USDLIBBBA3M)			141,598	(1,098,919)		(1,098,919)	(1,098,919)				167,419		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/04/2013	04/08/2033		10,200,000	2.7098 USD (USDLIBBBA3M)			181,786	(1,548,410)		(1,548,410)	(1,548,410)				225,498		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/04/2013	04/08/2043		12,600,000	2.8888 USD (USDLIBBBA3M)			241,036	(2,331,710)		(2,331,710)	(2,331,710)				343,303		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/05/2013	04/09/2033		14,400,000	2.6088 USD (USDLIBBBA3M)			245,123	(2,394,196)		(2,394,196)	(2,394,196)				318,373		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/05/2013	04/09/2043		21,400,000	2.7768 USD (USDLIBBBA3M)			390,445	(4,390,170)		(4,390,170)	(4,390,170)				583,098		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2013	04/09/2015		8,600,000	USDLIBBBA3M (0.3752 USD)			(6,594)	(3,403)		(3,403)	(3,403)				48,818		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2013	04/09/2023		14,800,000	1.8678 USD (USDLIBBBA3M)			172,118	(1,370,215)		(1,370,215)	(1,370,215)				226,947		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2013	04/09/2028		13,900,000	2.3868 USD (USDLIBBBA3M)			214,154	(1,875,152)		(1,875,152)	(1,875,152)				264,471		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2013	04/09/2023		9,400,000	1.8568 USD (USDLIBBBA3M)			108,566	(878,917)		(878,917)	(878,917)				144,142		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2013	04/09/2028		8,300,000	2.3768 USD (USDLIBBBA3M)			127,272	(1,129,362)		(1,129,362)	(1,129,362)				157,921		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2013	04/09/2033		8,200,000	2.5998 USD (USDLIBBBA3M)			139,047	(1,373,862)		(1,373,862)	(1,373,862)				181,296		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	04/05/2013	04/09/2043		12,400,000	2.7608 USD (USDLIBBBA3M)			224,795	(2,579,388)		(2,579,388)	(2,579,388)				337,870		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/08/2013	04/10/2028		8,600,000	USDLIBBBA3M (2.4722 USD)			(137,335)	1,074,713		1,074,713	1,074,713				163,645		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/08/2013	04/10/2033		9,400,000	USDLIBBBA3M (2.7022 USD)			(165,784)	1,438,052		1,438,052	1,438,052				207,842		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/08/2013	04/10/2043		12,300,000	USDLIBBBA3M (2.8712 USD)			(232,001)	2,315,585		2,315,585	2,315,585				335,161		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2013	04/11/2023		11,900,000	USDLIBBBA3M (1.9132 USD)			(141,223)	1,056,632		1,056,632	1,056,632				182,531		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2013	04/11/2028		14,700,000	USDLIBBBA3M (2.4532 USD)			(231,782)	1,870,048		1,870,048	1,870,048				279,746		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	04/09/2013	04/11/2033		9,900,000	USDLIBBBA3M (2.6862 USD)			(172,757)	1,537,049		1,537,049	1,537,049				218,913		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	04/09/2013	04/11/2043		16,100,000	USDLIBBBA3M (2.8612 USD)			(301,297)	3,060,378		3,060,378	3,060,378				438,727		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2013	04/12/2015		10,000,000	0.3748 USD (USDLIBBBA3M)			7,592	3,621		3,621	3,621				56,948		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2013	04/12/2023		15,400,000	USDLIBBBA3M (1.9512 USD)			(186,348)	1,319,383		1,319,383	1,319,383				236,252		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2013	04/12/2028		11,200,000	USDLIBBBA3M (2.5002 USD)			(179,763)	1,363,867		1,363,867	1,363,867				213,160		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2013	04/12/2033		8,100,000	USDLIBBBA3M (2.7362 USD)			(143,760)	1,200,140		1,200,140	1,200,140				179,123		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2013	04/12/2043		14,400,000	USDLIBBBA3M (2.9172 USD)			(274,325)	2,592,640		2,592,640	2,592,640				392,420		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2013	04/15/2018		14,300,000	USDLIBBBA3M (0.8932 USD)			(63,483)	388,153		388,153	388,153				149,125		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2013	04/15/2023		14,500,000	USDLIBBBA3M (1.9482 USD)			(173,153)	1,250,184		1,250,184	1,250,184				222,543		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2013	04/15/2028		12,000,000	USDLIBBBA3M (2.5022 USD)			(190,573)	1,461,101		1,461,101	1,461,101				228,451		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2013	04/15/2033		8,600,000	USDLIBBBA3M (2.7352 USD)			(150,827)	1,276,867		1,276,867	1,276,867				190,221		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2013	04/15/2043		10,300,000	USDLIBBBA3M (2.9192 USD)			(194,118)	1,850,862		1,850,862	1,850,862				280,729		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	04/11/2013	04/15/2015		20,100,000	0.3678 USD (USDLIBBBA3M)			14,133	5,276		5,276	5,276				114,832		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	04/12/2013	04/16/2033		15,200,000	2.6758 USD (USDLIBBBA3M)			259,114	(2,385,433)		(2,385,433)	(2,385,433)				336,228		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	04/12/2013	04/16/2043		19,400,000	2.8588 USD (USDLIBBBA3M)			355,859	(3,696,459)		(3,696,459)	(3,696,459)				528,776		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/12/2013	04/16/2023		12,400,000	1.8938 USD (USDLIBBBA3M)			142,697	(1,125,680)		(1,125,680)	(1,125,680)				190,341		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/12/2013	04/16/2028		11,700,000	2.4408 USD (USDLIBBBA3M)			179,974	(1,508,405)		(1,508,405)	(1,508,405)				222,761		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	04/15/2013	04/17/2043		9,000,000	2.8198 USD (USDLIBBBA3M)			161,960	(1,778,001)		(1,778,001)	(1,778,001)				245,320		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROIWP2IHZNBB6K528	04/15/2013	04/17/2015		8,200,000	USDLIBBBA3M (0.3642 USD)			(5,493)	(1,636)		(1,636)	(1,636)				46,947		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROIWP2IHZNBB6K528	04/15/2013	04/17/2023		10,700,000	1.8738 USD (USDLIBBBA3M)			121,134	(989,397)		(989,397)	(989,397)				164,270		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROIWP2IHZNBB6K528	04/15/2013	04/17/2028		7,800,000	2.4128 USD (USDLIBBBA3M)			117,966	(1,031,170)		(1,031,170)	(1,031,170)				148,522		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROIWP2IHZNBB6K528	04/15/2013	04/17/2033		7,100,000	2.6458 USD (USDLIBBBA3M)			119,052	(1,144,667)		(1,144,667)	(1,144,667)				157,065		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	04/15/2013	04/17/2015		10,000,000	USDLIBBBA3M (0.3662 USD)			(6,840)	(2,253)		(2,253)	(2,253)				57,252		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	04/15/2013	04/17/2028		10,000,000	2.3878 USD (USDLIBBBA3M)			149,475	(1,351,161)		(1,351,161)	(1,351,161)				190,413		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	04/15/2013	04/17/2043		10,000,000	2.7978 USD (USDLIBBBA3M)			178,403	(2,014,993)		(2,014,993)	(2,014,993)				272,578		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/15/2013	04/17/2018		9,900,000	0.8518 USD (USDLIBBBA3M)			40,691	(286,711)		(286,711)	(286,711)				103,306		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/15/2013	04/17/2023		10,000,000	1.8528 USD (USDLIBBBA3M)			111,728	(942,255)		(942,255)	(942,255)				153,523		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/15/2013	04/17/2033		10,000,000	2.6208 USD (USDLIBBBA3M)			165,915	(1,647,802)		(1,647,802)	(1,647,802)				221,218		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/17/2013	04/19/2023		10,000,000	1.8668 USD (USDLIBBBA3M)			111,905	(931,571)		(931,571)	(931,571)				153,569		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/17/2013	04/19/2033		8,600,000	2.6288 USD (USDLIBBBA3M)			142,111	(1,407,113)		(1,407,113)	(1,407,113)				190,275		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/17/2013	04/19/2043		12,000,000	2.8028 USD (USDLIBBBA3M)			212,910	(2,407,418)		(2,407,418)	(2,407,418)				327,124		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/17/2013	04/19/2028		15,000,000	2.3788 USD (USDLIBBBA3M)			221,618	(2,042,723)		(2,042,723)	(2,042,723)				285,674		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/17/2013	04/19/2033		10,000,000	2.6058 USD (USDLIBBBA3M)			163,635	(1,668,925)		(1,668,925)	(1,668,925)				221,250		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/17/2013	04/19/2043		15,000,000	2.7768 USD (USDLIBBBA3M)			263,408	(3,079,192)		(3,079,192)	(3,079,192)				408,905		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2013	04/19/2023		15,000,000	1.8498 USD (USDLIBBBA3M)			166,073	(1,418,721)		(1,418,721)	(1,418,721)				230,353		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/18/2013	04/22/2023		10,000,000	1.8498 USD (USDLIBBBA3M)			109,418	(949,203)		(949,203)	(949,203)				153,636		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	04/23/2013	04/25/2015		8,100,000	0.3628 USD (USDLIBBBA3M)			5,287	999		999	999				46,765		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2013	04/25/2023		8,300,000	USDLIBBBA3M (1.8782 USD)			(91,366)	768,641		768,641	768,641				127,575		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2013	04/25/2028		9,400,000	USDLIBBBA3M (2.4152 USD)			(137,968)	1,242,709		1,242,709	1,242,709				179,125		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2013	04/25/2033		7,900,000	USDLIBBBA3M (2.6472 USD)			(128,476)	1,273,366		1,273,366	1,273,366				174,862		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	04/23/2013	04/25/2018		8,700,000	USDLIBBBA3M (0.8712 USD)			(35,903)	249,272		249,272	249,272				91,016		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	04/23/2013	04/25/2043		7,800,000	USDLIBBBA3M (2.8242 USD)			(136,284)	1,535,813		1,535,813	1,535,813				212,690		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/24/2013	04/26/2023		8,700,000	USDLIBBBA3M (1.8882 USD)			(95,992)	798,925		798,925	798,925				133,742		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/24/2013	04/26/2028		7,800,000	USDLIBBBA3M (2.4172 USD)			(114,143)	1,029,657		1,029,657	1,029,657				148,650		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/24/2013	04/26/2043		7,100,000	USDLIBBBA3M (2.8272 USD)			(123,710)	1,394,152		1,394,152	1,394,152				193,612		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2013	04/29/2023		10,000,000	USDLIBBBA3M (1.8922 USD)			(109,279)	915,253		915,253	915,253				153,795		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2013	04/29/2043		10,000,000	USDLIBBBA3M (2.8452 USD)			(173,342)	1,929,455		1,929,455	1,929,455				272,731		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2013	04/29/2015		10,000,000	0.3608 USD (USDLIBBBA3M)			6,335	856		856	856				57,975		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2013	04/29/2018		10,000,000	USDLIBBBA3M (0.8732 USD)			(40,780)	288,549		288,549	288,549				104,748		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2013	04/29/2028		10,000,000	USDLIBBBA3M (2.4342 USD)			(145,714)	1,299,805		1,299,805	1,299,805				190,631		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2013	04/29/2033		7,600,000	USDLIBBBA3M (2.6662 USD)			(122,595)	1,204,196		1,204,196	1,204,196				168,269		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/26/2013	04/30/2015		30,000,000	0.3608 USD (USDLIBBBA3M)			18,862	2,409		2,409	2,409				174,105		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/26/2013	04/30/2018		20,000,000	0.8488 USD (USDLIBBBA3M)			77,913	(597,755)		(597,755)	(597,755)				209,563		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/29/2013	05/01/2023		15,000,000	1.8318 USD (USDLIBBBA3M)			156,366	(1,454,645)		(1,454,645)	(1,454,645)				230,760		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/30/2013	05/02/2015		10,000,000	0.3438 USD (USDLIBBBA3M)			5,011	(1,831)		(1,831)	(1,831)				58,154		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/30/2013	05/02/2015		10,000,000	USDLIBBBA3M (0.3422 USD)			(4,905)	2,046		2,046	2,046				58,154		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/01/2013	05/03/2033		19,100,000	2.5988 USD (USDLIBBBA3M)			294,266	(3,215,566)		(3,215,566)	(3,215,566)				423,006		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/01/2013	05/03/2043		19,000,000	2.7798 USD (USDLIBBBA3M)			315,461	(3,895,615)		(3,895,615)	(3,895,615)				518,285		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/03/2013	05/08/2018		10,000,000	USDLIBBBA3M (0.8682 USD)			(38,774)	295,958		295,958	295,958				105,046		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/03/2013	05/08/2015		10,000,000	USDLIBBBA3M (0.3522 USD)			(5,377)	755		755	755				58,512		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/03/2013	05/08/2023		10,000,000	USDLIBBBA3M (1.8912 USD)			(104,985)	923,364		923,364	923,364				153,998		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/03/2013	05/08/2028		10,000,000	USDLIBBBA3M (2.4332 USD)			(140,064)	1,306,298		1,306,298	1,306,298				190,795		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/03/2013	05/08/2033		10,000,000	USDLIBBBA3M (2.6702 USD)			(155,403)	1,582,998		1,582,998	1,582,998				221,548		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/03/2013	05/08/2043		15,000,000	USDLIBBBA3M (2.8532 USD)			(250,871)	2,877,990		2,877,990	2,877,990				409,268		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/03/2013	05/08/2023		10,300,000	USDLIBBBA3M (1.9232 USD)			(110,267)	923,323		923,323	923,323				158,618		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/03/2013	05/08/2043		10,400,000	USDLIBBBA3M (2.8972 USD)			(176,899)	1,913,303		1,913,303	1,913,303				283,759		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/06/2013	05/08/2033		10,000,000	USDLIBBBA3M (2.7012 USD)			(157,410)	1,538,782		1,538,782	1,538,782				221,548		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/06/2013	05/08/2018		10,000,000	USDLIBBBA3M (0.8952 USD)			(40,521)	284,483		284,483	284,483				105,046		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/06/2013	05/08/2023		10,000,000	USDLIBBBA3M (1.9222 USD)			(106,991)	897,272		897,272	897,272				153,998		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/06/2013	05/08/2028		10,000,000	USDLIBBBA3M (2.4662 USD)			(142,200)	1,267,717		1,267,717	1,267,717				190,795		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/06/2013	05/08/2043		9,700,000	USDLIBBBA3M (2.8872 USD)			(164,364)	1,801,927		1,801,927	1,801,927				264,660		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/07/2013	05/09/2023		15,000,000	USDLIBBBA3M (1.9602 USD)			(163,418)	1,298,760		1,298,760	1,298,760				231,030		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/07/2013	05/09/2015		10,000,000	0.3618 USD (USDLIBBBA3M)			5,938	417		417	417				58,571		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/07/2013	05/09/2018		15,000,000	USDLIBBBA3M (0.9152 USD)			(62,402)	414,793		414,793	414,793				157,619		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/07/2013	05/09/2028		15,000,000	USDLIBBBA3M (2.5072 USD)			(216,295)	1,830,135		1,830,135	1,830,135				286,220		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/07/2013	05/09/2033		9,800,000	USDLIBBBA3M (2.7422 USD)			(156,154)	1,450,638		1,450,638	1,450,638				217,132		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/07/2013	05/09/2043		13,700,000	USDLIBBBA3M (2.9282 USD)			(234,719)	2,444,620		2,444,620	2,444,620				373,815		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/09/2013	05/13/2015		10,000,000	0.3548 USD (USDLIBBBA3M)			5,417	(580)		(580)	(580)				58,808		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/10/2013	05/14/2023		10,000,000	USDLIBBBA3M (2.0042 USD)			(109,391)	832,316		832,316	832,316				154,133		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/10/2013	05/14/2018		16,100,000	USDLIBBBA3M (0.9722 USD)			(71,352)	410,971		410,971	410,971				169,444		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/10/2013	05/14/2028		19,200,000	USDLIBBBA3M (2.5912 USD)			(281,097)	2,158,086		2,158,086	2,158,086				366,536		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/10/2013	05/14/2043		12,800,000	USDLIBBBA3M (3.0222 USD)			(222,184)	2,068,395		2,068,395	2,068,395				349,339		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/10/2013	05/14/2023		19,300,000	USDLIBBBA3M (2.0352 USD)			(214,897)	1,555,926		1,555,926	1,555,926				297,476		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/13/2013	05/15/2018		15,000,000	USDLIBBBA3M (0.9842 USD)			(67,294)	376,010		376,010	376,010				157,916		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/13/2013	05/15/2023		15,000,000	USDLIBBBA3M (2.0632 USD)			(168,900)	1,173,676		1,173,676	1,173,676				231,233		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/13/2013	05/15/2028		10,000,000	USDLIBBBA3M (2.6252 USD)			(147,881)	1,084,082		1,084,082	1,084,082				190,922		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/13/2013	05/15/2033		10,000,000	USDLIBBBA3M (2.8642 USD)			(162,885)	1,307,670		1,307,670	1,307,670				221,657		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/13/2013	05/15/2043		10,000,000	USDLIBBBA3M (3.0562 USD)			(174,938)	1,554,882		1,554,882	1,554,882				272,934		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/14/2013	05/16/2018		10,000,000	USDLIBBBA3M (0.9952 USD)			(45,408)	246,502		246,502	246,502				105,310		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/14/2013	05/16/2043		10,000,000	USDLIBBBA3M (3.0872 USD)			(176,158)	1,499,414		1,499,414	1,499,414				272,947		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/14/2013	05/16/2015		10,000,000	0.3788 USD (USDLIBBBA3M)			6,883	2,555		2,555	2,555				58,984		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/14/2013	05/16/2023		10,000,000	USDLIBBBA3M (2.0912 USD)			(113,908)	759,279		759,279	759,279				154,178		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/14/2013	05/16/2028		10,000,000	USDLIBBBA3M (2.6562 USD)			(149,221)	1,048,003		1,048,003	1,048,003				190,941		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/14/2013	05/16/2033		10,000,000	USDLIBBBA3M (2.9002 USD)			(164,471)	1,256,141		1,256,141	1,256,141				221,673		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/15/2013	05/17/2015		10,000,000	0.3798 USD (USDLIBBBA3M)			6,907	2,685		2,685	2,685				59,043		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/15/2013	05/17/2033		8,000,000	USDLIBBBA3M (2.9032 USD)			(131,135)	1,001,753		1,001,753	1,001,753				177,351		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/15/2013	05/17/2023		10,000,000	USDLIBBBA3M (2.0892 USD)			(113,270)	761,646		761,646	761,646				154,200		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/15/2013	05/17/2028		10,000,000	USDLIBBBA3M (2.6572 USD)			(148,612)	1,047,273		1,047,273	1,047,273				190,959		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/15/2013	05/17/2043		10,000,000	USDLIBBBA3M (3.0952 USD)			(175,866)	1,485,147		1,485,147	1,485,147				272,960		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/16/2013	05/20/2023		10,400,000	1.9998 USD (USDLIBBBA3M)			110,492	(873,706)		(873,706)	(873,706)				160,439		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/21/2013	05/23/2018		15,000,000	USDLIBBBA3M (1.0192 USD)			(68,142)	360,383		360,383	360,383				158,311		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/21/2013	05/23/2023		15,000,000	USDLIBBBA3M (2.1212 USD)			(168,240)	1,107,076		1,107,076	1,107,076				231,503		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/21/2013	05/23/2015		15,000,000	0.3878 USD (USDLIBBBA3M)			10,789	5,346		5,346	5,346				89,093		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/21/2013	05/23/2015		15,000,000	USDLIBBBA3M (0.3892 USD)			(10,917)	(5,639)		(5,639)	(5,639)				89,093		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/21/2013	05/23/2028		10,000,000	USDLIBBBA3M (2.6762 USD)			(145,768)	1,027,144		1,027,144	1,027,144				191,068		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/22/2013	05/24/2043		10,000,000	USDLIBBBA3M (3.1342 USD)			(172,704)	1,416,091		1,416,091	1,416,091				273,049		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/22/2013	05/24/2023		10,000,000	USDLIBBBA3M (2.1552 USD)			(113,692)	710,075		710,075	710,075				154,358		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/22/2013	05/24/2028		10,000,000	USDLIBBBA3M (2.7092 USD)			(147,086)	988,988		988,988	988,988				191,086		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/23/2013	05/28/2028		15,000,000	2.6908 USD (USDLIBBBA3M)			214,943	(1,517,509)		(1,517,509)	(1,517,509)				286,738		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/23/2013	05/28/2043		15,000,000	3.0968 USD (USDLIBBBA3M)			250,976	(2,222,478)		(2,222,478)	(2,222,478)				409,649		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/23/2013	05/28/2023		15,000,000	2.1428 USD (USDLIBBBA3M)			166,308	(1,084,783)		(1,084,783)	(1,084,783)				231,672		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/23/2013	05/28/2033		15,000,000	2.9218 USD (USDLIBBBA3M)			235,445	(1,841,926)		(1,841,926)	(1,841,926)				332,791		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/24/2013	05/29/2043		10,000,000	3.0948 USD (USDLIBBBA3M)			166,481	(1,485,249)		(1,485,249)	(1,485,249)				273,112		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/28/2013	05/30/2033		12,900,000	USDLIBBBA3M (2.9712 USD)			(204,364)	1,494,064		1,494,064	1,494,064				286,241		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/28/2013	05/30/2043		15,000,000	USDLIBBBA3M (3.1532 USD)			(253,633)	2,072,425		2,072,425	2,072,425				409,687		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/28/2013	05/30/2018		15,000,000	USDLIBBBA3M (1.1122 USD)			(74,195)	306,278		306,278	306,278				158,656		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/28/2013	05/30/2023		15,000,000	USDLIBBBA3M (2.2082 USD)			(170,552)	1,002,317		1,002,317	1,002,317				231,739		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/28/2013	05/30/2028		15,000,000	USDLIBBBA3M (2.7432 USD)			(217,587)	1,426,000		1,426,000	1,426,000				286,793		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/28/2013	05/30/2023		15,000,000	USDLIBBBA3M (2.2832 USD)			(177,145)	907,115		907,115	907,115				231,739		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/28/2013	05/30/2023		8,000,000	USDLIBBBA3M (2.3242 USD)			(96,400)	456,038		456,038	456,038				123,594		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/28/2013	05/30/2028		7,900,000	USDLIBBBA3M (2.8572 USD)			(119,874)	645,414		645,414	645,414				151,044		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/28/2013	05/30/2018		7,700,000	USDLIBBBA3M (1.2132 USD)			(42,645)	123,730		123,730	123,730				81,444		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/28/2013	05/29/2043		8,800,000	USDLIBBBA3M (3.2462 USD)			(153,622)	1,067,677		1,067,677	1,067,677				240,339		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/31/2013	06/04/2018		7,400,000	USDLIBBBA3M (1.2252 USD)			(40,698)	117,293		117,293	117,293				78,392		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/03/2013	06/05/2015		20,000,000	USDLIBBBA3M (0.4692 USD)			(22,993)	(29,425)		(29,425)	(29,425)				120,301		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/03/2013	06/05/2018		20,000,000	USDLIBBBA3M (1.2442 USD)			(111,687)	301,716		301,716	301,716				211,936		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/03/2013	06/05/2033		21,000,000	USDLIBBBA3M (3.0172 USD)			(330,327)	2,297,703		2,297,703	2,297,703				466,171		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/03/2013	06/05/2043		21,000,000	USDLIBBBA3M (3.1882 USD)			(350,875)	2,772,395		2,772,395	2,772,395				573,722		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/03/2013	06/05/2015		10,000,000	USDLIBBBA3M (0.4592 USD)			(10,924)	(13,289)		(13,289)	(13,289)				60,150		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/03/2013	06/05/2033		10,000,000	3.0518 USD (USDLIBBBA3M)			159,278	(1,044,676)		(1,044,676)	(1,044,676)				221,986		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/03/2013	06/05/2043		10,000,000	3.2128 USD (USDLIBBBA3M)			168,491	(1,275,996)		(1,275,996)	(1,275,996)				273,201		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2043		30,000,000	USDLIBBBA3M (3.2222 USD)			(502,072)	3,777,799		3,777,799	3,777,799				819,680		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2033		30,000,000	USDLIBBBA3M (3.0522 USD)			(473,172)	3,132,564		3,132,564	3,132,564				666,052		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2023		10,000,000	2.2878 USD (USDLIBBBA3M)			114,408	(605,669)		(605,669)	(605,669)				154,673		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2033		10,000,000	3.0348 USD (USDLIBBBA3M)			156,738	(1,069,068)		(1,069,068)	(1,069,068)				222,017		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2043		10,000,000	3.2028 USD (USDLIBBBA3M)			166,258	(1,294,122)		(1,294,122)	(1,294,122)				273,227		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2023		10,000,000	2.2838 USD (USDLIBBBA3M)			114,181	(609,059)		(609,059)	(609,059)				154,673		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2028		10,000,000	2.8028 USD (USDLIBBBA3M)			143,591	(884,043)		(884,043)	(884,043)				191,340		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2033		10,000,000	3.0208 USD (USDLIBBBA3M)			155,945	(1,089,086)		(1,089,086)	(1,089,086)				222,017		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2043		10,000,000	3.1828 USD (USDLIBBBA3M)			165,125	(1,330,055)		(1,330,055)	(1,330,055)				273,227		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/06/2013	06/10/2033		10,000,000	3.0298 USD (USDLIBBBA3M)			154,202	(1,076,810)		(1,076,810)	(1,076,810)				222,064		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/06/2013	06/10/2023		15,000,000	2.2938 USD (USDLIBBBA3M)			169,663	(904,896)		(904,896)	(904,896)				232,110		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/06/2013	06/10/2028		10,000,000	2.8118 USD (USDLIBBBA3M)			142,030	(875,086)		(875,086)	(875,086)				191,395		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/06/2013	06/10/2043		10,000,000	3.1948 USD (USDLIBBBA3M)			163,415	(1,308,600)		(1,308,600)	(1,308,600)				273,265		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/06/2013	06/10/2033		10,000,000	2.9698 USD (USDLIBBBA3M)			150,852	(1,162,625)		(1,162,625)	(1,162,625)				222,064		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/06/2013	06/10/2023		10,000,000	2.2368 USD (USDLIBBBA3M)			109,926	(651,639)		(651,639)	(651,639)				154,740		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/06/2013	06/10/2028		10,000,000	2.7528 USD (USDLIBBBA3M)			138,736	(944,386)		(944,386)	(944,386)				191,395		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/06/2013	06/10/2043		15,000,000	3.1328 USD (USDLIBBBA3M)			239,929	(2,130,006)		(2,130,006)	(2,130,006)				409,897		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/07/2013	06/11/2043		10,000,000	USDLIBBBA3M (3.2162 USD)			(163,762)	1,270,243		1,270,243	1,270,243				273,277		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/07/2013	06/11/2023		10,000,000	USDLIBBBA3M (2.3052 USD)			(113,151)	593,561		593,561	593,561				154,762		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/07/2013	06/11/2028		10,000,000	USDLIBBBA3M (2.8322 USD)			(142,429)	851,092		851,092	851,092				191,413		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/07/2013	06/11/2033		10,000,000	USDLIBBBA3M (3.0472 USD)			(154,374)	1,052,544		1,052,544	1,052,544				222,080		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/07/2013	06/11/2023		12,000,000	USDLIBBBA3M (2.3442 USD)			(138,382)	672,555		672,555	672,555				185,715		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/07/2013	06/11/2028		10,000,000	USDLIBBBA3M (2.8552 USD)			(143,707)	824,076		824,076	824,076				191,413		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/07/2013	06/11/2033		10,000,000	USDLIBBBA3M (3.0742 USD)			(155,874)	1,013,917		1,013,917	1,013,917				222,080		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/07/2013	06/11/2043		15,000,000	USDLIBBBA3M (3.2412 USD)			(247,727)	1,837,980		1,837,980	1,837,980				409,916		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/10/2013	06/12/2023		30,000,000	USDLIBBBA3M (2.4092 USD)			(355,071)	1,515,890		1,515,890	1,515,890				464,354		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/10/2013	06/12/2018		20,000,000	USDLIBBBA3M (1.3252 USD)			(116,872)	238,546		238,546	238,546				212,394		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/10/2013	06/12/2028		20,000,000	USDLIBBBA3M (2.9242 USD)			(293,650)	1,486,078		1,486,078	1,486,078				382,862		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/10/2013	06/12/2033		15,000,000	USDLIBBBA3M (3.1312 USD)			(237,401)	1,398,552		1,398,552	1,398,552				333,143		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/10/2013	06/12/2043		20,000,000	USDLIBBBA3M (3.2862 USD)			(333,671)	2,289,084		2,289,084	2,289,084				546,580		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/12/2013	06/14/2023		10,000,000	2.3818 USD (USDLIBBBA3M)			115,693	(529,500)		(529,500)	(529,500)				154,830		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/12/2013	06/14/2023		10,000,000	2.3768 USD (USDLIBBBA3M)			115,419	(533,745)		(533,745)	(533,745)				154,830		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/12/2013	06/14/2028		10,000,000	2.8788 USD (USDLIBBBA3M)			142,889	(796,922)		(796,922)	(796,922)				191,467		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/12/2013	06/14/2033		10,000,000	3.0778 USD (USDLIBBBA3M)			153,779	(1,008,898)		(1,008,898)	(1,008,898)				222,127		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/12/2013	06/14/2043		10,000,000	3.2288 USD (USDLIBBBA3M)			162,042	(1,247,899)		(1,247,899)	(1,247,899)				273,316		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/14/2013	06/18/2043		15,000,000	3.1898 USD (USDLIBBBA3M)			235,092	(1,977,274)		(1,977,274)	(1,977,274)				410,050		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/14/2013	06/18/2033		11,000,000	3.0308 USD (USDLIBBBA3M)			163,024	(1,185,084)		(1,185,084)	(1,185,084)				244,408		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/18/2013	06/20/2015		9,900,000	0.4378 USD (USDLIBBBA3M)			8,981	9,548		9,548	9,548				60,400		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/18/2013	06/20/2018		10,700,000	USDLIBBBA3M (1.2772 USD)			(57,359)	154,487		154,487	154,487				113,910		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/18/2013	06/20/2043		8,600,000	USDLIBBBA3M (3.2622 USD)			(136,673)	1,022,203		1,022,203	1,022,203				235,117		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/18/2013	06/20/2023		8,700,000	USDLIBBBA3M (2.3842 USD)			(97,735)	461,730		461,730	461,730				134,819		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/18/2013	06/20/2028		8,300,000	USDLIBBBA3M (2.8972 USD)			(115,832)	645,174		645,174	645,174				159,008		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/19/2013	06/21/2018		19,100,000	USDLIBBBA3M (1.4372 USD)			(118,071)	143,300		143,300	143,300				203,397		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/19/2013	06/21/2023		26,600,000	USDLIBBBA3M (2.5262 USD)			(317,318)	1,091,531		1,091,531	1,091,531				412,264		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/19/2013	06/21/2028		19,500,000	USDLIBBBA3M (3.0112 USD)			(282,535)	1,254,750		1,254,750	1,254,750				373,609		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/19/2013	06/21/2033		14,900,000	USDLIBBBA3M (3.1932 USD)			(230,198)	1,259,290		1,259,290	1,259,290				331,132		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/19/2013	06/21/2043		15,900,000	USDLIBBBA3M (3.3312 USD)			(257,228)	1,692,482		1,692,482	1,692,482				434,713		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/21/2013	06/25/2018		50,000,000	USDLIBBBA3M (1.6022 USD)			(344,974)	26,542		26,542	26,542				533,105		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/21/2013	06/25/2023		50,000,000	USDLIBBBA3M (2.7092 USD)			(630,949)	1,287,804		1,287,804	1,287,804				775,381		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/21/2013	06/25/2028		15,000,000	USDLIBBBA3M (3.1742 USD)			(225,322)	680,643		680,643	680,643				287,500		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/25/2013	06/27/2023		22,000,000	USDLIBBBA3M (2.7922 USD)			(283,924)	411,607		411,607	411,607				341,266		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/25/2013	06/27/2028		22,000,000	USDLIBBBA3M (3.2482 USD)			(335,199)	806,653		806,653	806,653				421,746		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/25/2013	06/27/2018		22,000,000	USDLIBBBA3M (1.6682 USD)			(157,536)	(50,185)		(50,185)	(50,185)				234,710		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/26/2013	06/28/2018		18,000,000	USDLIBBBA3M (1.6342 USD)			(125,041)	(14,214)		(14,214)	(14,214)				192,094		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/26/2013	06/28/2023		18,000,000	USDLIBBBA3M (2.7782 USD)			(229,717)	358,285		358,285	358,285				279,258		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/26/2013	06/28/2028		18,000,000	USDLIBBBA3M (3.2512 USD)			(272,996)	653,371		653,371	653,371				345,098		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/26/2013	06/28/2033		18,000,000	USDLIBBBA3M (3.4142 USD)			(287,911)	953,811		953,811	953,811				400,222		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/26/2013	06/28/2043		18,000,000	USDLIBBBA3M (3.5242 USD)			(297,976)	1,292,239		1,292,239	1,292,239				492,288		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/27/2013	07/01/2018		10,000,000	USDLIBBBA3M (1.5612 USD)			(64,711)	25,906		25,906	25,906				106,816		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/27/2013	07/01/2028		10,000,000	USDLIBBBA3M (3.1652 USD)			(144,961)	464,656		464,656	464,656				191,775		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/28/2013	07/02/2015		31,100,000	0.5178 USD (USDLIBBBA3M)			38,802	65,730		65,730	65,730				191,853		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/28/2013	07/02/2023		23,500,000	USDLIBBBA3M (2.7192 USD)			(286,547)	591,106		591,106	591,106				364,797		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/28/2013	07/02/2033		61,100,000	USDLIBBBA3M (3.3652 USD)			(941,280)	3,674,432		3,674,432	3,674,432				1,358,912		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/28/2013	07/02/2043		101,000,000	USDLIBBBA3M (3.4852 USD)			(1,616,225)	7,962,957		7,962,957	7,962,957				2,762,796		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/28/2013	07/02/2018		9,300,000	1.5848 USD (USDLIBBBA3M)			60,943	(14,313)		(14,313)	(14,313)				99,369		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/28/2013	07/02/2028		76,900,000	USDLIBBBA3M (3.2022 USD)			(1,122,362)	3,245,392		3,245,392	3,245,392				1,474,892		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/28/2013	07/02/2018		9,300,000	1.5788 USD (USDLIBBBA3M)			60,666	(16,762)		(16,762)	(16,762)				99,369		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/28/2013	07/02/2015		31,100,000	0.5148 USD (USDLIBBBA3M)			38,338	64,332		64,332	64,332				191,853		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/28/2013	07/02/2023		23,500,000	USDLIBBBA3M (2.7242 USD)			(287,132)	581,084		581,084	581,084				364,797		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/28/2013	07/02/2028		76,900,000	USDLIBBBA3M (3.2012 USD)			(1,121,980)	3,254,451		3,254,451	3,254,451				1,474,892		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/28/2013	07/02/2033		61,100,000	USDLIBBBA3M (3.3772 USD)			(944,926)	3,569,337		3,569,337	3,569,337				1,358,912		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/28/2013	07/02/2043		101,000,000	USDLIBBBA3M (3.4922 USD)			(1,619,741)	7,835,795		7,835,795	7,835,795				2,762,796		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/05/2013	07/09/2023		50,000,000	USDLIBBBA3M (2.9502 USD)			(641,892)	287,575		287,575	287,575				776,946		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/05/2013	07/09/2043		30,000,000	USDLIBBBA3M (3.6472 USD)			(485,039)	1,492,785		1,492,785	1,492,785				820,899		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/05/2013	07/09/2028		40,000,000	USDLIBBBA3M (3.4082 USD)			(601,042)	724,796		724,796	724,796				767,680		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/05/2013	07/09/2033		30,000,000	USDLIBBBA3M (3.5562 USD)			(471,995)	986,042		986,042	986,042				667,551		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/08/2013	07/10/2033		25,000,000	USDLIBBBA3M (3.5542 USD)			(390,860)	829,108		829,108	829,108				556,332		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/08/2013	07/10/2023		25,000,000	USDLIBBBA3M (2.9162 USD)			(315,097)	216,643		216,643	216,643				388,529		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/08/2013	07/10/2028		45,000,000	USDLIBBBA3M (3.3882 USD)			(668,065)	921,942		921,942	921,942				863,722		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/08/2013	07/10/2043		25,000,000	USDLIBBBA3M (3.6642 USD)			(403,922)	1,168,015		1,168,015	1,168,015				684,114		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/08/2013	07/10/2018		50,000,000	USDLIBBBA3M (1.7382 USD)			(350,420)	(242,531)		(242,531)	(242,531)				535,542		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/08/2013	07/10/2023		50,000,000	USDLIBBBA3M (2.9302 USD)			(633,520)	373,477		373,477	373,477				777,058		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/08/2013	07/10/2028		50,000,000	USDLIBBBA3M (3.3982 USD)			(744,670)	965,427		965,427	965,427				959,691		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/10/2013	07/12/2023		8,000,000	USDLIBBBA3M (2.8822 USD)			(98,348)	93,192		93,192	93,192				124,365		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/10/2013	07/12/2028		10,000,000	USDLIBBBA3M (3.3702 USD)			(145,844)	226,498		226,498	226,498				191,974		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/10/2013	07/12/2033		10,000,000	USDLIBBBA3M (3.5512 USD)			(154,341)	336,029		336,029	336,029				222,564		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/11/2013	07/15/2015		40,000,000	0.5058 USD (USDLIBBBA3M)			44,818	74,073		74,073	74,073				249,666		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/11/2013	07/15/2043		10,000,000	USDLIBBBA3M (3.6182 USD)			(154,721)	550,056		550,056	550,056				273,709		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/15/2013	07/17/2023		14,600,000	2.7738 USD (USDLIBBBA3M)			166,997	(308,631)		(308,631)	(308,631)				227,129		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/15/2013	07/17/2028		20,000,000	3.2798 USD (USDLIBBBA3M)			274,866	(668,923)		(668,923)	(668,923)				384,130		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/15/2013	07/17/2033		32,000,000	3.4668 USD (USDLIBBBA3M)			467,046	(1,465,915)		(1,465,915)	(1,465,915)				712,454		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/15/2013	07/17/2043		37,800,000	3.5978 USD (USDLIBBBA3M)			574,256	(2,219,176)		(2,219,176)	(2,219,176)				1,034,716		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/16/2013	07/18/2023		11,400,000	2.7368 USD (USDLIBBBA3M)			127,666	(277,567)		(277,567)	(277,567)				177,373		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/16/2013	07/18/2028		18,200,000	3.2348 USD (USDLIBBBA3M)			244,855	(705,788)		(705,788)	(705,788)				349,591		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/16/2013	07/18/2033		15,800,000	3.4208 USD (USDLIBBBA3M)			225,873	(828,049)		(828,049)	(828,049)				351,799		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/16/2013	07/18/2043		22,800,000	3.5508 USD (USDLIBBBA3M)			339,363	(1,531,817)		(1,531,817)	(1,531,817)				624,143		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/17/2013	07/19/2023		20,000,000	2.6758 USD (USDLIBBBA3M)			217,238	(591,924)		(591,924)	(591,924)				311,225		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/17/2013	07/19/2028		20,000,000	3.1998 USD (USDLIBBBA3M)			264,398	(858,338)		(858,338)	(858,338)				384,202		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/17/2013	07/19/2033		20,000,000	3.3908 USD (USDLIBBBA3M)			281,588	(1,134,194)		(1,134,194)	(1,134,194)				445,346		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/17/2013	07/19/2043		20,000,000	3.5408 USD (USDLIBBBA3M)			295,088	(1,379,290)		(1,379,290)	(1,379,290)				547,520		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/23/2013	07/25/2015		30,000,000	0.4908 USD (USDLIBBBA3M)			29,912	46,323		46,323	46,323				188,911		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/23/2013	07/25/2018		40,000,000	USDLIBBBA3M (1.5102 USD)			(216,578)	236,024		236,024	236,024				430,375		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/23/2013	07/25/2015		15,000,000	USDLIBBBA3M (0.4902 USD)			(14,917)	(23,021)		(23,021)	(23,021)				94,456		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/23/2013	07/25/2028		10,000,000	USDLIBBBA3M (3.2392 USD)			(129,068)	384,505		384,505	384,505				192,209		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/24/2013	07/26/2023		15,000,000	USDLIBBBA3M (2.7672 USD)			(161,915)	331,598		331,598	331,598				233,653		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/24/2013	07/26/2028		25,000,000	USDLIBBBA3M (3.2852 USD)			(325,615)	825,983		825,983	825,983				480,569		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/24/2013	07/26/2033		10,000,000	USDLIBBBA3M (3.4802 USD)			(138,642)	440,167		440,167	440,167				222,782		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/24/2013	07/26/2043		10,000,000	USDLIBBBA3M (3.6112 USD)			(144,282)	563,616		563,616	563,616				273,849		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/29/2013	07/31/2033		20,000,000	USDLIBBBA3M (3.4972 USD)			(271,602)	829,325		829,325	829,325				445,720		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/29/2013	07/31/2023		20,000,000	USDLIBBBA3M (2.7802 USD)			(211,454)	422,609		422,609	422,609				311,760		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/29/2013	07/31/2028		20,000,000	USDLIBBBA3M (3.2982 USD)			(254,908)	630,573		630,573	630,573				384,635		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/29/2013	07/31/2043		20,000,000	USDLIBBBA3M (3.6402 USD)			(283,598)	1,019,167		1,019,167	1,019,167				547,824		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/31/2013	08/02/2028		11,000,000	USDLIBBBA3M (3.3832 USD)			(142,112)	239,186		239,186	239,186				211,589		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/31/2013	08/02/2018		8,000,000	USDLIBBBA3M (1.6372 USD)			(45,542)	5,223		5,223	5,223				86,281		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/31/2013	08/02/2023		10,600,000	USDLIBBBA3M (2.8762 USD)			(114,701)	139,400		139,400	139,400				165,280		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/01/2013	08/05/2015		14,100,000	0.4998 USD (USDLIBBBA3M)			13,702	22,866		22,866	22,866				89,639		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/01/2013	08/05/2023		10,900,000	USDLIBBBA3M (2.8912 USD)			(116,305)	131,730		131,730	131,730				170,031		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/01/2013	08/05/2028		13,700,000	USDLIBBBA3M (3.3992 USD)			(174,407)	273,796		273,796	273,796				263,599		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/01/2013	08/05/2043		11,000,000	USDLIBBBA3M (3.7262 USD)			(154,623)	394,269		394,269	394,269				301,373		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/06/2013	08/08/2043		10,000,000	USDLIBBBA3M (3.7192 USD)			(137,347)	370,957		370,957	370,957				274,013		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/06/2013	08/10/2015		17,000,000	0.4868 USD (USDLIBBBA3M)			15,213	23,683		23,683	23,683				108,539		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/06/2013	08/08/2018		9,800,000	USDLIBBBA3M (1.5752 USD)			(51,139)	35,983		35,983	35,983				105,884		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/06/2013	08/08/2028		10,000,000	USDLIBBBA3M (3.3712 USD)			(123,524)	232,863		232,863	232,863				192,462		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/06/2013	08/08/2033		10,000,000	USDLIBBBA3M (3.5722 USD)			(131,508)	310,987		310,987	310,987				222,985		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/08/2013	08/12/2023		20,000,000	2.7628 USD (USDLIBBBA3M)			193,184	(468,265)		(468,265)	(468,265)				312,294		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/08/2013	08/12/2028		20,000,000	3.2828 USD (USDLIBBBA3M)			233,340	(678,264)		(678,264)	(678,264)				385,069		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/08/2013	08/12/2033		20,000,000	3.4798 USD (USDLIBBBA3M)			248,553	(889,114)		(889,114)	(889,114)				446,094		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/08/2013	08/12/2043		20,000,000	3.6238 USD (USDLIBBBA3M)			259,673	(1,086,065)		(1,086,065)	(1,086,065)				548,128		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/12/2013	08/14/2018		15,000,000	USDLIBBBA3M (1.5132 USD)			(71,447)	100,705		100,705	100,705				162,356		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/12/2013	08/14/2033		15,000,000	3.4528 USD (USDLIBBBA3M)			182,166	(725,392)		(725,392)	(725,392)				334,617		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/12/2013	08/14/2043		15,000,000	3.5988 USD (USDLIBBBA3M)			190,500	(881,914)		(881,914)	(881,914)				411,134		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/12/2013	08/14/2023		15,000,000	2.7308 USD (USDLIBBBA3M)			140,951	(392,111)		(392,111)	(392,111)				234,287		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/12/2013	08/14/2028		15,000,000	3.2488 USD (USDLIBBBA3M)			170,521	(568,690)		(568,690)	(568,690)				288,856		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/13/2013	08/15/2033		10,700,000	USDLIBBBA3M (3.5832 USD)			(134,255)	316,617		316,617	316,617				238,710		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/13/2013	08/15/2043		12,400,000	USDLIBBBA3M (3.7282 USD)			(162,378)	439,954		439,954	439,954				339,887		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/13/2013	08/15/2023		17,800,000	USDLIBBBA3M (2.8672 USD)			(175,194)	256,721		256,721	256,721				278,061		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/13/2013	08/15/2028		20,800,000	USDLIBBBA3M (3.3862 USD)			(245,503)	450,308		450,308	450,308				400,584		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/14/2013	08/16/2023		15,000,000	USDLIBBBA3M (2.8702 USD)			(146,769)	212,875		212,875	212,875				234,354		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/14/2013	08/16/2015		13,400,000	0.5068 USD (USDLIBBBA3M)			12,352	22,721		22,721	22,721				85,991		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/14/2013	08/16/2028		15,000,000	USDLIBBBA3M (3.3822 USD)			(175,569)	331,976		331,976	331,976				288,910		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/14/2013	08/16/2033		15,000,000	USDLIBBBA3M (3.5752 USD)			(186,425)	461,117		461,117	461,117				334,664		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/14/2013	08/16/2043		15,000,000	USDLIBBBA3M (3.7162 USD)			(194,356)	564,420		564,420	564,420				411,172		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/14/2013	08/16/2033		25,000,000	USDLIBBBA3M (3.5882 USD)			(311,927)	721,780		721,780	721,780				557,773		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/14/2013	08/16/2043		25,000,000	USDLIBBBA3M (3.7292 USD)			(325,145)	882,131		882,131	882,131				685,287		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/16/2013	08/20/2018		10,300,000	USDLIBBBA3M (1.7632 USD)			(56,282)	(44,323)		(44,323)	(44,323)				111,682		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/16/2013	08/20/2018		9,200,000	USDLIBBBA3M (1.7632 USD)			(50,271)	(39,589)		(39,589)	(39,589)				99,755		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/16/2013	08/20/2020		9,500,000	USDLIBBBA3M (2.4192 USD)			(74,588)	(27,735)		(27,735)	(27,735)				123,256		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/16/2013	08/20/2023		10,500,000	USDLIBBBA3M (3.0102 USD)			(105,021)	24,530		24,530	24,530				164,141		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/16/2013	08/20/2023		12,400,000	USDLIBBBA3M (3.0102 USD)			(124,024)	28,969		28,969	28,969				193,843		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/16/2013	08/20/2028		8,900,000	USDLIBBBA3M (3.5022 USD)			(104,951)	71,522		71,522	71,522				171,484		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/16/2013	08/20/2028		11,500,000	USDLIBBBA3M (3.5022 USD)			(135,611)	92,416		92,416	92,416				221,580		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/19/2013	08/21/2033		35,000,000	USDLIBBBA3M (3.7072 USD)			(435,485)	414,625		414,625	414,625				781,155		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/19/2013	08/21/2043		35,000,000	USDLIBBBA3M (3.8362 USD)			(451,789)	561,209		561,209	561,209				959,623		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/19/2013	08/21/2023		10,300,000	USDLIBBBA3M (3.0762 USD)			(104,687)	(34,559)		(34,559)	(34,559)				161,038		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/19/2013	08/21/2028		10,700,000	USDLIBBBA3M (3.5602 USD)			(127,454)	12,463		12,463	12,463				206,185		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/22/2013	08/27/2028		9,100,000	USDLIBBBA3M (3.5582 USD)			(103,348)	14,097		14,097	14,097				175,452		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/22/2013	08/27/2043		70,000,000	USDLIBBBA3M (3.8742 USD)			(871,175)	643,041		643,041	643,041				1,919,778		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/26/2013	08/28/2023		8,900,000	2.9698 USD (USDLIBBBA3M)			82,350	(53,836)		(53,836)	(53,836)				139,287		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/26/2013	08/28/2028		7,400,000	3.4488 USD (USDLIBBBA3M)			80,582	(106,460)		(106,460)	(106,460)				142,689		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/27/2013	08/29/2023		17,100,000	2.9338 USD (USDLIBBBA3M)			154,969	(156,578)		(156,578)	(156,578)				267,657		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/27/2013	08/29/2028		17,200,000	3.4168 USD (USDLIBBBA3M)			184,029	(312,679)		(312,679)	(312,679)				331,686		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/27/2013	08/29/2033		19,700,000	3.5998 USD (USDLIBBBA3M)			222,995	(535,649)		(535,649)	(535,649)				439,924		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/27/2013	08/29/2043		16,600,000	3.7338 USD (USDLIBBBA3M)			195,442	(568,561)		(568,561)	(568,561)				455,304		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/27/2013	08/29/2023		12,000,000	2.9158 USD (USDLIBBBA3M)			108,018	(128,553)		(128,553)	(128,553)				187,830		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/27/2013	08/29/2028		12,000,000	3.3918 USD (USDLIBBBA3M)			127,376	(253,763)		(253,763)	(253,763)				231,409		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/27/2013	08/29/2043		12,000,000	3.7068 USD (USDLIBBBA3M)			140,186	(469,447)		(469,447)	(469,447)				329,135		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/27/2013	08/29/2033		12,000,000	3.5738 USD (USDLIBBBA3M)			134,777	(371,234)		(371,234)	(371,234)				267,974		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/28/2013	08/30/2018		10,200,000	USDLIBBBA3M (1.7492 USD)			(51,040)	(33,665)		(33,665)	(33,665)				110,924		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/28/2013	08/30/2023		6,800,000	2.9488 USD (USDLIBBBA3M)			61,444	(53,686)		(53,686)	(53,686)				106,452		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/28/2013	08/30/2028		10,200,000	3.4258 USD (USDLIBBBA3M)			108,519	(174,690)		(174,690)	(174,690)				196,716		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/28/2013	08/30/2033		11,200,000	3.6108 USD (USDLIBBBA3M)			126,122	(286,681)		(286,681)	(286,681)				250,126		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/28/2013	08/30/2043		10,000,000	3.7438 USD (USDLIBBBA3M)			117,080	(324,357)		(324,357)	(324,357)				274,292		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/30/2013	09/03/2043		18,000,000	3.6968 USD (USDLIBBBA3M)			202,837	(741,442)		(741,442)	(741,442)				493,817		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/30/2013	09/03/2023		18,000,000	2.9448 USD (USDLIBBBA3M)			158,469	(154,913)		(154,913)	(154,913)				281,944		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/30/2013	09/03/2028		18,000,000	3.4068 USD (USDLIBBBA3M)			185,727	(354,694)		(354,694)	(354,694)				347,275		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/30/2013	09/03/2033		18,000,000	3.5818 USD (USDLIBBBA3M)			196,052	(541,814)		(541,814)	(541,814)				402,101		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/03/2013	09/05/2018		10,000,000	USDLIBBBA3M (1.8782 USD)			(52,150)	(88,886)		(88,886)	(88,886)				108,941		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/03/2013	09/05/2023		10,000,000	USDLIBBBA3M (3.0872 USD)			(91,107)	(37,194)		(37,194)	(37,194)				156,680		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/03/2013	09/05/2043		10,000,000	USDLIBBBA3M (3.8332 USD)			(115,145)	166,171		166,171	166,171				274,368		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/03/2013	09/05/2023		12,500,000	USDLIBBBA3M (3.0742 USD)			(113,360)	(32,427)		(32,427)	(32,427)				195,850		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/03/2013	09/05/2028		14,700,000	USDLIBBBA3M (3.5322 USD)			(155,006)	70,721		70,721	70,721				283,661		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/03/2013	09/05/2033		10,200,000	USDLIBBBA3M (3.7112 USD)			(113,438)	116,826		116,826	116,826				227,889		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/03/2013	09/05/2043		11,600,000	USDLIBBBA3M (3.8212 USD)			(133,120)	217,870		217,870	217,870				318,267		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/03/2013	09/05/2028		10,000,000	USDLIBBBA3M (3.5472 USD)			(105,929)	30,293		30,293	30,293				192,967		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/03/2013	09/05/2033		10,000,000	USDLIBBBA3M (3.7212 USD)			(111,536)	100,125		100,125	100,125				223,420		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/04/2013	09/06/2028		12,800,000	USDLIBBBA3M (3.4882 USD)			(132,013)	128,603		128,603	128,603				247,020		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/04/2013	09/06/2015		25,000,000	0.6178 USD (USDLIBBBA3M)			28,604	86,636		86,636	86,636				163,246		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/04/2013	09/06/2023		12,000,000	USDLIBBBA3M (3.0812 USD)			(108,160)	(38,081)		(38,081)	(38,081)				188,043		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/04/2013	09/06/2028		12,000,000	USDLIBBBA3M (3.5352 USD)			(125,564)	53,565		53,565	53,565				231,582		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/04/2013	09/06/2033		12,000,000	USDLIBBBA3M (3.7092 USD)			(132,234)	140,754		140,754	140,754				268,123		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/04/2013	09/06/2043		12,000,000	USDLIBBBA3M (3.8192 USD)			(136,450)	229,570		229,570	229,570				329,257		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/05/2013	09/09/2033		10,000,000	USDLIBBBA3M (3.7522 USD)			(108,667)	55,615		55,615	55,615				223,483		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/05/2013	09/09/2043		10,000,000	USDLIBBBA3M (3.8662 USD)			(112,214)	106,464		106,464	106,464				274,419		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/05/2013	09/09/2023		10,000,000	USDLIBBBA3M (3.1292 USD)			(89,285)	(71,551)		(71,551)	(71,551)				156,769		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/05/2013	09/09/2028		10,000,000	USDLIBBBA3M (3.5852 USD)			(103,472)	(13,816)		(13,816)	(13,816)				193,039		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/05/2013	09/09/2028		15,000,000	USDLIBBBA3M (3.6202 USD)			(156,841)	(83,133)		(83,133)	(83,133)				289,558		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/05/2013	09/09/2023		10,000,000	USDLIBBBA3M (3.1672 USD)			(90,467)	(104,488)		(104,488)	(104,488)				156,769		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/05/2013	09/09/2033		10,000,000	USDLIBBBA3M (3.7822 USD)			(109,601)	12,373		12,373	12,373				223,483		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/05/2013	09/09/2043		15,000,000	USDLIBBBA3M (3.8902 USD)			(169,441)	94,750		94,750	94,750				411,628		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/05/2013	09/09/2033		8,000,000	USDLIBBBA3M (3.7982 USD)			(88,079)	(8,552)		(8,552)	(8,552)				178,786		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/05/2013	09/09/2023		8,000,000	USDLIBBBA3M (3.1732 USD)			(72,523)	(87,751)		(87,751)	(87,751)				125,415		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/05/2013	09/09/2028		8,000,000	USDLIBBBA3M (3.6292 USD)			(83,873)	(52,896)		(52,896)	(52,896)				154,431		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/05/2013	09/09/2043		8,000,000	USDLIBBBA3M (3.9102 USD)			(90,866)	21,669		21,669	21,669				219,535		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/06/2013	09/10/2028		10,000,000	USDLIBBBA3M (3.5902 USD)			(102,745)	(19,729)		(19,729)	(19,729)				193,057		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/06/2013	09/10/2015		10,000,000	0.6138 USD (USDLIBBBA3M)			10,972	34,018		34,018	34,018				65,511		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/10/2013	09/12/2023		12,100,000	USDLIBBBA3M (3.1232 USD)			(104,969)	(79,845)		(79,845)	(79,845)				189,770		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/10/2013	09/12/2015		15,000,000	0.6138 USD (USDLIBBBA3M)			16,158	50,946		50,946	50,946				98,425		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/10/2013	09/12/2018		8,400,000	USDLIBBBA3M (1.9152 USD)			(42,148)	(86,859)		(86,859)	(86,859)				91,697		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/10/2013	09/12/2028		12,300,000	USDLIBBBA3M (3.5942 USD)			(124,245)	(29,908)		(29,908)	(29,908)				237,504		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/11/2013	09/13/2015		11,200,000	0.6138 USD (USDLIBBBA3M)			11,980	38,007		38,007	38,007				73,550		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/11/2013	09/13/2023		8,500,000	USDLIBBBA3M (3.1252 USD)			(73,133)	(57,284)		(57,284)	(57,284)				133,329		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/11/2013	09/13/2028		12,600,000	USDLIBBBA3M (3.6002 USD)			(126,363)	(39,428)		(39,428)	(39,428)				243,319		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/11/2013	09/13/2033		11,200,000	USDLIBBBA3M (3.7832 USD)			(118,472)	12,725		12,725	12,725				250,370		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/11/2013	09/13/2043		12,400,000	USDLIBBBA3M (3.9072 USD)			(135,778)	40,473		40,473	40,473				340,342		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/16/2013	09/18/2023		15,000,000	2.9448 USD (USDLIBBBA3M)			115,415	(136,439)		(136,439)	(136,439)				235,452		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/16/2013	09/18/2018		10,000,000	USDLIBBBA3M (1.7252 USD)			(42,049)	(14,294)		(14,294)	(14,294)				109,354		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/16/2013	09/18/2028		8,000,000	3.4468 USD (USDLIBBBA3M)			73,045	(121,707)		(121,707)	(121,707)				154,560		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/18/2013	09/20/2015		11,600,000	0.5458 USD (USDLIBBBA3M)			9,413	25,326		25,326	25,326				76,605		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/18/2013	09/20/2018		10,000,000	USDLIBBBA3M (1.8382 USD)			(44,373)	(65,116)		(65,116)	(65,116)				109,418		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/18/2013	09/20/2023		10,000,000	USDLIBBBA3M (3.0512 USD)			(78,405)	(457)		(457)	(457)				157,012		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/18/2013	09/20/2028		10,000,000	USDLIBBBA3M (3.5302 USD)			(91,843)	53,536		53,536	53,536				193,236		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/18/2013	09/20/2023		20,000,000	2.8488 USD (USDLIBBBA3M)			145,453	(350,697)		(350,697)	(350,697)				314,024		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/18/2013	09/20/2028		15,000,000	3.3618 USD (USDLIBBBA3M)			130,678	(380,944)		(380,944)	(380,944)				289,854		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/18/2013	09/20/2033		21,100,000	3.5658 USD (USDLIBBBA3M)			195,897	(687,786)		(687,786)	(687,786)				471,909		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/18/2013	09/20/2043		19,200,000	3.7218 USD (USDLIBBBA3M)			186,660	(705,885)		(705,885)	(705,885)				527,151		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/23/2013	09/25/2033		10,000,000	3.5748 USD (USDLIBBBA3M)			88,513	(314,479)		(314,479)	(314,479)				223,731		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/23/2013	09/25/2023		10,000,000	2.8598 USD (USDLIBBBA3M)			69,446	(168,401)		(168,401)	(168,401)				157,123		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/23/2013	09/25/2028		10,000,000	3.3678 USD (USDLIBBBA3M)			82,993	(248,591)		(248,591)	(248,591)				193,326		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/23/2013	09/25/2043		10,000,000	3.7298 USD (USDLIBBBA3M)			92,646	(354,080)		(354,080)	(354,080)				274,621		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/23/2013	09/25/2033		8,000,000	3.5718 USD (USDLIBBBA3M)			70,692	(255,047)		(255,047)	(255,047)				178,985		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/23/2013	09/25/2023		8,000,000	2.8588 USD (USDLIBBBA3M)			55,535	(135,417)		(135,417)	(135,417)				125,698		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/23/2013	09/25/2028		8,000,000	3.3668 USD (USDLIBBBA3M)			66,373	(199,826)		(199,826)	(199,826)				154,661		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/23/2013	09/25/2043		8,000,000	3.7218 USD (USDLIBBBA3M)			73,946	(294,818)		(294,818)	(294,818)				219,697		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/23/2013	09/25/2033		50,000,000	3.5698 USD (USDLIBBBA3M)			441,897	(1,608,482)		(1,608,482)	(1,608,482)				1,118,655		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/23/2013	09/25/2043		50,000,000	3.7188 USD (USDLIBBBA3M)			461,764	(1,869,694)		(1,869,694)	(1,869,694)				1,373,105		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/23/2013	09/25/2033		50,000,000	3.5638 USD (USDLIBBBA3M)			441,097	(1,651,789)		(1,651,789)	(1,651,789)				1,118,655		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/23/2013	09/25/2043		50,000,000	3.7128 USD (USDLIBBBA3M)			460,964	(1,923,856)		(1,923,856)	(1,923,856)				1,373,105		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/24/2013	09/26/2023		10,000,000	2.8318 USD (USDLIBBBA3M)			67,993	(193,077)		(193,077)	(193,077)				157,145		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/24/2013	09/26/2028		10,000,000	3.3378 USD (USDLIBBBA3M)			81,345	(284,437)		(284,437)	(284,437)				193,344		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/24/2013	09/26/2033		10,000,000	3.5428 USD (USDLIBBBA3M)			86,755	(360,516)		(360,516)	(360,516)				223,747		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/24/2013	09/26/2043		10,000,000	3.6908 USD (USDLIBBBA3M)			90,661	(424,485)		(424,485)	(424,485)				274,634		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/24/2013	09/26/2028		59,000,000	3.3378 USD (USDLIBBBA3M)			479,938	(1,678,177)		(1,678,177)	(1,678,177)				1,140,730		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/24/2013	09/26/2033		59,000,000	3.5388 USD (USDLIBBBA3M)			511,232	(2,161,114)		(2,161,114)	(2,161,114)				1,320,104		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/24/2013	09/26/2023		59,000,000	2.8348 USD (USDLIBBBA3M)			401,623	(1,123,760)		(1,123,760)	(1,123,760)				927,153		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/24/2013	09/26/2043		59,000,000	3.6798 USD (USDLIBBBA3M)			533,185	(2,621,647)		(2,621,647)	(2,621,647)				1,620,338		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/25/2013	09/27/2018		8,000,000	USDLIBBBA3M (1.5882 USD)			(27,896)	42,328		42,328	42,328				87,712		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/25/2013	09/27/2023		8,000,000	2.8028 USD (USDLIBBBA3M)			53,267	(174,876)		(174,876)	(174,876)				125,733		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/25/2013	09/27/2028		8,000,000	3.3108 USD (USDLIBBBA3M)			63,879	(253,355)		(253,355)	(253,355)				154,690		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/25/2013	09/27/2043		59,000,000	3.6648 USD (USDLIBBBA3M)			525,641	(2,778,534)		(2,778,534)	(2,778,534)				1,620,413		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/25/2013	09/27/2023		59,000,000	2.8038 USD (USDLIBBBA3M)			393,000	(1,284,581)		(1,284,581)	(1,284,581)				927,284		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/25/2013	09/27/2028		59,000,000	3.3088 USD (USDLIBBBA3M)			470,798	(1,882,550)		(1,882,550)	(1,882,550)				1,140,836		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/25/2013	09/27/2033		59,000,000	3.5128 USD (USDLIBBBA3M)			502,225	(2,382,484)		(2,382,484)	(2,382,484)				1,320,196		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/25/2013	09/27/2033		10,000,000	3.4898 USD (USDLIBBBA3M)			84,522	(437,016)		(437,016)	(437,016)				223,762		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/25/2013	09/27/2023		10,000,000	2.7758 USD (USDLIBBBA3M)			65,879	(242,086)		(242,086)	(242,086)				157,167		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/25/2013	09/27/2028		10,000,000	3.2848 USD (USDLIBBBA3M)			79,170	(347,667)		(347,667)	(347,667)				193,362		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/25/2013	09/27/2043		10,000,000	3.6388 USD (USDLIBBBA3M)			88,413	(517,886)		(517,886)	(517,886)				274,646		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/30/2013	10/02/2018		10,000,000	USDLIBBBA3M (1.5582 USD)			(32,232)	68,458		68,458	68,458				109,798		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/30/2013	10/02/2023		10,000,000	2.7768 USD (USDLIBBBA3M)			62,358	(242,978)		(242,978)	(242,978)				157,277		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/30/2013	10/02/2028		10,000,000	3.2868 USD (USDLIBBBA3M)			74,967	(346,201)		(346,201)	(346,201)				193,452		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/30/2013	10/02/2043		10,000,000	3.6588 USD (USDLIBBBA3M)			84,163	(482,092)		(482,092)	(482,092)				274,709		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/30/2013	10/02/2015		10,000,000	USDLIBBBA3M (0.4712 USD)			(5,359)	(8,052)		(8,052)	(8,052)				66,667		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/30/2013	10/02/2033		10,000,000	3.5058 USD (USDLIBBBA3M)			80,381	(414,565)		(414,565)	(414,565)				223,840		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/01/2013	10/03/2018		10,000,000	USDLIBBBA3M (1.5772 USD)			(32,408)	60,215		60,215	60,215				109,829		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/01/2013	10/03/2033		10,000,000	3.5248 USD (USDLIBBBA3M)			80,016	(387,227)		(387,227)	(387,227)				223,855		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/01/2013	10/03/2043		10,000,000	3.6828 USD (USDLIBBBA3M)			83,878	(439,032)		(439,032)	(439,032)				274,722		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/03/2013	10/07/2023		10,000,000	2.7468 USD (USDLIBBBA3M)			58,291	(272,913)		(272,913)	(272,913)				157,388		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/03/2013	10/07/2028		10,000,000	3.2718 USD (USDLIBBBA3M)			70,541	(366,578)		(366,578)	(366,578)				193,542		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/03/2013	10/07/2043		10,000,000	3.6628 USD (USDLIBBBA3M)			79,664	(475,869)		(475,869)	(475,869)				274,773		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/03/2013	10/07/2033		10,000,000	3.4958 USD (USDLIBBBA3M)			75,767	(430,331)		(430,331)	(430,331)				223,917		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/04/2013	10/08/2023		10,000,000	USDLIBBBA3M (2.8172 USD)			(59,218)	210,854		210,854	210,854				157,410		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/04/2013	10/08/2033		10,000,000	USDLIBBBA3M (3.5472 USD)			(76,049)	355,878		355,878	355,878				223,933		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/04/2013	10/08/2043		10,000,000	USDLIBBBA3M (3.7062 USD)			(79,715)	396,850		396,850	396,850				274,785		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/04/2013	10/08/2015		10,000,000	0.4598 USD (USDLIBBBA3M)			4,867	5,320		5,320	5,320				66,978		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/04/2013	10/08/2028		10,000,000	USDLIBBBA3M (3.3362 USD)			(71,184)	289,095		289,095	289,095				193,559		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/07/2013	10/09/2043		10,000,000	3.6638 USD (USDLIBBBA3M)			77,775	(473,600)		(473,600)	(473,600)				274,798		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/07/2013	10/09/2023		10,000,000	2.7658 USD (USDLIBBBA3M)			57,321	(255,795)		(255,795)	(255,795)				157,432		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/07/2013	10/09/2028		10,000,000	3.2868 USD (USDLIBBBA3M)			69,188	(348,133)		(348,133)	(348,133)				193,577		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/07/2013	10/09/2033		10,000,000	3.5018 USD (USDLIBBBA3M)			74,085	(421,595)		(421,595)	(421,595)				223,948		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/08/2013	10/10/2023		10,000,000	2.7738 USD (USDLIBBBA3M)			56,794	(249,337)		(249,337)	(249,337)				157,454		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/08/2013	10/10/2028		10,000,000	3.2838 USD (USDLIBBBA3M)			68,269	(352,056)		(352,056)	(352,056)				193,595		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/08/2013	10/10/2033		15,000,000	3.4928 USD (USDLIBBBA3M)			109,458	(652,041)		(652,041)	(652,041)				335,945		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/08/2013	10/10/2043		10,000,000	3.6488 USD (USDLIBBBA3M)			76,482	(501,014)		(501,014)	(501,014)				274,811		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/10/2013	10/15/2028		20,000,000	USDLIBBBA3M (3.3702 USD)			(131,763)	500,349		500,349	500,349				387,370		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/10/2013	10/15/2015		10,000,000	0.4868 USD (USDLIBBBA3M)			5,010	9,205		9,205	9,205				67,340		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/10/2013	10/15/2023		15,000,000	USDLIBBBA3M (2.8562 USD)			(82,546)	269,637		269,637	269,637				236,346		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/10/2013	10/15/2033		10,000,000	USDLIBBBA3M (3.5862 USD)			(70,442)	300,513		300,513	300,513				224,041		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/10/2013	10/15/2043		15,000,000	USDLIBBBA3M (3.7462 USD)			(110,729)	487,444		487,444	487,444				412,311		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/11/2013	10/15/2028		15,000,000	USDLIBBBA3M (3.3302 USD)			(97,556)	446,916		446,916	446,916				290,528		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/11/2013	10/15/2018		15,000,000	USDLIBBBA3M (1.5582 USD)			(41,442)	111,517		111,517	111,517				165,312		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/11/2013	10/15/2023		15,000,000	USDLIBBBA3M (2.8122 USD)			(81,152)	327,308		327,308	327,308				236,346		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/15/2013	10/17/2028		11,400,000	USDLIBBBA3M (3.3572 USD)			(72,809)	303,384		303,384	303,384				220,842		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/15/2013	10/17/2033		13,000,000	USDLIBBBA3M (3.5692 USD)			(88,693)	422,857		422,857	422,857				291,294		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/15/2013	10/17/2043		12,600,000	USDLIBBBA3M (3.7292 USD)			(90,108)	448,656		448,656	448,656				346,373		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/15/2013	10/17/2015		13,000,000	0.4838 USD (USDLIBBBA3M)			6,244	10,636		10,636	10,636				87,676		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/16/2013	10/18/2015		15,000,000	0.4838 USD (USDLIBBBA3M)			7,027	12,108		12,108	12,108				101,242		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/16/2013	10/18/2023		15,000,000	USDLIBBBA3M (2.8822 USD)			(79,978)	237,003		237,003	237,003				236,445		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/16/2013	10/18/2033		15,000,000	USDLIBBBA3M (3.6122 USD)			(102,182)	394,804		394,804	394,804				336,131		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/16/2013	10/18/2043		15,000,000	USDLIBBBA3M (3.7682 USD)			(106,927)	428,337		428,337	428,337				412,367		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/16/2013	10/18/2028		15,000,000	USDLIBBBA3M (3.3962 USD)			(95,612)	329,613		329,613	329,613				290,608		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/17/2013	10/21/2023		20,000,000	2.7578 USD (USDLIBBBA3M)			97,566	(538,636)		(538,636)	(538,636)				315,392		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/17/2013	10/21/2028		15,000,000	3.2818 USD (USDLIBBBA3M)			88,458	(537,052)		(537,052)	(537,052)				290,689		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/17/2013	10/21/2033		15,000,000	3.5018 USD (USDLIBBBA3M)			94,874	(635,529)		(635,529)	(635,529)				336,201		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/17/2013	10/21/2043		15,000,000	3.6658 USD (USDLIBBBA3M)			99,658	(706,642)		(706,642)	(706,642)				412,424		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/23/2013	10/25/2018		15,000,000	USDLIBBBA3M (1.4252 USD)			(32,440)	211,765		211,765	211,765				165,784		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/23/2013	10/25/2023		15,000,000	2.6398 USD (USDLIBBBA3M)			65,841	(559,816)		(559,816)	(559,816)				236,676		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/23/2013	10/25/2028		10,000,000	3.1668 USD (USDLIBBBA3M)			53,556	(495,720)		(495,720)	(495,720)				193,864		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/23/2013	10/25/2033		10,000,000	3.3888 USD (USDLIBBBA3M)			57,626	(587,533)		(587,533)	(587,533)				224,196		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/23/2013	10/25/2043		10,000,000	3.5618 USD (USDLIBBBA3M)			60,798	(659,095)		(659,095)	(659,095)				275,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/29/2013	10/31/2015		56,500,000	0.4308 USD (USDLIBBBA3M)			18,138	(15,533)		(15,533)	(15,533)				385,106		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/29/2013	10/31/2023		59,500,000	2.6528 USD (USDLIBBBA3M)			243,122	(2,156,680)		(2,156,680)	(2,156,680)				939,601		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/29/2013	10/31/2028		29,800,000	3.1828 USD (USDLIBBBA3M)			148,527	(1,415,601)		(1,415,601)	(1,415,601)				578,036		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/29/2013	10/31/2043		57,200,000	USDLIBBBA3M (3.5882 USD)			(324,385)	3,468,174		3,468,174	3,468,174				1,573,433		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/29/2013	10/31/2018		119,900,000	1.4218 USD (USDLIBBBA3M)			239,826	(1,740,489)		(1,740,489)	(1,740,489)				1,327,426		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/29/2013	10/31/2033		59,500,000	USDLIBBBA3M (3.4142 USD)			(319,886)	3,259,831		3,259,831	3,259,831				1,334,520		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/29/2013	10/31/2015		56,500,000	0.4298 USD (USDLIBBBA3M)			18,042	(16,563)		(16,563)	(16,563)				385,106		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/29/2013	10/31/2028		29,800,000	3.1808 USD (USDLIBBBA3M)			148,426	(1,422,738)		(1,422,738)	(1,422,738)				578,036		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/29/2013	10/31/2033		59,500,000	USDLIBBBA3M (3.4082 USD)			(319,281)	3,311,558		3,311,558	3,311,558				1,334,520		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/29/2013	10/31/2018		119,900,000	1.4188 USD (USDLIBBBA3M)			239,217	(1,757,374)		(1,757,374)	(1,757,374)				1,327,426		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/29/2013	10/31/2023		59,500,000	2.6508 USD (USDLIBBBA3M)			242,920	(2,167,123)		(2,167,123)	(2,167,123)				939,601		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/29/2013	10/31/2043		57,200,000	USDLIBBBA3M (3.5832 USD)			(323,900)	3,519,927		3,519,927	3,519,927				1,573,433		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2028		10,000,000	USDLIBBBA3M (3.1732 USD)			(48,788)	490,901		490,901	490,901				193,990		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2015		56,700,000	0.4258 USD (USDLIBBBA3M)			16,998	(24,319)		(24,319)	(24,319)				386,758		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2018		119,700,000	1.4038 USD (USDLIBBBA3M)			230,995	(1,856,839)		(1,856,839)	(1,856,839)				1,325,587		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2023		59,500,000	2.6328 USD (USDLIBBBA3M)			236,698	(2,281,400)		(2,281,400)	(2,281,400)				939,732		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2043		57,100,000	USDLIBBBA3M (3.5762 USD)			(316,931)	3,622,776		3,622,776	3,622,776				1,570,755		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2015		20,000,000	0.4268 USD (USDLIBBBA3M)			6,029	(8,212)		(8,212)	(8,212)				136,423		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2018		10,000,000	USDLIBBBA3M (1.4102 USD)			(19,404)	152,122		152,122	152,122				110,742		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2015		10,000,000	USDLIBBBA3M (0.4292 USD)			(3,054)	3,667		3,667	3,667				68,211		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2028		29,600,000	3.1648 USD (USDLIBBBA3M)			143,998	(1,482,817)		(1,482,817)	(1,482,817)				574,209		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2033		59,400,000	USDLIBBBA3M (3.3982 USD)			(312,075)	3,421,826		3,421,826	3,421,826				1,332,369		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2018		119,700,000	1.4018 USD (USDLIBBBA3M)			230,596	(1,868,070)		(1,868,070)	(1,868,070)				1,325,587		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2028		29,600,000	3.1658 USD (USDLIBBBA3M)			144,047	(1,479,275)		(1,479,275)	(1,479,275)				574,209		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2015		56,700,000	0.4268 USD (USDLIBBBA3M)			17,092	(23,282)		(23,282)	(23,282)				386,758		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2023		59,500,000	2.6348 USD (USDLIBBBA3M)			236,896	(2,270,966)		(2,270,966)	(2,270,966)				939,732		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2033		59,400,000	USDLIBBBA3M (3.3922 USD)			(311,481)	3,473,426		3,473,426	3,473,426				1,332,369		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2043		57,100,000	USDLIBBBA3M (3.5692 USD)			(316,264)	3,695,051		3,695,051	3,695,051				1,570,755		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2015		56,700,000	0.4238 USD (USDLIBBBA3M)			16,809	(26,392)		(26,392)	(26,392)				386,758		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2023		59,500,000	2.6188 USD (USDLIBBBA3M)			235,309	(2,354,437)		(2,354,437)	(2,354,437)				939,732		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2028		29,600,000	3.1518 USD (USDLIBBBA3M)			143,356	(1,528,860)		(1,528,860)	(1,528,860)				574,209		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2033		59,400,000	USDLIBBBA3M (3.3842 USD)			(310,689)	3,542,226		3,542,226	3,542,226				1,332,369		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2043		57,100,000	USDLIBBBA3M (3.5612 USD)			(315,503)	3,777,650		3,777,650	3,777,650				1,570,755		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2018		119,700,000	1.3908 USD (USDLIBBBA3M)			228,401	(1,929,841)		(1,929,841)	(1,929,841)				1,325,587		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/31/2013	11/04/2015		52,700,000	0.4218 USD (USDLIBBBA3M)			14,649	(27,616)		(27,616)	(27,616)				360,277		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/31/2013	11/04/2018		120,700,000	1.4178 USD (USDLIBBBA3M)			223,894	(1,819,744)		(1,819,744)	(1,819,744)				1,337,796		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/31/2013	11/04/2033		59,000,000	USDLIBBBA3M (3.3992 USD)			(294,538)	3,395,259		3,395,259	3,395,259				1,323,670		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/31/2013	11/04/2023		59,200,000	2.6478 USD (USDLIBBBA3M)			225,106	(2,207,874)		(2,207,874)	(2,207,874)				935,384		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2028		31,500,000	3.1718 USD (USDLIBBBA3M)			145,912	(1,556,974)		(1,556,974)	(1,556,974)				611,236		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2043		56,800,000	USDLIBBBA3M (3.5742 USD)			(299,294)	3,627,025		3,627,025	3,627,025				1,562,717		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2015		52,700,000	0.4278 USD (USDLIBBBA3M)			15,149	(21,818)		(21,818)	(21,818)				360,277		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2023		59,200,000	2.6878 USD (USDLIBBBA3M)			228,855	(2,000,012)		(2,000,012)	(2,000,012)				935,384		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2028		31,500,000	3.2108 USD (USDLIBBBA3M)			147,857	(1,409,881)		(1,409,881)	(1,409,881)				611,236		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2043		56,800,000	USDLIBBBA3M (3.6022 USD)			(301,812)	3,339,419		3,339,419	3,339,419				1,562,717		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2018		120,700,000	1.4608 USD (USDLIBBBA3M)			232,111	(1,575,733)		(1,575,733)	(1,575,733)				1,337,796		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2033		59,000,000	USDLIBBBA3M (3.4332 USD)			(297,715)	3,104,753		3,104,753	3,104,753				1,323,670		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2023		59,200,000	2.7048 USD (USDLIBBBA3M)			230,449	(1,911,671)		(1,911,671)	(1,911,671)				935,384		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2028		31,500,000	3.2268 USD (USDLIBBBA3M)			148,655	(1,349,535)		(1,349,535)	(1,349,535)				611,236		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2043		56,800,000	USDLIBBBA3M (3.6162 USD)			(303,071)	3,195,616		3,195,616	3,195,616				1,562,717		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2015		52,700,000	0.4318 USD (USDLIBBBA3M)			15,483	(17,953)		(17,953)	(17,953)				360,277		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2018		120,700,000	1.4758 USD (USDLIBBBA3M)			234,978	(1,490,613)		(1,490,613)	(1,490,613)				1,337,796		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2033		59,000,000	USDLIBBBA3M (3.4532 USD)			(299,583)	2,933,867		2,933,867	2,933,867				1,323,670		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2043		56,800,000	USDLIBBBA3M (3.6102 USD)			(302,532)	3,257,246		3,257,246	3,257,246				1,562,717		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2015		52,700,000	0.4268 USD (USDLIBBBA3M)			15,066	(22,785)		(22,785)	(22,785)				360,277		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2018		120,700,000	1.4658 USD (USDLIBBBA3M)			233,067	(1,547,360)		(1,547,360)	(1,547,360)				1,337,796		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2023		59,200,000	2.6968 USD (USDLIBBBA3M)			229,699	(1,953,243)		(1,953,243)	(1,953,243)				935,384		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2028		31,500,000	3.2168 USD (USDLIBBBA3M)			148,156	(1,387,251)		(1,387,251)	(1,387,251)				611,236		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2033		59,000,000	USDLIBBBA3M (3.4392 USD)			(298,275)	3,053,487		3,053,487	3,053,487				1,323,670		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2028		29,600,000	3.2118 USD (USDLIBBBA3M)			138,986	(1,321,299)		(1,321,299)	(1,321,299)				574,368		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2015		49,600,000	0.4228 USD (USDLIBBBA3M)			13,865	(25,087)		(25,087)	(25,087)				339,085		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2018		113,600,000	1.4548 USD (USDLIBBBA3M)			217,379	(1,515,099)		(1,515,099)	(1,515,099)				1,259,102		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2023		55,700,000	2.6918 USD (USDLIBBBA3M)			215,678	(1,862,216)		(1,862,216)	(1,862,216)				880,083		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2033		55,500,000	USDLIBBBA3M (3.4312 USD)			(279,878)	2,936,653		2,936,653	2,936,653				1,245,148		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2043		53,500,000	USDLIBBBA3M (3.5992 USD)			(284,023)	3,174,433		3,174,433	3,174,433				1,471,925		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2015		10,000,000	0.427 USD (USDLIBBBA3M)			2,878	(4,329)		(4,329)	(4,329)				68,415		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2023		10,000,000	2.741 USD (USDLIBBBA3M)			38,873	(290,876)		(290,876)	(290,876)				158,026		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2018		25,000,000	1.493 USD (USDLIBBBA3M)			48,650	(288,148)		(288,148)	(288,148)				277,169		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2028		10,000,000	3.256 USD (USDLIBBBA3M)			46,885	(393,196)		(393,196)	(393,196)				194,061		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2018		25,000,000	USDLIBBBA3M (1.491 USD)			(48,572)	290,499		290,499	290,499				277,169		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2023		10,000,000	USDLIBBBA3M (2.742 USD)			(38,889)	289,998		289,998	289,998				158,026		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2028		10,000,000	USDLIBBBA3M (3.26 USD)			(46,947)	388,406		388,406	388,406				194,061		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2023		6,400,000	USDLIBBBA3M (2.758 USD)			(25,048)	176,610		176,610	176,610				101,137		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2033		8,300,000	USDLIBBBA3M (3.493 USD)			(41,974)	365,058		365,058	365,058				186,224		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2015		103,400,000	0.426 USD (USDLIBBBA3M)			62,054	(45,915)		(45,915)	(45,915)				707,407		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2016		8,000,000	0.713 USD (USDLIBBBA3M)			5,861	(20,441)		(20,441)	(20,441)				67,987		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2043		5,500,000	3.654 USD (USDLIBBBA3M)			29,192	(271,701)		(271,701)	(271,701)				151,326		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2018		4,900,000	1.5 USD (USDLIBBBA3M)			9,589	(54,864)		(54,864)	(54,864)				54,325		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2020		13,900,000	USDLIBBBA3M (2.145 USD)			(41,147)	259,761		259,761	259,761				183,185		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/04/2013	11/06/2023		10,000,000	USDLIBBBA3M (2.728 USD)			(37,974)	302,099		302,099	302,099				158,048		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/04/2013	11/06/2028		10,000,000	USDLIBBBA3M (3.252 USD)			(45,980)	397,783		397,783	397,783				194,079		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/04/2013	11/06/2043		10,000,000	USDLIBBBA3M (3.642 USD)			(51,938)	515,552		515,552	515,552				275,151		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/04/2013	11/06/2043		10,000,000	3.637 USD (USDLIBBBA3M)			51,862	(524,595)		(524,595)	(524,595)				275,151		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/04/2013	11/06/2023		10,000,000	2.729 USD (USDLIBBBA3M)			37,989	(301,221)		(301,221)	(301,221)				158,048		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/04/2013	11/06/2028		10,000,000	3.249 USD (USDLIBBBA3M)			45,934	(401,375)		(401,375)	(401,375)				194,079		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/05/2013	11/07/2023		10,000,000	USDLIBBBA3M (2.787 USD)			(38,173)	250,653		250,653	250,653				158,070		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/05/2013	11/07/2028		15,000,000	3.32 USD (USDLIBBBA3M)			69,253	(474,803)		(474,803)	(474,803)				291,145		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/05/2013	11/07/2023		10,000,000	2.796 USD (USDLIBBBA3M)			38,308	(242,751)		(242,751)	(242,751)				158,070		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/05/2013	11/07/2028		15,000,000	USDLIBBBA3M (3.314 USD)			(69,118)	485,581		485,581	485,581				291,145		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/06/2013	11/08/2023		15,000,000	USDLIBBBA3M (2.782 USD)			(56,066)	383,083		383,083	383,083				237,138		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/06/2013	11/08/2023		15,000,000	2.775 USD (USDLIBBBA3M)			55,912	(392,304)		(392,304)	(392,304)				237,138		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/06/2013	11/08/2015		15,000,000	USDLIBBBA3M (0.409 USD)			(3,662)	12,183		12,183	12,183				102,850		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/06/2013	11/08/2028		20,000,000	3.318 USD (USDLIBBBA3M)			90,537	(638,171)		(638,171)	(638,171)				388,230		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/06/2013	11/08/2033		20,000,000	3.545 USD (USDLIBBBA3M)			97,221	(728,562)		(728,562)	(728,562)				448,826		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/06/2013	11/08/2015		15,000,000	0.408 USD (USDLIBBBA3M)			3,640	(12,460)		(12,460)	(12,460)				102,850		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/06/2013	11/08/2028		20,000,000	USDLIBBBA3M (3.326 USD)			(90,773)	619,008		619,008	619,008				388,230		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/06/2013	11/08/2033		20,000,000	USDLIBBBA3M (3.551 USD)			(97,398)	711,177		711,177	711,177				448,826		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/07/2013	11/12/2023		15,000,000	USDLIBBBA3M (2.738 USD)			(50,924)	444,558		444,558	444,558				237,270		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/07/2013	11/12/2033		15,000,000	3.499 USD (USDLIBBBA3M)			66,461	(647,943)		(647,943)	(647,943)				336,712		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/07/2013	11/12/2043		15,000,000	3.676 USD (USDLIBBBA3M)			70,075	(681,506)		(681,506)	(681,506)				412,841		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/07/2013	11/12/2028		15,000,000	USDLIBBBA3M (3.277 USD)			(61,928)	554,357		554,357	554,357				291,280		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/07/2013	11/12/2033		15,000,000	USDLIBBBA3M (3.504 USD)			(66,563)	637,073		637,073	637,073				336,712		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/07/2013	11/12/2043		15,000,000	USDLIBBBA3M (3.682 USD)			(70,197)	665,225		665,225	665,225				412,841		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/07/2013	11/12/2028		15,000,000	3.27 USD (USDLIBBBA3M)			61,785	(566,941)		(566,941)	(566,941)				291,280		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/07/2013	11/12/2023		15,000,000	2.732 USD (USDLIBBBA3M)			50,801	(452,471)		(452,471)	(452,471)				237,270		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/08/2013	11/12/2023		2,000,000	2.869 USD (USDLIBBBA3M)			7,147	54,761		54,761	54,761				31,636		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/08/2013	11/12/2028		9,000,000	3.405 USD (USDLIBBBA3M)			38,725	(194,552)		(194,552)	(194,552)				174,768		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/08/2013	11/12/2023		10,000,000	USDLIBBBA3M (2.875 USD)			(35,814)	175,920		175,920	175,920				158,180		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/08/2013	11/12/2028		9,000,000	USDLIBBBA3M (3.403 USD)			(38,701)	196,710		196,710	196,710				174,768		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/08/2013	11/12/2028		8,000,000	3.404 USD (USDLIBBBA3M)			34,411	(173,894)		(173,894)	(173,894)				155,349		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/08/2013	11/12/2018		8,000,000	1.536 USD (USDLIBBBA3M)			14,071	(78,395)		(78,395)	(78,395)				88,869		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/08/2013	11/12/2023		8,000,000	2.867 USD (USDLIBBBA3M)			28,564	(146,363)		(146,363)	(146,363)				126,544		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/08/2013	11/12/2033		8,000,000	3.626 USD (USDLIBBBA3M)			36,829	(198,307)		(198,307)	(198,307)				179,580		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/08/2013	11/12/2043		8,000,000	3.797 USD (USDLIBBBA3M)			38,691	(188,354)		(188,354)	(188,354)				220,182		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/08/2013	11/12/2028		8,000,000	USDLIBBBA3M (3.4 USD)			(34,368)	177,729		177,729	177,729				155,349		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/08/2013	11/12/2018		8,000,000	USDLIBBBA3M (1.54 USD)			(14,114)	76,885		76,885	76,885				88,869		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/08/2013	11/12/2033		8,000,000	USDLIBBBA3M (3.621 USD)			(36,774)	204,104		204,104	204,104				179,580		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/08/2013	11/12/2043		8,000,000	USDLIBBBA3M (3.79 USD)			(38,614)	198,485		198,485	198,485				220,182		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/12/2013	11/14/2023		20,000,000	2.884 USD (USDLIBBBA3M)			68,924	(336,249)		(336,249)	(336,249)				316,447		005

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/12/2013	11/14/2033		15,000,000	3.632 USD (USDLIBBBA3M)			66,342	(358,353)		(358,353)	(358,353)				336,758		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/12/2013	11/14/2028		20,000,000	3.412 USD (USDLIBBBA3M)			82,711	(415,460)		(415,460)	(415,460)				388,444		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/12/2013	11/14/2043		20,000,000	3.8 USD (USDLIBBBA3M)			92,842	(459,883)		(459,883)	(459,883)				550,505		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/12/2013	11/14/2033		15,000,000	USDLIBBBA3M (3.632 USD)			(66,342)	358,353		358,353	358,353				336,758		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/12/2013	11/14/2043		20,000,000	USDLIBBBA3M (3.804 USD)			(92,947)	445,408		445,408	445,408				550,505		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/12/2013	11/14/2023		20,000,000	USDLIBBBA3M (2.882 USD)			(68,872)	339,767		339,767	339,767				316,447		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/12/2013	11/14/2028		20,000,000	USDLIBBBA3M (3.413 USD)			(82,737)	413,063		413,063	413,063				388,444		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/18/2013	11/20/2023		12,100,000	USDLIBBBA3M (2.738 USD)			(34,381)	361,811		361,811	361,811				191,610		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/18/2013	11/20/2043		8,800,000	USDLIBBBA3M (3.667 USD)			(34,315)	414,145		414,145	414,145				242,289		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/18/2013	11/20/2023		12,100,000	2.733 USD (USDLIBBBA3M)			34,312	(367,139)		(367,139)	(367,139)				191,610		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/18/2013	11/20/2043		8,800,000	3.662 USD (USDLIBBBA3M)			34,265	(422,107)		(422,107)	(422,107)				242,289		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/19/2013	11/21/2023		11,200,000	USDLIBBBA3M (2.736 USD)			(30,998)	337,375		337,375	337,375				177,382		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/19/2013	11/21/2028		10,000,000	USDLIBBBA3M (3.274 USD)			(33,655)	374,759		374,759	374,759				194,347		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/19/2013	11/21/2033		12,700,000	USDLIBBBA3M (3.499 USD)			(45,916)	549,416		549,416	549,416				285,260		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/19/2013	11/21/2043		10,500,000	USDLIBBBA3M (3.673 USD)			(39,992)	482,981		482,981	482,981				289,108		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/19/2013	11/21/2028		10,000,000	3.265 USD (USDLIBBBA3M)			33,555	(385,556)		(385,556)	(385,556)				194,347		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/19/2013	11/21/2033		12,700,000	3.493 USD (USDLIBBBA3M)			45,832	(560,467)		(560,467)	(560,467)				285,260		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/19/2013	11/21/2043		10,500,000	3.664 USD (USDLIBBBA3M)			39,887	(500,085)		(500,085)	(500,085)				289,108		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/19/2013	11/21/2023		11,200,000	2.73 USD (USDLIBBBA3M)			30,923	(343,294)		(343,294)	(343,294)				177,382		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/21/2013	11/25/2018		20,000,000	1.464 USD (USDLIBBBA3M)			24,396	(276,390)		(276,390)	(276,390)				222,985		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/21/2013	11/25/2028		20,000,000	3.407 USD (USDLIBBBA3M)			63,256	(433,468)		(433,468)	(433,468)				388,837		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/21/2013	11/25/2023		20,000,000	2.862 USD (USDLIBBBA3M)			52,356	(385,777)		(385,777)	(385,777)				316,930		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/21/2013	11/25/2018		20,000,000	USDLIBBBA3M (1.472 USD)			(24,556)	268,783		268,783	268,783				222,985		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/21/2013	11/25/2023		20,000,000	USDLIBBBA3M (2.865 USD)			(52,416)	380,485		380,485	380,485				316,930		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/21/2013	11/25/2028		20,000,000	USDLIBBBA3M (3.41 USD)			(63,316)	426,264		426,264	426,264				388,837		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/25/2013	11/27/2033		8,100,000	USDLIBBBA3M (3.567 USD)			(25,430)	271,199		271,199	271,199				182,012		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/25/2013	11/27/2028		8,900,000	USDLIBBBA3M (3.345 USD)			(26,076)	258,828		258,828	258,828				173,064		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/25/2013	11/27/2033		8,100,000	3.566 USD (USDLIBBBA3M)			25,423	(272,374)		(272,374)	(272,374)				182,012		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/25/2013	11/27/2028		8,900,000	3.341 USD (USDLIBBBA3M)			26,042	(263,103)		(263,103)	(263,103)				173,064		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/02/2013	12/04/2023		10,900,000	USDLIBBBA3M (2.887 USD)			(21,576)	188,871		188,871	188,871				172,942		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/02/2013	12/04/2028		18,800,000	USDLIBBBA3M (3.419 USD)			(44,715)	382,637		382,637	382,637				365,809		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/02/2013	12/04/2023		10,900,000	2.882 USD (USDLIBBBA3M)			21,535	(193,686)		(193,686)	(193,686)				172,942		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/02/2013	12/04/2028		18,800,000	3.416 USD (USDLIBBBA3M)			44,673	(389,415)		(389,415)	(389,415)				365,809		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/06/2013	12/10/2028		17,000,000	3.471 USD (USDLIBBBA3M)			31,919	(242,196)		(242,196)	(242,196)				330,967		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/06/2013	12/10/2028		17,000,000	USDLIBBBA3M (3.475 USD)			(31,958)	234,016		234,016	234,016				330,967		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/11/2013	12/13/2028		10,900,000	USDLIBBBA3M (3.412 USD)			(17,193)	233,056		233,056	233,056				212,266		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/11/2013	12/13/2028		10,900,000	3.413 USD (USDLIBBBA3M)			17,198	(231,744)		(231,744)	(231,744)				212,266		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/11/2013	12/13/2023		10,200,000	USDLIBBBA3M (2.878 USD)			(13,365)	188,431		188,431	188,431				162,036		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/11/2013	12/13/2028		9,900,000	USDLIBBBA3M (3.402 USD)			(15,566)	223,586		223,586	223,586				192,792		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/11/2013	12/13/2023		10,200,000	2.872 USD (USDLIBBBA3M)			13,334	(193,849)		(193,849)	(193,849)				162,036		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/11/2013	12/13/2028		9,900,000	3.397 USD (USDLIBBBA3M)			15,541	(229,542)		(229,542)	(229,542)				192,792		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/11/2013	12/13/2033		10,400,000	3.606 USD (USDLIBBBA3M)			17,413	(291,333)		(291,333)	(291,333)				233,952		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/11/2013	12/13/2043		10,900,000	3.761 USD (USDLIBBBA3M)			19,095	(328,527)		(328,527)	(328,527)				300,424		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/11/2013	12/13/2033		10,400,000	USDLIBBBA3M (3.612 USD)			(17,444)	282,266		282,266	282,266				233,952		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/11/2013	12/13/2043		10,900,000	USDLIBBBA3M (3.765 USD)			(19,116)	320,629		320,629	320,629				300,424		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/13/2013	12/17/2028		5,800,000	3.439 USD (USDLIBBBA3M)			7,168	(106,206)		(106,206)	(106,206)				112,990		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/13/2013	12/17/2015		37,500,000	0.426 USD (USDLIBBBA3M)			2,402	(34,323)		(34,323)	(34,323)				264,427		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/13/2013	12/17/2018		18,700,000	USDLIBBBA3M (1.626 USD)			(9,925)	131,450		131,450	131,450				209,768		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/13/2013	12/17/2033		9,200,000	3.642 USD (USDLIBBBA3M)			12,096	(210,954)		(210,954)	(210,954)				207,014		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/13/2013	12/17/2043		10,000,000	3.782 USD (USDLIBBBA3M)			13,692	(264,128)		(264,128)	(264,128)				275,668		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/13/2013	12/17/2033		9,200,000	USDLIBBBA3M (3.648 USD)			(12,117)	202,929		202,929	202,929				207,014		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/13/2013	12/17/2015		37,500,000	USDLIBBBA3M (0.428 USD)			(2,432)	32,860		32,860	32,860				264,427		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/13/2013	12/17/2018		18,700,000	1.625 USD (USDLIBBBA3M)			9,917	(132,349)		(132,349)	(132,349)				209,768		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/13/2013	12/17/2028		5,800,000	USDLIBBBA3M (3.445 USD)			(7,181)	102,016		102,016	102,016				112,990		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/13/2013	12/17/2043		10,000,000	USDLIBBBA3M (3.787 USD)			(13,711)	255,068		255,068	255,068				275,668		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/18/2013	12/20/2028		10,000,000	USDLIBBBA3M (3.464 USD)			(9,767)	152,864		152,864	152,864				194,865		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/18/2013	12/20/2028		10,000,000	3.463 USD (USDLIBBBA3M)			9,764	(154,068)		(154,068)	(154,068)				194,865		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/19/2013	12/23/2023		20,000,000	2.991 USD (USDLIBBBA3M)			12,064	(179,956)		(179,956)	(179,956)				318,154		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/19/2013	12/23/2028		30,000,000	3.492 USD (USDLIBBBA3M)			21,436	(361,336)		(361,336)	(361,336)				584,754		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/19/2013	12/23/2033		20,000,000	3.69 USD (USDLIBBBA3M)			15,171	(318,444)		(318,444)	(318,444)				450,216		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/19/2013	12/23/2043		10,000,000	3.817 USD (USDLIBBBA3M)			7,868	(200,186)		(200,186)	(200,186)				275,744		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/19/2013	12/23/2018		10,000,000	USDLIBBBA3M (1.691 USD)			(3,143)	41,128		41,128	41,128				112,361		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/19/2013	12/23/2023		20,000,000	USDLIBBBA3M (2.995 USD)			(12,082)	172,851		172,851	172,851				318,154		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/19/2013	12/23/2028		30,000,000	USDLIBBBA3M (3.493 USD)			(21,443)	357,720		357,720	357,720				584,754		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/19/2013	12/23/2033		20,000,000	USDLIBBBA3M (3.69 USD)			(15,171)	318,444		318,444	318,444				450,216		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/19/2013	12/23/2043		10,000,000	USDLIBBBA3M (3.82 USD)			(7,874)	194,749		194,749	194,749				275,744		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/19/2013	12/23/2018		10,000,000	1.683 USD (USDLIBBBA3M)			3,125	(44,988)		(44,988)	(44,988)				112,361		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/24/2013	12/30/2015		60,000,000	USDLIBBBA3M (0.495 USD)			(2)	(13,272)		(13,272)	(13,272)				426,907		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/24/2013	12/30/2018		10,000,000	1.777 USD (USDLIBBBA3M)			356	(2,203)		(2,203)	(2,203)				112,577		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/24/2013	12/30/2023		20,000,000	3.04 USD (USDLIBBBA3M)			1,415	(92,554)		(92,554)	(92,554)				318,460		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/24/2013	12/30/2043		30,000,000	3.847 USD (USDLIBBBA3M)			2,794	(430,558)		(430,558)	(430,558)				827,496		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/24/2013	12/30/2028		30,000,000	3.525 USD (USDLIBBBA3M)			2,526	(239,951)		(239,951)	(239,951)				585,128		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/24/2013	12/30/2033		20,000,000	3.719 USD (USDLIBBBA3M)			1,792	(232,408)		(232,408)	(232,408)				450,432		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/24/2013	12/30/2015		60,000,000	0.489 USD (USDLIBBBA3M)			(8)	6,117		6,117	6,117				426,907		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/24/2013	12/30/2023		20,000,000	USDLIBBBA3M (3.043 USD)			(1,416)	87,222		87,222	87,222				318,460		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/24/2013	12/30/2028		30,000,000	USDLIBBBA3M (3.528 USD)			(2,529)	229,097		229,097	229,097				585,128		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/24/2013	12/30/2018		10,000,000	USDLIBBBA3M (1.785 USD)			(359)	(1,671)		(1,671)	(1,671)				112,577		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/24/2013	12/30/2033		20,000,000	USDLIBBBA3M (3.721 USD)			(1,793)	226,586		226,586	226,586				450,432		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/24/2013	12/30/2043		30,000,000	USDLIBBBA3M (3.848 USD)			(2,795)	425,118		425,118	425,118				827,496		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/26/2013	12/30/2028		20,000,000	USDLIBBBA3M (3.55 USD)			(1,698)	99,719		99,719	99,719				390,085		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/26/2013	12/30/2033		15,000,000	USDLIBBBA3M (3.751 USD)			(1,357)	104,476		104,476	104,476				337,824		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/26/2013	12/30/2043		15,000,000	USDLIBBBA3M (3.885 USD)			(1,413)	111,945		111,945	111,945				413,748		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/26/2013	12/30/2023		15,000,000	USDLIBBBA3M (3.056 USD)			(1,068)	48,123		48,123	48,123				238,845		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/26/2013	12/30/2023		15,000,000	3.054 USD (USDLIBBBA3M)			1,067	(50,790)		(50,790)	(50,790)				238,845		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/26/2013	12/30/2028		20,000,000	3.548 USD (USDLIBBBA3M)			1,697	(104,543)		(104,543)	(104,543)				390,085		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/26/2013	12/30/2033		15,000,000	3.743 USD (USDLIBBBA3M)			1,354	(121,942)		(121,942)	(121,942)				337,824		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/26/2013	12/30/2043		15,000,000	3.873 USD (USDLIBBBA3M)			1,408	(144,589)		(144,589)	(144,589)				413,748		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/27/2013	12/31/2028		10,000,000	3.561 USD (USDLIBBBA3M)			921	(34,827)		(34,827)	(34,827)				195,061		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/27/2013	12/31/2028		10,000,000	USDLIBBBA3M (3.565 USD)			(922)	30,001		30,001	30,001				195,061		005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												(2,513,020)	(313,138,679)	XXX	(313,138,679)	(201,218,537)				970,667,569	XXX	XXX
Credit Default Swap - Purchased Protection on Weyerhaeuser Co	962166AS3	N/A	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/18/2008	12/20/2018		2,000,000	(2.1 USD)			(42,583)	(97,161)		(97,161)	(32,378)					2	006
0929999. Subtotal - Swaps - Hedging Other - Credit Default												(42,583)	(97,161)	XXX	(97,161)	(32,378)					XXX	XXX
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange														XXX							XXX	XXX
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	02/08/2013	03/01/2014		182,638,031	USDLIBBBA1M (LBUSTRUU Index)			399,871	1,032,104		1,032,104	1,032,104				372,808		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/11/2013	05/01/2014		97,644,492	USDLIBBBA1M (LBUSTRUU Index)			153,380	551,798		551,798	551,798				283,047		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/16/2013	06/01/2014		19,887,830	USDLIBBBA1M (LBUSTRUU Index)			24,809	112,388		112,388	112,388				64,614		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/16/2013	06/01/2014		188,934,383	USDLIBBBA1M (LBUSTRUU Index)			235,688	1,067,686		1,067,686	1,067,686				613,835		003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2013	01/16/2014		57,253,041	USDLIBBBA1M (GDDUEAFE Index)			178,477	(3,092,976)		(3,092,976)	(3,092,976)				60,350		003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/11/2013	01/16/2014		25,456,584	USDLIBBBA1M (SPTR Index)			56,580	(1,068,096)		(1,068,096)	(1,068,096)				26,834		003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/11/2013	01/16/2014		238,655,475	USDLIBBBA1M (SPTR Index)			530,439	(10,013,400)		(10,013,400)	(10,013,400)				251,565		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/11/2013	01/16/2014		3,582,194	USDLIBBBA1M (SPTRMDCP Index)			4,916	(149,996)		(149,996)	(149,996)				3,776		003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/11/2013	01/16/2014		35,821,940	USDLIBBBA1M (SPTRMDCP Index)			49,157	(1,499,960)		(1,499,960)	(1,499,960)				37,760		003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2013	01/16/2014		3,862,092	USDLIBBBA1M (RU20INTR Index)			(5,131)	(200,926)		(200,926)	(200,926)				4,071		003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2013	01/16/2014		11,586,276	USDLIBBBA1M (RU20INTR Index)			(15,392)	(602,777)		(602,777)	(602,777)				12,213		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/12/2013	02/18/2014		10,709,946	USDLIBBBA1M (SPTRMDCP Index)			13,934	(486,624)		(486,624)	(486,624)				19,756		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/12/2013	02/18/2014		35,699,820	USDLIBBBA1M (SPTRMDCP Index)			46,447	(1,622,080)		(1,622,080)	(1,622,080)				65,854		003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/12/2013	02/18/2014		12,729,320	USDLIBBBA1M (SPTR Index)			27,347	(533,020)		(533,020)	(533,020)				23,481		003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/12/2013	02/18/2014		20,525,456	USDLIBBBA1M (RU20INTR Index)			(6,423)	(1,143,972)		(1,143,972)	(1,143,972)				37,863		003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZ0031MB27	08/12/2013	02/18/2014		63,756,230	USDLIBBBA1M (GDDUEAFE Index)			171,734	(3,294,900)		(3,294,900)	(3,294,900)				117,609		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	09/12/2013	03/17/2014		17,849,910	USDLIBBBA1M (SPTRMDCP Index)			14,630	(811,040)		(811,040)	(811,040)				41,007		003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2013	03/17/2014		79,695,288	USDLIBBBA1M (GDDUEAFE Index)			166,469	(4,118,625)		(4,118,625)	(4,118,625)				183,087		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/16/2013	03/31/2014		90,866,500	USDLIBBBA1M (LBUSTRUU Index)			39,260	513,495		513,495	513,495				227,166		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/16/2013	03/31/2014		67,241,210	USDLIBBBA1M (LBUSTRUU Index)			29,052	379,986		379,986	379,986				168,103		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/16/2013	03/31/2014		9,086,650	USDLIBBBA1M (LBUSTRUU Index)			3,874	51,350		51,350	51,350				22,717		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/09/2013	02/01/2014		145,386,400	USDLIBBBA1M (LBUSTRUU Index)			40,421	821,592		821,592	821,592				216,729		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/09/2013	07/01/2014		90,866,500	USDLIBBBA1M (LBUSTRUU Index)			25,263	513,495		513,495	513,495				323,041		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/09/2013	08/01/2014		90,866,500	USDLIBBBA1M (LBUSTRUU Index)			25,263	513,495		513,495	513,495				349,472		003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZ0031MB27	10/10/2013	04/16/2014		14,201,574	USDLIBBBA1M (GDDUEAFE Index)			17,347	(549,674)		(549,674)	(549,674)				38,531		003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZ0031MB27	10/10/2013	04/16/2014		142,015,742	USDLIBBBA1M (GDDUEAFE Index)			173,472	(5,496,744)		(5,496,744)	(5,496,744)				385,308		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014		1,784,565	USDLIBBBA1M (SPTRMDCP Index)			931	(81,530)		(81,530)	(81,530)				4,842		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014		26,768,475	USDLIBBBA1M (SPTRMDCP Index)			13,972	(1,222,950)		(1,222,950)	(1,222,950)				72,627		003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014		49,967,820	USDLIBBBA1M (SPTRMDCP Index)			26,081	(2,282,840)		(2,282,840)	(2,282,840)				135,570		003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014		28,741,680	USDLIBBBA1M (SPTR Index)			25,023	(1,098,585)		(1,098,585)	(1,098,585)				77,980		003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014		31,935,200	USDLIBBBA1M (SPTR Index)			27,803	(1,220,650)		(1,220,650)	(1,220,650)				86,645		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	05/15/2014		1,784,991	USDLIBBBA1M (SPTRMDCP Index)			704	(81,104)		(81,104)	(81,104)				5,465		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	05/15/2014		23,204,883	USDLIBBBA1M (SPTRMDCP Index)			9,154	(1,054,352)		(1,054,352)	(1,054,352)				71,050		003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	05/15/2014		15,911,650	USDLIBBBA1M (SPTR Index)			8,853	(666,275)		(666,275)	(666,275)				48,719		003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	05/15/2014		70,011,260	USDLIBBBA1M (SPTR Index)			38,954	(2,931,610)		(2,931,610)	(2,931,610)				214,365		003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	08/15/2014		70,011,260	USDLIBBBA1M (SPTR Index)			39,593	(2,931,610)		(2,931,610)	(2,931,610)				277,971		003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	05/15/2014		25,656,820	USDLIBBBA1M (RU20INTR Index)			(950)	(1,429,965)		(1,429,965)	(1,429,965)				78,558		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/13/2013	12/01/2014		67,241,210	USDLIBBBA1M (LBUSTRUU Index)			9,559	379,986		379,986	379,986				324,322		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/13/2013	09/01/2014		49,976,575	USDLIBBBA1M (LBUSTRUU Index)			7,105	282,422		282,422	282,422				205,722		003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/11/2013	06/16/2014		63,870,400	USDLIBBBA1M (SPTR Index)			4,730	(2,441,300)		(2,441,300)	(2,441,300)				217,509		003
0949999. Subtotal - Swaps - Hedging Other - Total Return												2,612,400	(45,907,784)	XXX	(45,907,784)	(45,907,784)				5,771,941	XXX	XXX
0959999. Subtotal - Swaps - Hedging Other - Other														XXX							XXX	XXX
0969999. Subtotal - Swaps - Hedging Other												56,797	(359,143,624)	XXX	(359,143,624)	(247,158,698)				976,439,510	XXX	XXX
0979999. Subtotal - Swaps - Replication - Interest Rate														XXX							XXX	XXX
																						0
0989999. Subtotal - Swaps - Replication - Credit Default														XXX							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														XXX							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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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
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												(4,135,119)	(313,138,679)	XXX	(315,591,279)	(201,218,537)				970,910,276	XXX	XXX
1169999. Total Swaps - Credit Default												(42,583)	(97,161)	XXX	(97,161)	(32,378)					XXX	XXX
1179999. Total Swaps - Foreign Exchange												1,178,757	(16,531,974)	XXX	(22,695,030)		(14,402,962)			4,545,075	XXX	XXX
1189999. Total Swaps - Total Return												2,612,400	(45,907,784)	XXX	(45,907,784)	(45,907,784)				5,771,941	XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps												(386,545)	(375,675,598)	XXX	(384,291,254)	(247,158,698)	(14,402,962)			981,227,292	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												(443,342)	(16,531,974)	XXX	(25,147,630)		(14,402,962)			4,787,782	XXX	XXX
1409999. Subtotal - Hedging Other										582,658,809	125,159,802	56,797	(15,906,871)	XXX	(15,906,871)	(634,455,817)				1,459,306,664	XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										582,658,809	125,159,802	(386,545)	(32,438,845)	XXX	(41,054,501)	(634,455,817)	(14,402,962)			1,464,094,446	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
001	Rebalances portfolio duration
002	Manages cash flow risk
003	Hedges the equity risk of a liability
004	Hedges the interest rate risk of an asset
005	Hedges the interest rate risk of a liability
006	Hedges the credit risk of an asset
007	Replication income generation
008	Hedges the currency risk of an asset
009	Hedges the currency risk of a liability

(b)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants																	XXX							XXX
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options																	XXX							XXX
0039999. Subtotal - Purchased Options - Hedging Effective - Caps																	XXX							XXX
0049999. Subtotal - Purchased Options - Hedging Effective - Floors																	XXX							XXX
0059999. Subtotal - Purchased Options - Hedging Effective - Collars																	XXX							XXX
0069999. Subtotal - Purchased Options - Hedging Effective - Other																	XXX							XXX
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	DER-Deutsche Bk	7LTWFZYICNSX8D621K86	04/17/2012	03/28/2013	03/28/2013	Expiration	514,876	1287.61 - 1417.99	57,394		94,138				(14,741)			36,744			003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	DER-Deutsche Bk	7LTWFZYICNSX8D621K86	04/17/2012	03/28/2013	03/28/2013	Expiration	514,876	1287.61 - 1417.99	48,666		89,010				(10,140)			40,344			003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	DER-Deutsche Bk	7LTWFZYICNSX8D621K86	04/17/2012	03/28/2013	03/28/2013	Expiration	641,593	1347.59 - 1446.52	1,091,881		2,302,926				(77,348)			1,211,046			003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	DER-Barclays	G5GSEF7VJP5I70UK5573	07/17/2012	06/28/2013	06/28/2013	Expiration	1,983,702	1310.65 - 1441.17	96,237		181,542				(23,713)			85,305			003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	DER-Barclays	G5GSEF7VJP5I70UK5573	07/17/2012	06/28/2013	06/28/2013	Expiration	26,348,518	1362.16 - 1430.74	1,268,847		2,533,998				(313,905)			1,265,152			003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	DER-Deutsche Bk	7LTWFZYICNSX8D621K86	10/16/2012	09/30/2013	09/30/2013	Expiration	2,161,263	1287.61 - 1417.99	123,415		213,415				7,897			90,000			003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	DER-Deutsche Bk	7LTWFZYICNSX8D621K86	10/16/2012	09/30/2013	09/30/2013	Expiration	47,495,849	1362.16 - 1430.74	1,131,290		2,220,951				128,211			1,089,661			003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	DER-Bank of America	B4TYDEB6GKMZ0031MB27	01/15/2013	12/31/2013	12/31/2013	Expiration	5,422,360	1403.18 - 1478.75	140,851		242,717				101,866			101,866			003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	DER-Bank of America	B4TYDEB6GKMZ0031MB27	01/15/2013	12/31/2013	12/31/2013	Expiration	63,673,186	1426.19 - 1490.25	1,343,099		2,425,681				1,082,582			1,082,582			003
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												3,817,729	1,483,950	10,304,379			XXX	(303,740)			5,002,700			XXX
Equity Basket Options PUT - Sellback	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	DER-Barclays	G5GSEF7VJP5I70UK5573	09/17/2012	06/28/2013	06/28/2013	Expiration	427,527,550	1460	73,619,500		56,632,150				(1,410,538)			(16,987,350)			003
Equity Basket Options PUT - Sellback	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	DER-Barclays	G5GSEF7VJP5I70UK5573	12/10/2012	03/18/2013	03/18/2013	Expiration	379,366,540	1415	14,483,700						1,974,540			(14,483,700)			003
Equity Basket Options PUT - Moderate Aggressive	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-Deutsche Bk	7LTWFZYICNSX8D621K86	02/28/2006	04/10/2013	04/10/2013	Expiration	11,332,180	1310.81	963,011						853,423			(963,011)			003
Equity Basket Options PUT - Moderate Aggressive	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-Deutsche Bk	7LTWFZYICNSX8D621K86	02/28/2006	03/28/2013	03/28/2013	Expiration	21,544,120	1301.63	1,831,526						1,438,044			(1,831,526)			003
Equity Basket Options PUT - Moderate Aggressive	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-Deutsche Bk	7LTWFZYICNSX8D621K86	02/28/2006	03/28/2013	03/28/2013	Expiration	13,390,206	1271.02	1,045,412						974,331			(1,045,412)			003
S&P 400 Index PUT	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-JPM Chase Bk	7H6GLXDRUGQFU57RNE97	07/27/2006	06/28/2013	06/28/2013	Expiration	5,204,766	1113.68	371,687						333,938			(371,687)			003
Equity Basket Options PUT	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-JPM Chase Bk	7H6GLXDRUGQFU57RNE97	07/27/2006	06/28/2013	06/28/2013	Expiration	654,632	1413.3	57,897						43,411			(57,897)			003
Equity Basket Options PUT - Moderate	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-JPM Chase Bk	7H6GLXDRUGQFU57RNE97	07/27/2006	06/28/2013	06/28/2013	Expiration	18,374,801	1274.76	934,840						833,660			(934,840)			003
Equity Basket Options PUT - Moderate Aggressive	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-JPM Chase Bk	7H6GLXDRUGQFU57RNE97	07/27/2006	06/28/2013	06/28/2013	Expiration	20,356,049	1323.64	1,686,563						1,227,473			(1,686,563)			003
Equity Basket Options PUT - Balanced	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-Merrill Intl	G6DZP1UYGU9STUHRDP48	07/07/2008	06/28/2013	06/28/2013	Expiration	47,217,726	1364.97	4,415,021						4,069,046			(4,415,021)			003
Equity Basket Options PUT - Balanced	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-Deutsche Bk	7LTWFZYICNSX8D621K86	05/08/2008	06/28/2013	06/28/2013	Expiration	16,581,864	1363.97	1,292,733						1,059,043			(1,292,733)			003
Equity Basket Options PUT - Balanced	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-Deutsche Bk	7LTWFZYICNSX8D621K86	05/08/2008	06/28/2013	06/28/2013	Expiration	17,729,918	1393.65	1,464,532						1,078,156			(1,464,532)			003
Equity Basket Options PUT - Balanced	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-JPM Chase Bk	7H6GLXDRUGQFU57RNE97	05/16/2008	03/31/2013	03/31/2013	Expiration	14,170,486	1413.45	1,208,715						908,675			(1,208,715)			003
Equity Basket Options PUT - Balanced	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-JPM Chase Bk	7H6GLXDRUGQFU57RNE97	05/16/2008	03/31/2013	03/31/2013	Expiration	33,882,274	1322.36	2,145,894						2,068,106			(2,145,894)			003
Equity Basket Options PUT - Balanced	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-JPM Chase Bk	7H6GLXDRUGQFU57RNE97	07/15/2008	06/28/2013	06/28/2013	Expiration	16,873,309	1414.46	1,940,001						1,452,284			(1,940,001)			003
Equity Basket Options PUT - Balanced	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-JPM Chase Bk	7H6GLXDRUGQFU57RNE97	07/15/2008	06/28/2013	06/28/2013	Expiration	12,343,523	1357.53	1,204,362						1,048,959			(1,204,362)			003
Equity Basket Options PUT - Sellback	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	DER-Goldman Sachs Intl	W22LRO1WP2IHZNBB6K528	01/31/2012	01/31/2013	01/31/2013	Expiration	499,166,500	1315	80,712,900		40,837,944				30,871,410			(39,874,956)			003
Equity Basket Options PUT - Moderate	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	DER-Morgan Intl	G6DZP1UYGU9STUHRDP48	02/10/2012	02/15/2013	02/15/2013	Expiration	570,476,000	1350	97,268,000		51,053,952				31,548,120			(46,214,048)			003
Equity Basket Options PUT - Moderate Aggressive	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/26/2006	09/30/2013	09/30/2013	Expiration	35,090,690	1347.13	2,606,740						1,285,816			(2,606,740)			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 400 Index PUT	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-Deutsche Bk 7LTWFZYICNSX8D621K86	10/16/2006	09/30/2013	09/30/2013	Expiration		4,311,515	1102.61	219,258						158,763			(219,258)			003
Equity Basket Options PUT	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-Deutsche Bk 7LTWFZYICNSX8D621K86	10/16/2006	09/30/2013	09/30/2013	Expiration		766,806	1426.39	60,408						32,822			(60,408)			003
Equity Basket Options PUT - Moderate	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-Deutsche Bk 7LTWFZYICNSX8D621K86	10/16/2006	09/30/2013	09/30/2013	Expiration		16,797,301	1279.85	732,551						554,392			(732,551)			003
Equity Basket Options PUT - Moderate Aggressive	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-Deutsche Bk 7LTWFZYICNSX8D621K86	10/16/2006	09/30/2013	09/30/2013	Expiration		11,790,693	1280.57	764,472						491,087			(764,472)			003
Equity Basket Options PUT - Balanced	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-Barclays G5GSEF7VJP5I70UK5573	02/02/2010	12/31/2013	12/31/2013	Expiration		55,936,661	1133.19	3,219,975						3,150,432			(3,219,975)			003
Equity Basket Options PUT - Balanced	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-Barclays G5GSEF7VJP5I70UK5573	02/02/2010	12/31/2013	12/31/2013	Expiration		79,447,280	1057.08	3,170,178						3,141,959			(3,170,178)			003
S&P 400 Index PUT	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-JPM Chase Bk 7H6GLXDRUG0FU57RNE97	01/15/2004	12/31/2013	12/31/2013	Expiration		1,642,700	1080.79198	71,069						41,211			(71,069)			003
S&P 400 Index PUT	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-JPM Chase Bk 7H6GLXDRUG0FU57RNE97	01/15/2004	12/31/2013	12/31/2013	Expiration		2,693,617	713.949039	38,997						33,693			(38,997)			003
Equity Basket Options PUT	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-Morgan Intl 4PQUHN3JPFGFNF3BB653	01/15/2004	12/31/2013	12/31/2013	Expiration		2,752,653	728.84	53,340						50,985			(53,340)			003
Equity Basket Options PUT	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-Morgan Intl 4PQUHN3JPFGFNF3BB653	01/15/2004	12/31/2013	12/31/2013	Expiration		1,365,016	908.65	42,728						37,773			(42,728)			003
Equity Basket Options PUT	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-Morgan Intl 4PQUHN3JPFGFNF3BB653	01/15/2004	12/31/2013	12/31/2013	Expiration		1,363,954	1144.35	73,212						54,835			(73,212)			003
Equity Basket Options PUT	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-Morgan Intl 4PQUHN3JPFGFNF3BB653	01/15/2004	12/31/2013	12/31/2013	Expiration		1,014,195	1206.39	62,790						44,468			(62,790)			003
Equity Basket Options PUT - Moderate Aggressive	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-JPM Chase Bk 7H6GLXDRUG0FU57RNE97	08/30/2006	12/31/2013	12/31/2013	Expiration		29,984,450	1436.1	2,616,087						305,346			(2,616,087)			003
S&P 400 Index PUT	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-JPM Chase Bk 7H6GLXDRUG0FU57RNE97	01/23/2007	12/30/2013	12/30/2013	Expiration		4,433,697	1204.85	272,390						129,064			(272,390)			003
Equity Basket Options PUT - Moderate	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-JPM Chase Bk 7H6GLXDRUG0FU57RNE97	01/23/2007	12/30/2013	12/30/2013	Expiration		17,743,116	1355.3	819,981						263,507			(819,981)			003
Equity Basket Options PUT - Moderate Aggressive	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	DER-JPM Chase Bk 7H6GLXDRUG0FU57RNE97	01/23/2007	12/30/2013	12/30/2013	Expiration		19,927,490	1369.19	1,340,530						260,855			(1,340,530)			003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options												302,811,000		148,524,045			XXX	90,409,091			(154,286,954)			XXX
0109999. Subtotal - Purchased Options - Hedging Other - Caps																	XXX							XXX
0119999. Subtotal - Purchased Options - Hedging Other - Floors																	XXX							XXX
0129999. Subtotal - Purchased Options - Hedging Other - Collars																	XXX							XXX
0139999. Subtotal - Purchased Options - Hedging Other - Other																	XXX							XXX
0149999. Subtotal - Purchased Options - Hedging Other												306,628,729	1,483,950	158,828,424			XXX	90,105,351			(149,284,255)			XXX
0159999. Subtotal - Purchased Options - Replications - Call Options and Warrants																	XXX							XXX
0169999. Subtotal - Purchased Options - Replications - Put Options																	XXX							XXX
0179999. Subtotal - Purchased Options - Replications - Caps																	XXX							XXX
0189999. Subtotal - Purchased Options - Replications - Floors																	XXX							XXX
0199999. Subtotal - Purchased Options - Replications - Collars																	XXX							XXX
0209999. Subtotal - Purchased Options - Replications - Other																	XXX							XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0229999. Subtotal - Purchased Options - Income Generation - Call Options and Warrants																	XXX							XXX
0239999. Subtotal - Purchased Options - Income Generation - Put Options																	XXX							XXX
0249999. Subtotal - Purchased Options - Income Generation - Caps																	XXX							XXX
0259999. Subtotal - Purchased Options - Income Generation - Floors																	XXX							XXX
0269999. Subtotal - Purchased Options - Income Generation - Collars																	XXX							XXX
0279999. Subtotal - Purchased Options - Income Generation - Other																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants																	XXX							XXX
0309999. Subtotal - Purchased Options - Other - Put Options																	XXX							XXX
0319999. Subtotal - Purchased Options - Other - Caps																	XXX							XXX
0329999. Subtotal - Purchased Options - Other - Floors																	XXX							XXX
0339999. Subtotal - Purchased Options - Other - Collars																	XXX							XXX
0349999. Subtotal - Purchased Options - Other - Other																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants												3,817,729	1,483,950	10,304,379			XXX	(303,740)			5,002,700			XXX
0379999. Total Purchased Options - Put Options												302,811,000		148,524,045			XXX	90,409,091			(154,286,954)			XXX
0389999. Total Purchased Options - Caps																	XXX							XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other																	XXX							XXX
0429999. Total Purchased Options												306,628,729	1,483,950	158,828,424			XXX	90,105,351			(149,284,255)			XXX
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants																	XXX							XXX
0449999. Subtotal - Written Options - Hedging Effective - Put Options																	XXX							XXX
0459999. Subtotal - Written Options - Hedging Effective - Caps																	XXX							XXX
0469999. Subtotal - Written Options - Hedging Effective - Floors																	XXX							XXX
0479999. Subtotal - Written Options - Hedging Effective - Collars																	XXX							XXX
0489999. Subtotal - Written Options - Hedging Effective - Other																	XXX							XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants																	XXX							XXX
0519999. Subtotal - Written Options - Hedging Other - Put Options																	XXX							XXX
0529999. Subtotal - Written Options - Hedging Other - Caps																	XXX							XXX
0539999. Subtotal - Written Options - Hedging Other - Floors																	XXX							XXX
0549999. Subtotal - Written Options - Hedging Other - Collars																	XXX							XXX
0559999. Subtotal - Written Options - Hedging Other - Other																	XXX							XXX
0569999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0579999. Subtotal - Written Options - Replications - Call Options and Warrants																	XXX							XXX
0589999. Subtotal - Written Options - Replications - Put Options																	XXX							XXX
0599999. Subtotal - Written Options - Replications - Caps																	XXX							XXX
0609999. Subtotal - Written Options - Replications - Floors																	XXX							XXX
0619999. Subtotal - Written Options - Replications - Collars																	XXX							XXX
0629999. Subtotal - Written Options - Replications - Other																	XXX							XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants																	XXX							XXX
0659999. Subtotal - Written Options - Income Generation - Put Options																	XXX							XXX
0669999. Subtotal - Written Options - Income Generation - Caps																	XXX							XXX
0679999. Subtotal - Written Options - Income Generation - Floors																	XXX							XXX
0689999. Subtotal - Written Options - Income Generation - Collars																	XXX							XXX
0699999. Subtotal - Written Options - Income Generation - Other																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0719999. Subtotal - Written Options - Other - Call Options and Warrants																	XXX							XXX
0729999. Subtotal - Written Options - Other - Put Options																	XXX							XXX
0739999. Subtotal - Written Options - Other - Caps																	XXX							XXX
0749999. Subtotal - Written Options - Other - Floors																	XXX							XXX
0759999. Subtotal - Written Options - Other - Collars																	XXX							XXX
0769999. Subtotal - Written Options - Other - Other																	XXX							XXX
0779999. Subtotal - Written Options - Other																	XXX							XXX
0789999. Total Written Options - Call Options and Warrants																	XXX							XXX
0799999. Total Written Options - Put Options																	XXX							XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options																	XXX							XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan — 00-1101351	B 1-1	Interest	UBS AG BFM8T61CT2L10QEMIK50	10/25/2006	11/01/2013	11/01/2013	Maturity		9,200,000	USDLIBBA3M (5.28)				(383,088)									100 / 98.987
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 03141#AA4	D 1-1	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/07/2006	05/08/2013	05/08/2013	Maturity		15,000,000	USDLIBBA3M (5.445 USD)				(272,330)									005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan — 00-1001293	B 1-1	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	02/13/2003	05/01/2013	05/01/2013	Maturity		3,000,000	USDLIBBA3M (4.341 USD)				(40,388)									005
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 04877#AB6	D 1-1	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/12/2006	06/12/2013	06/12/2013	Maturity		10,000,000	USDLIBBA3M (5.272 USD)				(222,580)									005
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — 29364PAH6	D 1-1	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/15/2007	08/01/2013	08/01/2013	Maturity		5,000,000	USDLIBBA3M (5.632 USD)				(155,728)									005
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate															(1,074,114)		XXX							XXX
0869999. Subtotal - Swaps - Hedging Effective - Credit Default																	XXX							XXX
Pay Fixed EUR Receive Floating USD Currency Swap	AFS Bond — 7535033	D 1-1	Currency	Credit Suisse Intl E58DKGMJYYYJLN8C3868	04/03/2003	01/28/2013	01/28/2013	Maturity		6,438,000	USDLIBBA3M (7.25 EUR)				891,563	(44,726)			1,477,800		891,563			100 / 98.987
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond — 7535033	D 1-1	Currency	Credit Suisse Intl E58DKGMJYYYJLN8C3868	04/03/2003	01/28/2013	01/28/2013	Maturity		3,219,000	6.13 USD (7.25 EUR)				(817,366)	(12,231)			738,900		(817,366)			100 / 99.999
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond — H1089*AB0	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/31/2003	12/10/2013	12/10/2013	Maturity		750,638	5.81 USD (4.08 CHF)				(376,200)	(1,035)			341,781		(376,200)			100 / 99.999
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond — H1089*AB0	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/31/2003	12/10/2013	12/10/2013	Maturity		9,236,601	5.81 USD (4.08 CHF)				(4,629,140)	(12,740)			4,205,610		(4,629,140)			100 / 99.999
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond — H1089*AB0	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/31/2003	12/10/2013	12/10/2013	Maturity		3,002,552	5.81 USD (4.08 CHF)				(1,504,800)	(4,141)			1,367,122		(1,504,800)			100 / 99.999
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange														(6,435,943)	(74,874)		XXX		8,131,213		(6,435,943)			XXX
0889999. Subtotal - Swaps - Hedging Effective - Total Return																	XXX							XXX
0899999. Subtotal - Swaps - Hedging Effective - Other																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0909999. Subtotal - Swaps - Hedging Effective														(6,435,943)	(1,148,988)		XXX		8,131,213		(6,435,943)			XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/12/2010	03/18/2013	03/18/2013	Maturity		9,400,000	USDLIBBA3M (1.7632 USD)				(29,338)			29,293						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/07/2003	05/01/2013	05/01/2013	Maturity		3,000,000	USDLIBBA3M (4.42 USD)				(41,178)			41,009						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge		Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/11/2003	02/28/2013	02/28/2013	Maturity		428,571	USDLIBBA3M (3.95 USD)				(2,465)			2,462						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge		Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	02/23/2006	03/01/2013	03/01/2013	Maturity		22,214,504	USDLIBBA1M (4.993 USD)				(173,767)			172,114						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/22/2006	06/07/2013	06/07/2013	Maturity		3,000,000	USDLIBBA3M (5.479 USD)				(67,390)			67,028						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge		Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/11/2007	06/01/2013	06/01/2013	Maturity		5,000,000	USDLIBBA3M (5.488 USD)				(109,565)			108,990						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	01/29/2008	01/31/2013	01/31/2013	Maturity		100,540,000	3.55 USD (USDLIBBA3M)				261,313			(261,014)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2008	02/21/2013	02/21/2013	Maturity		6,720,000	USDLIBBA3M (3.745 USD)				(31,988)			31,946						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/11/2008	03/13/2013	03/13/2013	Maturity		15,500,000	3.57 USD (USDLIBBA3M)				101,209			(101,066)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	03/24/2008	03/26/2013	03/26/2013	Maturity		10,090,000	USDLIBBA3M (3.4625 USD)				(75,191)			75,079						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	03/31/2008	04/02/2013	04/02/2013	Maturity		51,010,000	3.302 USD (USDLIBBA3M)				385,981			(385,398)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/07/2008	04/09/2013	04/09/2013	Maturity		30,690,000	USDLIBBA3M (3.496 USD)				(266,277)			266,582						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/07/2008	04/09/2013	04/09/2013	Maturity		7,270,000	USDLIBBA3M (3.496 USD)				(63,077)			63,149						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	04/22/2008	04/24/2013	04/24/2013	Maturity		10,200,000	USDLIBBA3M (3.78 USD)				(111,264)			110,883						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	05/05/2008	05/07/2013	05/07/2013	Maturity		20,250,000	USDLIBBA3M (3.929 USD)				(257,186)			255,525						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2008	05/14/2013	05/14/2013	Maturity		20,070,000	USDLIBBA3M (3.746 USD)				(255,659)			253,863						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	05/19/2008	05/21/2013	05/21/2013	Maturity		15,900,000	USDLIBBA3M (3.8822 USD)				(221,669)			220,116						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	06/03/2008	06/05/2013	06/05/2013	Maturity		9,120,000	USDLIBBA3M (4.1235 USD)				(149,294)			148,288						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	06/16/2008	06/18/2013	06/18/2013	Maturity		19,500,000	4.6458 USD (USDLIBBA3M)				393,614			(391,937)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	07/02/2008	07/07/2013	07/07/2013	Maturity		32,700,000	4.2628 USD (USDLIBBA3M)				673,770			(671,685)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/21/2008	07/23/2013	07/23/2013	Maturity		6,600,000	4.4188 USD (USDLIBBA3M)				152,774			(151,863)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	07/28/2008	07/30/2013	07/30/2013	Maturity		12,100,000	4.2288 USD (USDLIBBA3M)				276,458			(274,494)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	08/11/2008	08/13/2013	08/13/2013	Maturity		8,300,000	4.2218 USD (USDLIBBA3M)				201,163			(199,424)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2008	09/10/2013	09/10/2013	Maturity		30,000,000	3.8268 USD (USDLIBBA3M)				733,903			(726,647)						005

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/16/2008	09/18/2013	09/18/2013	Maturity		36,600,000	3.4028 USD (USDLIBBBA3M)				813,587			(805,227)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	09/22/2008	09/24/2013	09/24/2013	Maturity		20,000,000	4.1498 USD (USDLIBBBA3M)				563,744			(559,098)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Citibank NA E57ODZIIZ7FF32TIIEFA76	07/14/2010	07/16/2013	07/16/2013	Maturity		31,200,000	USDLIBBBA3M (1.3252 USD)				(174,008)			171,533						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/03/2010	08/05/2013	08/05/2013	Maturity		35,600,000	USDLIBBBA3M (1.0132 USD)				(152,693)			146,677						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/12/2010	08/16/2013	08/16/2013	Maturity		11,400,000	1.0397 USD (USDLIBBBA3M)				53,383			(51,289)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	09/02/2010	09/07/2013	09/07/2013	Maturity		16,900,000	USDLIBBBA3M (1.0033 USD)				(83,081)			79,416						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	09/13/2010	09/16/2013	09/16/2013	Maturity		20,400,000	USDLIBBBA3M (1.0873 USD)				(115,363)			111,222						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Citibank NA E57ODZIIZ7FF32TIIEFA76	09/16/2010	09/20/2013	09/20/2013	Maturity		14,300,000	USDLIBBBA3M (0.9942 USD)				(72,525)			69,773						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	09/22/2010	09/24/2013	09/24/2013	Maturity		13,100,000	USDLIBBBA3M (0.8942 USD)				(57,683)			55,257						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/30/2009	01/04/2013	01/04/2013	Maturity		17,400,000	USDLIBBBA3M (2.0273 USD)				(2,426)			2,423						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/11/2010	01/13/2013	01/13/2013	Maturity		15,400,000	USDLIBBBA3M (1.8882 USD)				(8,608)			8,598						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/22/2010	01/26/2013	01/26/2013	Maturity		16,200,000	1.7288 USD (USDLIBBBA3M)				17,187			(17,167)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/05/2011	01/07/2013	01/07/2013	Maturity		6,900,000	USDLIBBBA3M (0.9053 USD)				(653)			636						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/05/2011	01/07/2013	01/07/2013	Maturity		8,200,000	USDLIBBBA3M (0.9053 USD)				(776)			756						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/14/2011	01/18/2013	01/18/2013	Maturity		31,600,000	0.8097 USD (USDLIBBBA3M)				7,237			(7,226)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/14/2011	01/18/2013	01/18/2013	Maturity		26,600,000	0.8097 USD (USDLIBBBA3M)				6,092			(6,083)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/14/2011	01/18/2013	01/18/2013	Maturity		14,400,000	USDLIBBBA3M (0.8053 USD)				(3,268)			3,263						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/14/2011	01/18/2013	01/18/2013	Maturity		35,100,000	USDLIBBBA3M (0.8053 USD)				(7,965)			7,954						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	01/26/2011	01/28/2013	01/28/2013	Maturity		33,000,000	0.8377 USD (USDLIBBBA3M)				12,980			(12,963)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	02/03/2011	02/07/2013	02/07/2013	Maturity		17,400,000	USDLIBBBA3M (0.9103 USD)				(10,264)			10,249						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	02/14/2011	02/19/2013	02/19/2013	Maturity		100,000,000	USDLIBBBA3M (1.0502 USD)				(97,832)			97,685						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2011	02/19/2013	02/19/2013	Maturity		185,200,000	USDLIBBBA3M (1.0472 USD)				(180,444)			180,172						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/14/2011	02/19/2013	02/19/2013	Maturity		31,200,000	1.0468 USD (USDLIBBBA3M)				30,382			(30,336)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	02/18/2011	02/22/2013	02/22/2013	Maturity		17,000,000	USDLIBBBA3M (0.9622 USD)				(15,506)			15,500						005

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Credit Suisse Intl . E58DKGMJYYYJLN8C3868	02/18/2011	02/22/2013	02/22/2013	Maturity		8,700,000	USDLIBBBA3M (0.9622 USD)				(7,935)			7,932						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl . E58DKGMJYYYJLN8C3868	02/23/2011	02/25/2013	02/25/2013	Maturity		13,500,000	0.9028 USD (USDLIBBBA3M)				11,857			(11,838)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/02/2011	03/04/2013	03/04/2013	Maturity		13,900,000	USDLIBBBA3M (0.8753 USD)				(13,859)			13,837						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	03/15/2011	03/18/2013	03/18/2013	Maturity		16,400,000	0.7708 USD (USDLIBBBA3M)				16,374			(16,344)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Credit Suisse Intl . E58DKGMJYYYJLN8C3868	03/15/2011	03/18/2013	03/18/2013	Maturity		9,800,000	USDLIBBBA3M (0.7972 USD)				(9,283)			9,266						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Credit Suisse Intl . E58DKGMJYYYJLN8C3868	03/21/2011	03/25/2013	03/25/2013	Maturity		13,800,000	USDLIBBBA3M (0.8432 USD)				(17,288)			17,256						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl . E58DKGMJYYYJLN8C3868	03/28/2011	04/01/2013	04/01/2013	Maturity		10,800,000	USDLIBBBA3M (0.9713 USD)				(17,327)			17,297						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/28/2011	04/01/2013	04/01/2013	Maturity		51,900,000	0.9717 USD (USDLIBBBA3M)				83,317			(83,171)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	04/04/2011	04/08/2013	04/08/2013	Maturity		9,800,000	USDLIBBBA3M (0.949 USD)				(16,953)			17,185						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Credit Suisse Intl . E58DKGMJYYYJLN8C3868	04/13/2011	04/15/2013	04/15/2013	Maturity		68,700,000	0.8948 USD (USDLIBBBA3M)				116,286			(116,462)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2011	04/29/2013	04/29/2013	Maturity		12,500,000	USDLIBBBA3M (0.8163 USD)				(21,014)			20,548						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2011	04/29/2013	04/29/2013	Maturity		14,500,000	USDLIBBBA3M (0.8163 USD)				(24,376)			23,836						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2011	04/29/2013	04/29/2013	Maturity		20,000,000	0.8147 USD (USDLIBBBA3M)				33,517			(32,772)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	04/27/2011	05/03/2013	05/03/2013	Maturity		8,000,000	USDLIBBBA3M (0.8102 USD)				(13,775)			13,311						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/03/2011	05/06/2013	05/06/2013	Maturity		12,900,000	USDLIBBBA3M (0.7693 USD)				(21,176)			20,318						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2011	05/06/2013	05/06/2013	Maturity		15,900,000	0.7687 USD (USDLIBBBA3M)				26,067			(25,009)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/11/2011	05/13/2013	05/13/2013	Maturity		19,700,000	USDLIBBBA3M (0.7413 USD)				(31,977)			30,579						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	05/13/2011	05/17/2013	05/17/2013	Maturity		7,200,000	0.7178 USD (USDLIBBBA3M)				11,429			(10,887)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/18/2011	05/20/2013	05/20/2013	Maturity		12,900,000	USDLIBBBA3M (0.7402 USD)				(22,067)			21,036						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2011	05/28/2013	05/28/2013	Maturity		8,500,000	0.7137 USD (USDLIBBBA3M)				14,489			(13,762)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/01/2011	06/03/2013	06/03/2013	Maturity		17,900,000	USDLIBBBA3M (0.6443 USD)				(26,132)			24,647						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2011	06/03/2013	06/03/2013	Maturity		9,900,000	0.6427 USD (USDLIBBBA3M)				14,386			(13,565)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Credit Suisse Intl . E58DKGMJYYYJLN8C3868	06/13/2011	06/17/2013	06/17/2013	Maturity		14,500,000	USDLIBBBA3M (0.6003 USD)				(20,476)			19,480						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	06/13/2011	06/17/2013	06/17/2013	Maturity		50,300,000	0.6027 USD (USDLIBBBA3M)				71,586			(68,131)						005

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	06/20/2011	06/24/2013	06/24/2013	Maturity		10,300,000	USDL1BBBA3M (0.6433 USD)				(17,105)			16,627						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	06/20/2011	06/24/2013	06/24/2013	Maturity		21,100,000	0.6517 USD (USDL1BBBA3M)				35,893			(34,911)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	06/22/2011	06/24/2013	06/24/2013	Maturity		15,200,000	USDL1BBBA3M (0.6293 USD)				(24,187)			23,493						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/30/2011	07/05/2013	07/05/2013	Maturity		18,500,000	USDL1BBBA3M (0.7023 USD)				(38,381)			37,779						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/30/2011	07/05/2013	07/05/2013	Maturity		21,100,000	USDL1BBBA3M (0.7023 USD)				(43,776)			43,089						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	07/07/2011	07/11/2013	07/11/2013	Maturity		12,200,000	USDL1BBBA3M (0.7203 USD)				(27,325)			26,655						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	07/07/2011	07/11/2013	07/11/2013	Maturity		103,900,000	USDL1BBBA3M (0.7203 USD)				(232,714)			227,005						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/08/2011	07/12/2013	07/12/2013	Maturity		119,600,000	0.6507 USD (USDL1BBBA3M)				225,153			(217,383)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	07/19/2011	07/22/2013	07/22/2013	Maturity		8,500,000	0.6427 USD (USDL1BBBA3M)				16,571			(15,714)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	07/19/2011	07/22/2013	07/22/2013	Maturity		25,800,000	USDL1BBBA3M (0.6433 USD)				(50,385)			47,784						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/28/2011	08/01/2013	08/01/2013	Maturity		26,800,000	USDL1BBBA3M (0.6352 USD)				(53,535)			49,620						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	08/03/2011	08/05/2013	08/05/2013	Maturity		20,000,000	0.5797 USD (USDL1BBBA3M)				34,244			(30,951)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	08/04/2011	08/08/2013	08/08/2013	Maturity		11,300,000	0.5307 USD (USDL1BBBA3M)				16,300			(14,407)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2011	08/08/2013	08/08/2013	Maturity		5,200,000	USDL1BBBA3M (0.5283 USD)				(7,426)			6,555						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	08/04/2011	08/08/2013	08/08/2013	Maturity		11,300,000	0.5147 USD (USDL1BBBA3M)				15,210			(13,319)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2011	08/08/2013	08/08/2013	Maturity		5,200,000	USDL1BBBA3M (0.5233 USD)				(7,269)			6,398						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2011	08/12/2013	08/12/2013	Maturity		15,500,000	0.5137 USD (USDL1BBBA3M)				21,210			(18,551)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2011	08/12/2013	08/12/2013	Maturity		71,100,000	0.5137 USD (USDL1BBBA3M)				97,293			(85,097)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	BNP Paribas KJNXBSWZVIKEX4NF0L81	08/08/2011	08/10/2013	08/10/2013	Maturity		11,200,000	0.5097 USD (USDL1BBBA3M)				15,051			(13,130)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	08/08/2011	08/12/2013	08/12/2013	Maturity		11,200,000	0.5408 USD (USDL1BBBA3M)				17,189			(15,265)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	08/09/2011	08/12/2013	08/12/2013	Maturity		30,300,000	0.4287 USD (USDL1BBBA3M)				25,609			(20,421)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	08/09/2011	08/12/2013	08/12/2013	Maturity		7,800,000	0.4287 USD (USDL1BBBA3M)				6,592			(5,257)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	08/15/2011	08/19/2013	08/19/2013	Maturity		48,700,000	USDL1BBBA3M (0.4472 USD)				(48,319)			39,483						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	08/15/2011	08/19/2013	08/19/2013	Maturity		14,200,000	USDL1BBBA3M (0.4472 USD)				(14,089)			11,513						005

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/17/2011	08/19/2013	08/19/2013	Maturity		13,800,000	USDLIBBBA3M (0.4482 USD)				(13,761)			11,249						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	08/17/2011	08/19/2013	08/19/2013	Maturity		37,200,000	0.4428 USD (USDLIBBBA3M)				35,823			(29,054)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/18/2011	08/22/2013	08/22/2013	Maturity		14,500,000	0.4708 USD (USDLIBBBA3M)				16,781			(14,054)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	JPMorgan Chase & Co 7H6GLXDRUG0FU57RNE97	08/19/2011	08/23/2013	08/23/2013	Maturity		11,800,000	0.4797 USD (USDLIBBBA3M)				14,369			(12,186)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/19/2011	08/23/2013	08/23/2013	Maturity		25,600,000	USDLIBBBA3M (0.4853 USD)				(32,097)			27,361						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	08/19/2011	08/23/2013	08/23/2013	Maturity		21,900,000	0.4867 USD (USDLIBBBA3M)				27,655			(23,603)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/22/2011	08/26/2013	08/26/2013	Maturity		12,100,000	0.5147 USD (USDLIBBBA3M)				17,806			(15,470)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	JPMorgan Chase & Co 7H6GLXDRUG0FU57RNE97	08/24/2011	08/26/2013	08/26/2013	Maturity		14,200,000	USDLIBBBA3M (0.5223 USD)				(21,608)			18,825						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	08/30/2011	09/03/2013	09/03/2013	Maturity		27,700,000	USDLIBBBA3M (0.4972 USD)				(38,278)			32,758						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	08/30/2011	09/03/2013	09/03/2013	Maturity		11,200,000	USDLIBBBA3M (0.4972 USD)				(15,477)			13,245						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2011	09/03/2013	09/03/2013	Maturity		33,400,000	0.4987 USD (USDLIBBBA3M)				46,492			(39,835)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2011	09/03/2013	09/03/2013	Maturity		17,700,000	0.4987 USD (USDLIBBBA3M)				24,638			(21,110)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	08/31/2011	09/02/2013	09/02/2013	Maturity		14,300,000	0.5038 USD (USDLIBBBA3M)				20,367			(17,545)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/31/2011	09/02/2013	09/02/2013	Maturity		14,200,000	USDLIBBBA3M (0.5042 USD)				(20,263)			17,461						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	09/02/2011	09/06/2013	09/06/2013	Maturity		9,800,000	USDLIBBBA3M (0.5072 USD)				(14,467)			12,446						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/02/2011	09/06/2013	09/06/2013	Maturity		19,100,000	USDLIBBBA3M (0.5042 USD)				(27,806)			23,869						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2011	09/09/2013	09/09/2013	Maturity		13,700,000	0.5378 USD (USDLIBBBA3M)				23,458			(20,566)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest	JPMorgan Chase & Co 7H6GLXDRUG0FU57RNE97	09/06/2011	09/09/2013	09/09/2013	Maturity		12,600,000	USDLIBBBA3M (0.5262 USD)				(20,568)			17,910						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2011	09/12/2013	09/12/2013	Maturity		10,700,000	USDLIBBBA3M (0.5022 USD)				(15,850)			13,722						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	09/08/2011	09/12/2013	09/12/2013	Maturity		12,000,000	0.4998 USD (USDLIBBBA3M)				17,575			(15,189)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2011	09/13/2013	09/13/2013	Maturity		9,100,000	0.5158 USD (USDLIBBBA3M)				14,457			(12,623)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/09/2011	09/13/2013	09/13/2013	Maturity		8,200,000	USDLIBBBA3M (0.5132 USD)				(12,878)			11,226						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Goldman Sachs Intl Ltd W22LRQWP2IHZNBB6K528	09/09/2011	09/13/2013	09/13/2013	Maturity		25,900,000	0.5218 USD (USDLIBBBA3M)				42,233			(37,013)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	09/13/2011	09/16/2013	09/16/2013	Maturity		24,800,000	USDLIBBBA3M (0.5292 USD)				(42,206)			37,361						005

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/16/2011	09/20/2013	09/20/2013	Maturity		20,200,000	USDLIBBBA3M (0.5132 USD)				(32,545)			28,795						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/21/2011	09/23/2013	09/23/2013	Maturity		14,000,000	USDLIBBBA3M (0.4482 USD)				(15,961)			13,481						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/21/2011	09/23/2013	09/23/2013	Maturity		23,900,000	0.4528 USD (USDLIBBBA3M)				28,048			(23,812)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/21/2011	09/23/2013	09/23/2013	Maturity		16,000,000	0.4528 USD (USDLIBBBA3M)				18,777			(15,941)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/22/2011	09/26/2013	09/26/2013	Maturity		8,600,000	0.5078 USD (USDLIBBBA3M)				13,589			(12,129)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/22/2011	09/26/2013	09/26/2013	Maturity		7,600,000	0.5078 USD (USDLIBBBA3M)				12,009			(10,719)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/22/2011	09/26/2013	09/26/2013	Maturity		8,200,000	USDLIBBBA3M (0.5122 USD)				(13,222)			11,830						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/22/2011	09/26/2013	09/26/2013	Maturity		7,500,000	USDLIBBBA3M (0.5122 USD)				(12,094)			10,820						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	02/01/2010	02/03/2013	02/03/2013	Maturity		26,900,000	1.7537 USD (USDLIBBBA3M)				35,298			(35,255)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/02/2010	02/04/2013	02/04/2013	Maturity		13,600,000	USDLIBBBA3M (1.7512 USD)				(17,815)			17,793						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	02/05/2010	02/09/2013	02/09/2013	Maturity		23,100,000	1.6618 USD (USDLIBBBA3M)				34,497			(34,452)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2010	02/16/2013	02/16/2013	Maturity		10,800,000	USDLIBBBA3M (1.7312 USD)				(20,372)			20,344						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	02/19/2010	02/23/2013	02/23/2013	Maturity		18,900,000	USDLIBBBA3M (1.8632 USD)				(43,807)			43,766						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/05/2010	03/09/2013	03/09/2013	Maturity		11,900,000	USDLIBBBA3M (1.7053 USD)				(32,377)			32,329						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/10/2010	03/12/2013	03/12/2013	Maturity		10,600,000	USDLIBBBA3M (1.7032 USD)				(29,207)			29,163						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	03/18/2010	03/22/2013	03/22/2013	Maturity		10,200,000	USDLIBBBA3M (1.6933 USD)				(31,835)			31,785						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	04/05/2010	04/07/2013	04/07/2013	Maturity		9,700,000	USDLIBBBA3M (1.9303 USD)				(42,427)			42,620						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Goldman Sachs Intl W22LROWP2IHZNBB6K528	04/14/2010	04/16/2013	04/16/2013	Maturity		16,400,000	USDLIBBBA3M (1.7962 USD)				(71,170)			71,110						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/16/2010	04/22/2013	04/22/2013	Maturity		9,600,000	USDLIBBBA3M (1.7013 USD)				(41,325)			41,105						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/20/2010	04/22/2013	04/22/2013	Maturity		11,700,000	1.7688 USD (USDLIBBBA3M)				52,800			(52,528)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	UBS AG BFM8T61CT2L1QCEMIK50	04/27/2010	04/29/2013	04/29/2013	Maturity		20,600,000	USDLIBBBA3M (1.8102 USD)				(101,734)			100,819						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	04/30/2010	05/05/2013	05/05/2013	Maturity		18,100,000	1.7387 USD (USDLIBBBA3M)				91,123			(89,829)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/05/2010	05/07/2013	05/07/2013	Maturity		12,600,000	1.6878 USD (USDLIBBBA3M)				61,190			(60,300)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	05/06/2010	05/10/2013	05/10/2013	Maturity		12,600,000	1.6287 USD (USDLIBBBA3M)				60,094			(59,130)						005

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/07/2010	05/11/2013	05/11/2013	Maturity		12,700,000	1.6327 USD (USDLIBBBA3M)				62,172			(61,166)					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/10/2010	05/12/2013	05/12/2013	Maturity		7,200,000	USDLIBBBA3M (1.6482 USD)				(35,652)			35,084					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2010	05/18/2013	05/18/2013	Maturity		12,800,000	USDLIBBBA3M (1.6122 USD)				(64,977)			63,916					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/18/2010	05/20/2013	05/20/2013	Maturity		16,200,000	1.5858 USD (USDLIBBBA3M)				80,605			(79,232)					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	05/19/2010	05/21/2013	05/21/2013	Maturity		7,000,000	1.5658 USD (USDLIBBBA3M)				34,532			(33,941)					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	05/21/2010	05/25/2013	05/25/2013	Maturity		26,100,000	1.5117 USD (USDLIBBBA3M)				129,472			(127,188)					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	05/28/2010	06/02/2013	06/02/2013	Maturity		19,100,000	USDLIBBBA3M (1.6803 USD)				(111,432)			109,724					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	06/07/2010	06/09/2013	06/09/2013	Maturity		12,900,000	1.6168 USD (USDLIBBBA3M)				75,290			(74,201)					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/08/2010	06/10/2013	06/10/2013	Maturity		11,300,000	1.5818 USD (USDLIBBBA3M)				64,205			(63,254)					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	06/11/2010	06/15/2013	06/15/2013	Maturity		10,200,000	USDLIBBBA3M (1.5813 USD)				(60,543)			59,775					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	06/14/2010	06/16/2013	06/16/2013	Maturity		27,300,000	USDLIBBBA3M (1.5892 USD)				(162,973)			161,215					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/16/2010	06/18/2013	06/18/2013	Maturity		16,500,000	USDLIBBBA3M (1.5442 USD)				(95,656)			94,587					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2010	06/28/2013	06/28/2013	Maturity		21,800,000	1.4138 USD (USDLIBBBA3M)				119,592			(118,389)					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	06/29/2010	07/01/2013	07/01/2013	Maturity		18,200,000	1.3358 USD (USDLIBBBA3M)				94,458			(93,431)					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/30/2010	07/02/2013	07/02/2013	Maturity		11,200,000	1.3398 USD (USDLIBBBA3M)				58,681			(58,041)					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2010	07/06/2013	07/06/2013	Maturity		148,200,000	USDLIBBBA3M (1.3532 USD)				(814,085)			807,715					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/08/2010	07/12/2013	07/12/2013	Maturity		13,700,000	USDLIBBBA3M (1.3312 USD)				(75,254)			74,287					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2008	10/06/2013	10/06/2013	Maturity		27,500,000	(USDLIBBBA3M) 3.9028				761,706			(755,339)					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Merrill Lynch Capital Services GDWTXX0360T1B7DWI3U69	10/06/2008	10/08/2013	10/08/2013	Maturity		38,600,000	(USDLIBBBA3M) 3.6148				987,465			(978,506)					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2008	10/10/2013	10/10/2013	Maturity		30,000,000	(USDLIBBBA3M) 3.5798				765,021			(757,555)					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2008	10/22/2013	10/22/2013	Maturity		41,000,000	(USDLIBBBA3M) 3.8268				652,572			(1,160,008)					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Merrill Lynch Capital Services GDWTXX0360T1B7DWI3U69	10/27/2008	10/29/2013	10/29/2013	Maturity		28,600,000	(USDLIBBBA3M) 3.6658				800,199			(789,997)					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	11/04/2008	11/06/2013	11/06/2013	Maturity		7,000,000	(3.7822) USDLIBBBA3M				(207,348)			204,570					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	11/10/2008	11/12/2013	11/12/2013	Maturity		32,800,000	(USDLIBBBA3M) 3.5898				936,387			(922,965)					005

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	11/24/2008	11/26/2013	11/26/2013	Maturity		29,800,000	(USDLIBBBA3M) 3.1368				767,456			(754,339)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/29/2010	10/01/2013	10/01/2013	Maturity		10,800,000	(0.8622) USDLIBBBA3M				(46,195)			44,139						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	10/07/2010	10/14/2013	10/14/2013	Maturity		14,100,000	(0.7842) USDLIBBBA3M				(55,083)			51,884						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	10/18/2010	10/21/2013	10/21/2013	Maturity		10,000,000	(0.7802) USDLIBBBA3M				(39,732)			37,056						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	11/08/2010	11/11/2013	11/11/2013	Maturity		26,800,000	(0.7502) USDLIBBBA3M				(107,717)			98,188						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/17/2010	11/19/2013	11/19/2013	Maturity		14,400,000	(USDLIBBBA3M) 0.9758				87,920			(82,467)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/22/2010	11/25/2013	11/25/2013	Maturity		7,300,000	(0.9772) USDLIBBBA3M				(45,530)			42,670						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	12/13/2010	12/16/2013	12/16/2013	Maturity		17,400,000	(1.3082) USDLIBBBA3M				(171,341)			163,801						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/03/2011	10/07/2013	10/07/2013	Maturity		19,300,000	(USDLIBBBA3M) 0.5938				44,823			(41,481)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/04/2011	10/07/2013	10/07/2013	Maturity		18,400,000	(USDLIBBBA3M) 0.6258				47,418			(44,058)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/06/2011	10/11/2013	10/11/2013	Maturity		24,300,000	(0.6422) USDLIBBBA3M				(66,713)			61,669						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	10/12/2011	10/14/2013	10/14/2013	Maturity		45,100,000	(0.0683) USDLIBBBA3M				(140,024)			129,870						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	10/17/2011	10/21/2013	10/21/2013	Maturity		15,400,000	(0.6542) USDLIBBBA3M				(45,584)			41,466						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	10/27/2011	10/31/2013	10/31/2013	Maturity		16,800,000	(0.6352) USDLIBBBA3M				(48,520)			43,394						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/01/2011	11/04/2013	11/04/2013	Maturity		14,000,000	(USDLIBBBA3M) 0.5778				34,368			(29,737)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2011	11/04/2013	11/04/2013	Maturity		10,400,000	(USDLIBBBA3M) 0.5818				25,881			(22,440)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2011	11/08/2013	11/08/2013	Maturity		28,700,000	(0.5772) USDLIBBBA3M				(71,319)			61,511						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	11/09/2011	11/14/2013	11/14/2013	Maturity		11,500,000	(USDLIBBBA3M) 0.6438				35,845			(31,753)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	11/17/2011	11/21/2013	11/21/2013	Maturity		8,200,000	(USDLIBBBA3M) 0.7938				37,133			(34,005)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Royal Bank of Scotland PLC RR3QWICIWIPCS8A4S074	11/22/2011	11/25/2013	11/25/2013	Maturity		21,800,000	(USDLIBBBA3M) 0.7758				96,472			(87,948)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	11/25/2011	11/29/2013	11/29/2013	Maturity		18,500,000	(USDLIBBBA3M) 0.8208				90,652			(83,078)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/29/2011	12/02/2013	12/02/2013	Maturity		18,900,000	(0.7862) USDLIBBBA3M				(87,309)			79,664						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	11/30/2011	12/02/2013	12/02/2013	Maturity		15,300,000	(0.6572) USDLIBBBA3M				(52,502)			46,385						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	11/30/2011	12/02/2013	12/02/2013	Maturity		15,300,000	(0.6622) USDLIBBBA3M				(53,205)			47,086						005

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/12/2011	12/16/2013	12/16/2013	Maturity		12,200,000	(USDLIBBBA3M) 0.6678				45,211			(40,074)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	12/14/2011	12/16/2013	12/16/2013	Maturity		8,300,000	(USDLIBBBA3M) 0.7258				35,387			(31,987)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit		Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/28/2011	11/01/2013	11/01/2013	Maturity		13,100,000	(0.6112) USDLIBBBA3M				(35,485)			31,294						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2008	10/10/2013	10/10/2013	Maturity		12,300,000	(USDLIBBBA3M) 3.5798				313,659			(310,598)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	11/04/2008	11/06/2013	11/06/2013	Maturity		16,500,000	(3.7822) USDLIBBBA3M				(488,748)			482,201						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	11/10/2008	11/12/2013	11/12/2013	Maturity		12,200,000	(USDLIBBBA3M) 3.5898				348,290			(343,298)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	12/08/2008	12/10/2013	12/10/2013	Maturity		12,400,000	(USDLIBBBA3M) 2.6738				279,309			(273,637)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	09/29/2011	10/03/2013	10/03/2013	Maturity		5,800,000	(0.5622) USDLIBBBA3M				(11,894)			10,776						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	10/03/2011	10/07/2013	10/07/2013	Maturity		17,400,000	(0.5982) USDLIBBBA3M				(40,997)			37,983						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/06/2011	10/11/2013	10/11/2013	Maturity		10,000,000	(0.6422) USDLIBBBA3M				(27,454)			25,378						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/06/2011	10/11/2013	10/11/2013	Maturity		15,400,000	(0.6542) USDLIBBBA3M				(43,716)			40,517						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	10/12/2011	10/14/2013	10/14/2013	Maturity		12,600,000	(0.0683) USDLIBBBA3M				(39,120)			36,283						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	10/17/2011	10/21/2013	10/21/2013	Maturity		14,400,000	(0.6542) USDLIBBBA3M				(42,624)			38,773						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	10/27/2011	10/31/2013	10/31/2013	Maturity		17,700,000	(0.6352) USDLIBBBA3M				(51,119)			45,719						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	10/31/2011	11/04/2013	11/04/2013	Maturity		44,700,000	(USDLIBBBA3M) 0.5648				104,900			(90,102)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2011	11/08/2013	11/08/2013	Maturity		18,400,000	(0.5772) USDLIBBBA3M				(45,723)			39,436						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2011	11/25/2013	11/25/2013	Maturity		18,400,000	(USDLIBBBA3M) 0.8048				86,206			(79,079)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	11/30/2011	12/02/2013	12/02/2013	Maturity		20,400,000	(0.6578) USDLIBBBA3M				70,339			(62,146)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/01/2011	12/05/2013	12/05/2013	Maturity		25,400,000	(0.6842) USDLIBBBA3M				(94,594)			84,078						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/05/2011	12/09/2013	12/09/2013	Maturity		31,900,000	(0.6852) USDLIBBBA3M				(120,749)			107,280						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	12/12/2011	12/16/2013	12/16/2013	Maturity		17,300,000	(0.6692) USDLIBBBA3M				(64,343)			57,058						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	12/19/2011	12/23/2013	12/23/2013	Maturity		16,900,000	(0.7412) USDLIBBBA3M				(76,119)			68,880						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2011	12/23/2013	12/23/2013	Maturity		49,500,000	(USDLIBBBA3M) 0.7318				217,962			(197,175)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	10/03/2011	10/05/2013	10/05/2013	Maturity		15,800,000	(0.6012) USDLIBBBA3M				(37,591)			34,853						005

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	10/03/2011	10/07/2013	10/07/2013	Maturity		25,200,000	(USDLIBBBA3M) 0.5988				59,491			(55,125)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/04/2011	10/07/2013	10/07/2013	Maturity		17,400,000	(0.6332) USDLIBBBA3M				(45,828)			42,649						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/04/2011	10/07/2013	10/07/2013	Maturity		11,300,000	(0.6332) USDLIBBBA3M				(29,762)			27,697						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	10/06/2011	10/11/2013	10/11/2013	Maturity		24,900,000	(USDLIBBBA3M) 0.6388				67,702			(62,535)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	10/06/2011	10/11/2013	10/11/2013	Maturity		10,300,000	(USDLIBBBA3M) 0.6388				28,005			(25,868)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	10/12/2011	10/15/2013	10/15/2013	Maturity		47,300,000	(USDLIBBBA3M) 0.68				145,921			(135,274)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	10/12/2011	10/15/2013	10/15/2013	Maturity		28,800,000	(USDLIBBBA3M) 0.68				88,848			(82,365)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2011	10/21/2013	10/21/2013	Maturity		21,000,000	(USDLIBBBA3M) 0.6278				57,656			(52,091)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2011	10/21/2013	10/21/2013	Maturity		15,900,000	(USDLIBBBA3M) 0.6278				43,654			(39,440)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	10/27/2011	10/31/2013	10/31/2013	Maturity		23,500,000	(USDLIBBBA3M) 0.6318				67,206			(60,038)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	10/27/2011	10/31/2013	10/31/2013	Maturity		19,600,000	(USDLIBBBA3M) 0.6318				56,053			(50,074)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	10/28/2011	11/01/2013	11/01/2013	Maturity		13,600,000	(USDLIBBBA3M) 0.61				36,698			(32,347)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/01/2013	12/31/2013	12/31/2013	Sale		10,000,000	(0.426) USDLIBBBA3M			2,112	(2,862)						2,112			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2013	12/31/2013	12/31/2013	Sale		10,000,000	(USDLIBBBA3M) 0.426			(31,709)							(31,709)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2013	12/31/2013	12/31/2013	Sale		20,000,000	(USDLIBBBA3M) 3.725			(563,521)	102,521						(563,521)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	11/06/2013	12/31/2013	12/31/2013	Sale		20,000,000	(3.725) USDLIBBBA3M			563,521	(102,521)						563,521			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	11/08/2013	12/31/2013	12/31/2013	Sale		8,000,000	(USDLIBBBA3M) 2.869			(126,732)	35,732						(126,732)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	11/08/2013	12/31/2013	12/31/2013	Sale		8,000,000	(2.869) USDLIBBBA3M			119,586	(28,586)						119,586			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	11/21/2013	12/31/2013	12/31/2013	Sale		15,000,000	(USDLIBBBA3M) 3.801			(215,352)	53,352						(215,352)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit		Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	11/21/2013	12/31/2013	12/31/2013	Sale		15,000,000	(3.801) USDLIBBBA3M			215,352	(53,352)						215,352			005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate														(36,743)	6,964,321		XXX	(7,385,704)			(36,743)			XXX
Credit Default Swap - Purchased Protection on MeadWestVaco Corp			Credit	Bank of America Corp B4TYDEB6GKMZO031MB27	09/29/2008	12/20/2013	12/20/2013	Maturity		15,000,000	(1.75 USD)				(258,125)			210,496						006
0929999. Subtotal - Swaps - Hedging Other - Credit Default															(258,125)		XXX	210,496						XXX
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange																	XXX							XXX
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	01/06/2012	01/10/2013	01/10/2013	Maturity		26,582,030	(GDDUEAFE Index (USDLIBBBA1M)			1,074,040	(4,603)			(609,450)			1,074,040			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	01/06/2012	01/10/2013	01/10/2013	Maturity		26,582,030	(GDDUEAFE Index (USDLIBBBA1M)			1,074,040	(4,603)			(609,450)			1,074,040			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/04/2012	01/15/2013	01/15/2013	Maturity		127,488,000	USDLIBBBA3M (GDDUEAFE Index)			(8,477,561)	21,037			5,396,763			(8,477,561)			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	10/16/2012	01/15/2013	01/15/2013	Maturity		22,385,220	USDLIBBBA3M (SPTRMDCP Index)			(1,533,015)	2,183			678,810			(1,533,015)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	10/16/2012	01/15/2013	01/15/2013	Maturity		3,391,700	USDLIBBBA3M (SPTRMDCP Index)			(232,275)	331			102,850			(232,275)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	10/16/2012	01/15/2013	01/15/2013	Maturity		54,267,200	USDLIBBBA3M (SPTRMDCP Index)			(3,716,400)	5,292			1,645,600			(3,716,400)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	10/18/2012	01/15/2013	01/15/2013	Maturity		8,620,675	USDLIBBBA3M (RU20INTR Index)			(490,210)	(6,693)			159,651			(490,210)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	10/18/2012	01/15/2013	01/15/2013	Maturity		17,241,350	USDLIBBBA3M (RU20INTR Index)			(980,420)	(13,386)			319,302			(980,420)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	10/18/2012	01/15/2013	01/15/2013	Maturity		34,482,699	USDLIBBBA3M (RU20INTR Index)			(1,960,839)	(26,773)			638,604			(1,960,839)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs Intl Ltd W22LRIWP2IHZNBB6K528	10/25/2012	01/15/2013	01/15/2013	Maturity		98,743,840	USDLIBBBA3M (SPTR Index)			(4,717,040)	9,774			1,433,880			(4,717,040)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	09/28/2012	01/16/2013	01/16/2013	Maturity		153,600,879	USDLIBBBA3M (SPTR Index)			(4,445,575)	135,753			(579,411)			(4,445,575)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Citibank NA E57ODZIIZ7FF32TIIEFA76	01/10/2012	01/16/2013	01/16/2013	Maturity		24,062,481	GDDUEAFE Index (USDLIBBBA1M)			1,207,872	(8,771)			(409,851)			1,207,872			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Citibank NA E57ODZIIZ7FF32TIIEFA76	01/10/2012	01/16/2013	01/16/2013	Maturity		34,756,917	GDDUEAFE Index (USDLIBBBA1M)			1,744,704	(11,263)			(592,007)			1,744,704			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/30/2012	01/16/2013	01/16/2013	Maturity		32,195,352	USDLIBBBA3M (GDDUEAFE Index)			(4,306,270)	3,060			3,153,573			(4,306,270)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	01/11/2013	02/11/2013	02/11/2013	Maturity			USDLIBBBA3M (SPTR Index)			(661,448)	7,596						(661,448)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	01/10/2013	02/11/2013	02/11/2013	Maturity			USDLIBBBA3M (RU20INTR Index)			(445,434)	(1,967)						(445,434)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/10/2013	02/11/2013	02/11/2013	Maturity			USDLIBBBA1M (SPTRMDCP Index)			(136,800)	666						(136,800)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	UBS AG BFM8T61CT2L1QCEMIK50	08/17/2012	02/19/2013	02/19/2013	Maturity		107,797,140	USDLIBBBA1M (GDDUEAFE Index)			(6,639,420)	85,656			968,780			(6,639,420)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Merrill Lynch Capital Services GDIITXX036011TB7DII3U69	04/12/2012	02/20/2013	02/20/2013	Maturity		53,707,964	USDLIBBBA1M (LBUSTRUU Index)			238,536	(6,689)			143,939			238,536			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Merrill Lynch Capital Services GDIITXX036011TB7DII3U69	04/12/2012	02/20/2013	02/20/2013	Maturity		102,491,058	USDLIBBBA1M (LBUSTRUU Index)			455,199	(12,764)			274,679			455,199			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/22/2012	02/28/2013	02/28/2013	Maturity		43,473,048	GDDUEAFE Index (USDLIBBBA1M)			1,894,208	(51,619)			(33,320)			1,894,208			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	08/14/2012	03/01/2013	03/01/2013	Maturity		185,621,816	USDLIBBBA1M (LBUSTRUU Index)			637,850	72,508			(257,275)			637,850			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	11/09/2012	03/01/2013	03/01/2013	Maturity		50,992,789	USDLIBBBA1M (LBUSTRUU Index)			175,312	29,972			(70,677)			175,312			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	01/11/2013	03/11/2013	03/11/2013	Maturity			USDLIBBBA3M (SPTR Index)			(1,265,016)	15,091						(1,265,016)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	01/10/2013	03/11/2013	03/11/2013	Maturity			USDLIBBBA3M (RU20INTR Index)			(867,033)	(3,914)						(867,033)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/10/2013	03/11/2013	03/11/2013	Maturity			USDLIBBBA1M (SPTRMDCP Index)			(210,340)	1,211						(210,340)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs Intl Ltd W22LRIWP2IHZNBB6K528	12/13/2012	03/19/2013	03/19/2013	Maturity		58,408,345	USDLIBBBA1M (SAPINDE Index)			(7,873,168)	46,591			999,005			(7,873,168)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Citibank NA E57ODZIIZ7FF32TIIEFA76	09/17/2012	03/21/2013	03/21/2013	Maturity		81,454,425	USDLIBBBA1M (GDDUEAFE Index)			(4,893,900)	87,214			120,015			(4,893,900)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2012	04/01/2013	04/01/2013	Maturity		20,237,150	USDLIBBBA1M (LBUSTRUU Index)			53,653	10,245			(28,146)			53,653			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2012	04/01/2013	04/01/2013	Maturity		30,355,725	USDLIBBBA1M (LBUSTRUU Index)			80,479	15,368			(42,219)			80,479			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2012	04/01/2013	04/01/2013	Maturity		50,593,096	USDLIBBBA1M (LBUSTRUU Index)			134,132	25,613			(70,364)			134,132			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/26/2012	04/01/2013	04/01/2013	Maturity		103,691,531	USDLIBBBA1M (LBUSTRUU Index)			274,908	(25,344)			(144,214)			274,908			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/26/2012	04/01/2013	04/01/2013	Maturity		51,845,765	USDLIBBBA1M (LBUSTRUU Index)			137,454	(12,672)			(72,107)			137,454			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/26/2012	04/01/2013	04/01/2013	Maturity		31,107,470	USDLIBBBA1M (LBUSTRUU Index)			82,472	(7,602)			(43,264)			82,472			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	01/11/2013	04/11/2013	04/11/2013	Maturity		21,958,496	USDLIBBBA3M (SPTR Index)			(1,826,672)	24,747						(1,826,672)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	01/10/2013	04/11/2013	04/11/2013	Maturity		13,014,879	USDLIBBBA1M (RU20INTR Index)			(951,627)	(6,581)						(951,627)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/10/2013	04/11/2013	04/11/2013	Maturity		3,109,528	USDLIBBBA1M (SPTRMDCP Index)			(272,860)	1,933						(272,860)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs Intl Ltd W22LRIWP2IHZNBB6K528	10/17/2012	04/15/2013	04/15/2013	Maturity		62,524,160	USDLIBBBA1M (SPTRMDCP Index)			(7,819,760)	37,041			537,760			(7,819,760)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	10/18/2012	04/15/2013	04/15/2013	Maturity		39,259,449	USDLIBBBA1M (RU20INTR Index)			(4,241,700)	(42,201)			107,127			(4,241,700)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	10/31/2012	04/16/2013	04/16/2013	Maturity		52,970,995	USDLIBBBA1M (SPTRMDCP Index)			(7,633,395)	34,745			1,046,395			(7,633,395)			003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd W22LRO1IP2IHZNBB6K528	11/20/2012	04/16/2013	04/16/2013	Maturity		92,272,723	USDLIBBA1M (GDDUEAFE Index)			(12,756,064)	179,416			5,361,664			(12,756,064)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd W22LRO1IP2IHZNBB6K528	11/21/2012	04/16/2013	04/16/2013	Maturity		103,806,810	USDLIBBA1M (GDDUEAFE Index)			(12,597,012)	200,255			4,278,312			(12,597,012)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd FOR8UP27PHTHYVLBNG30	12/10/2012	04/16/2013	04/16/2013	Maturity		82,344,360	USDLIBBA1M (SPTRAAA Index)			(9,817,260)	107,448			499,980			(9,817,260)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	10/12/2012	04/17/2013	04/17/2013	Maturity		123,721,498	USDLIBBA1M (GDDUEAFE Index)			(10,889,543)	153,049			1,584,125			(10,889,543)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/10/2013	05/10/2013	05/10/2013	Maturity		3,109,528	USDLIBBA1M (SPTRMDCP Index)			(376,214)	2,566						(376,214)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/10/2013	05/10/2013	05/10/2013	Maturity		31,095,280	USDLIBBA1M (SPTRMDCP Index)			(3,762,140)	25,656						(3,762,140)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd FOR8UP27PHTHYVLBNG30	01/10/2013	05/10/2013	05/10/2013	Maturity		54,896,240	USDLIBBA1M (SPTR Index)			(6,084,980)	77,866						(6,084,980)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	01/11/2013	05/10/2013	05/10/2013	Maturity		21,958,496	USDLIBBA1M (SPTR Index)			(2,432,688)	33,086						(2,432,688)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/09/2012	06/03/2013	06/03/2013	Maturity		51,139,950	USDLIBBA1M (LBUSTRUU Index)			540,108	(14,213)			(71,125)			540,108			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/15/2012	06/03/2013	06/03/2013	Maturity		216,482,452	USDLIBBA1M (LBUSTRUU Index)			2,286,352	(82,103)			(301,083)			2,286,352			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/15/2012	06/03/2013	06/03/2013	Maturity		27,441,438	USDLIBBA1M (LBUSTRUU Index)			289,819	(10,407)			(38,165)			289,819			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/10/2013	06/11/2013	06/11/2013	Maturity		3,109,528	USDLIBBA1M (SPTRMDCP Index)			(318,720)	2,988						(318,720)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/10/2013	06/11/2013	06/11/2013	Maturity		31,095,280	USDLIBBA1M (SPTRMDCP Index)			(3,187,200)	29,877						(3,187,200)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd FOR8UP27PHTHYVLBNG30	01/10/2013	06/11/2013	06/11/2013	Maturity		54,896,240	USDLIBBA1M (SPTR Index)			(5,931,020)	98,545						(5,931,020)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	01/11/2013	06/11/2013	06/11/2013	Maturity		21,958,496	USDLIBBA1M (SPTR Index)			(2,371,104)	40,095						(2,371,104)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	03/11/2013	06/11/2013	06/11/2013	Maturity		13,014,879	USDLIBBA3M (RU20INTR Index)			(585,231)	(629)						(585,231)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd FOR8UP27PHTHYVLBNG30	12/14/2012	07/11/2013	07/11/2013	Maturity		68,696,150	USDLIBBA1M (SAPINDE Index)			(13,117,115)	113,959			1,133,050			(13,117,115)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2013	07/11/2013	07/11/2013	Maturity		105,262,614	USDLIBBA1M (GDDUEAFE Index)			(6,389,550)	330,129						(6,389,550)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	01/10/2013	07/11/2013	07/11/2013	Maturity		10,200,083	USDLIBBA1M (RU20INTR Index)			(1,644,433)	(14,297)						(1,644,433)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	01/10/2013	07/11/2013	07/11/2013	Maturity		20,400,165	USDLIBBA1M (RU20INTR Index)			(3,288,866)	(28,594)						(3,288,866)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/10/2013	07/11/2013	07/11/2013	Maturity		3,257,600	USDLIBBA1M (SPTRMDCP Index)			(460,424)	3,631						(460,424)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	01/11/2013	07/11/2013	07/11/2013	Maturity		23,064,584	USDLIBBA1M (SPTR Index)			(3,106,984)	48,962						(3,106,984)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd FOR8UP27PHTHYVLBNG30	12/10/2012	07/16/2013	07/16/2013	Maturity		216,230,475	USDLIBBA1M (SPTRAAA Index)			(36,546,075)	494,082			1,249,950			(36,546,075)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	12/21/2012	07/16/2013	07/16/2013	Maturity		62,792,139	USDLIBBA1M (GDDUEAFE Index)			(5,535,864)	243,959			(65,361)			(5,535,864)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	03/11/2013	08/12/2013	08/12/2013	Maturity		23,064,584	USDLIBBA1M (SPTR Index)			(2,084,840)	61,365						(2,084,840)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	04/10/2013	08/12/2013	08/12/2013	Maturity		26,955,378	USDLIBBA1M (RU20INTR Index)			(3,097,434)	(17,935)						(3,097,434)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd W22LRO1IP2IHZNBB6K528	04/11/2013	08/12/2013	08/12/2013	Maturity		20,720,713	USDLIBBA1M (SPTRMDCP Index)			(1,659,658)	28,796						(1,659,658)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/10/2013	08/12/2013	08/12/2013	Maturity		31,878,000	USDLIBBA1M (SPTRMDCP Index)			(2,676,360)	43,492						(2,676,360)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	04/10/2013	08/15/2013	08/15/2013	Maturity		105,564,204	USDLIBBA1M (GDDUEAFE Index)			(3,880,476)	277,698						(3,880,476)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd W22LRO1IP2IHZNBB6K528	03/13/2013	09/12/2013	09/12/2013	Maturity		24,332,610	USDLIBBA1M (SPTRMDCP Index)			(2,071,935)	43,955						(2,071,935)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2013	09/17/2013	09/17/2013	Maturity		87,970,170	USDLIBBA1M (GDDUEAFE Index)			(7,119,225)	323,125						(7,119,225)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/06/2013	10/01/2013	10/01/2013	Maturity		99,845,592	USDLIBBA1M (LBUSTRUU Index)			1,215,931	154,316						1,215,931			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/06/2013	10/01/2013	10/01/2013	Maturity		49,833,168	USDLIBBA1M (LBUSTRUU Index)			606,874	77,019						606,874			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2013	10/01/2013	10/01/2013	Maturity		8,962,800	USDLIBBA1M (LBUSTRUU Index)			163,050	11,731						163,050			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/10/2013	10/11/2013	10/11/2013	Maturity		34,051,380	USDLIBBA1M (SPTRMDCP Index)			(3,344,700)	61,349						(3,344,700)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	04/11/2013	10/11/2013	10/11/2013	Maturity		49,810,600	USDLIBBA1M (GDDUEAFE Index)			(3,801,616)	182,419						(3,801,616)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	04/11/2013	10/11/2013	10/11/2013	Maturity		45,164,040	USDLIBBA1M (SPTR Index)			(3,396,105)	126,099						(3,396,105)			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUG0FU57RNE97	04/11/2013	10/11/2013	10/11/2013	Maturity		27,098,424	USDLIBBA1M (SPTR Index)			(2,037,663)	75,659						(2,037,663)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd W22LRO0WP2IHZNBB6K528	04/12/2013	10/11/2013	10/11/2013	Maturity		112,073,850	USDLIBBA1M (GDDUEAFE Index)			(9,063,594)	402,418						(9,063,594)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd W22LRO0WP2IHZNBB6K528	04/11/2013	10/11/2013	10/11/2013	Maturity		3,405,138	USDLIBBA1M (SPTRMDCP Index)			(322,166)	6,106						(322,166)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd W22LRO0WP2IHZNBB6K528	04/11/2013	10/11/2013	10/11/2013	Maturity		22,133,397	USDLIBBA1M (SPTRMDCP Index)			(2,094,079)	39,708						(2,094,079)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2013	11/01/2013	11/01/2013	Maturity		150,037,272	(LBUSTRUU Index) USDLIBBA1M			1,504,926	227,627						1,504,926			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/17/2012	11/05/2013	11/05/2013	Maturity		153,466,439	(LBUSTRUU Index) USDLIBBA1M			1,957,113	329,714			(219,169)			1,957,113			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2012	11/05/2013	11/05/2013	Maturity		107,553,600	(LBUSTRUU Index) USDLIBBA1M			1,351,605	200,562			(153,600)			1,351,605			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	04/10/2013	11/12/2013	11/12/2013	Maturity		29,351,718	(RU20INTR Index) USDLIBBA1M			(4,525,704)	(30,330)						(4,525,704)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	05/10/2013	11/15/2013	11/15/2013	Maturity		3,405,138	(SPTRMDCP Index) USDLIBBA1M			(305,534)	15,559						(305,534)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	05/10/2013	11/15/2013	11/15/2013	Maturity		34,051,380	(SPTRMDCP Index) USDLIBBA1M			(3,055,340)	47,824						(3,055,340)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUG0FU57RNE97	05/10/2013	11/15/2013	11/15/2013	Maturity		24,010,872	(SPTR Index) USDLIBBA1M			(2,221,080)	71,929						(2,221,080)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUG0FU57RNE97	05/10/2013	11/15/2013	11/15/2013	Maturity		60,027,180	(SPTR Index) USDLIBBA1M			(5,552,700)	179,822						(5,552,700)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd W22LRO0WP2IHZNBB6K528	11/19/2012	12/02/2013	12/02/2013	Maturity		51,199,099	(LBUSTRUU Index) USDLIBBA1M			848,006	75,328			(73,119)			848,006			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2013	12/02/2013	12/02/2013	Maturity		79,948,176	(LBUSTRUU Index) USDLIBBA1M			1,106,526	136,750						1,106,526			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	06/11/2013	12/16/2013	12/16/2013	Maturity		8,512,845	(SPTRMDCP Index) USDLIBBA1M			(878,075)	13,680						(878,075)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	06/11/2013	12/16/2013	12/16/2013	Maturity		4,891,953	(RU20INTR Index) USDLIBBA1M			(589,102)	(6,708)						(589,102)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd W22LRO0WP2IHZNBB6K528	06/11/2013	12/16/2013	12/16/2013	Maturity		10,538,276	(SPTR Index) USDLIBBA1M			(1,086,565)	32,092						(1,086,565)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd W22LRO0WP2IHZNBB6K528	06/11/2013	12/16/2013	12/16/2013	Maturity		60,218,720	(SPTR Index) USDLIBBA1M			(6,208,940)	183,384						(6,208,940)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	02/08/2013	03/01/2014	04/05/2013	Maturity		147,732	USDLIBBA1M (LBUSTRUU Index)			(147,732)							(147,732)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	02/08/2013	03/01/2014	05/06/2013	Maturity		1,873,283	USDLIBBA1M (LBUSTRUU Index)			(1,873,283)							(1,873,283)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	02/08/2013	03/01/2014	06/05/2013	Maturity		3,336,534	USDLIBBA1M (LBUSTRUU Index)			3,336,534							3,336,534			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	02/08/2013	03/01/2014	07/03/2013	Maturity		2,841,078	USDLIBBA1M (LBUSTRUU Index)			2,841,078							2,841,078			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	02/08/2013	03/01/2014	08/05/2013	Maturity		247,225	USDLIBBA1M (LBUSTRUU Index)			(247,225)							(247,225)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	02/08/2013	03/01/2014	09/05/2013	Maturity		925,587	USDLIBBA1M (LBUSTRUU Index)			925,587							925,587			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	02/08/2013	03/01/2014	10/07/2013	Maturity		1,705,451	USDLIBBA1M (LBUSTRUU Index)			(1,705,451)							(1,705,451)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	02/08/2013	03/01/2014	11/05/2013	Maturity		1,470,286	USDLIBBA1M (LBUSTRUU Index)			(1,470,286)							(1,470,286)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	02/08/2013	03/01/2014	12/05/2013	Maturity		686,401	USDLIBBA1M (LBUSTRUU Index)			686,401							686,401			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/11/2013	05/01/2014	06/05/2013	Maturity		1,804,779	USDLIBBA1M (LBUSTRUU Index)			1,804,779							1,804,779			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/11/2013	05/01/2014	07/05/2013	Maturity		1,518,937	USDLIBBA1M (LBUSTRUU Index)			1,518,937							1,518,937			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/11/2013	05/01/2014	08/05/2013	Maturity		132,175	USDLIBBA1M (LBUSTRUU Index)			(132,175)							(132,175)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/11/2013	05/01/2014	09/05/2013	Maturity		494,850	USDLIBBA1M (LBUSTRUU Index)			494,850							494,850			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/11/2013	05/01/2014	10/07/2013	Maturity		911,792	USDLIBBA1M (LBUSTRUU Index)			(911,792)							(911,792)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/11/2013	05/01/2014	11/05/2013	Maturity		786,065	USDLIBBA1M (LBUSTRUU Index)			(786,065)							(786,065)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/11/2013	05/01/2014	12/05/2013	Maturity		366,973	USDLIBBA1M (LBUSTRUU Index)			366,973							366,973			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/16/2013	06/01/2014	07/05/2013	Maturity		309,371	USDLIBBA1M (LBUSTRUU Index)			309,371							309,371			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/16/2013	06/01/2014	08/05/2013	Maturity		26,921	USDLIBBA1M (LBUSTRUU Index)			(26,921)							(26,921)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/16/2013	06/01/2014	09/05/2013	Maturity		100,789	USDLIBBA1M (LBUSTRUU Index)			100,789							100,789			003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	05/16/2013	06/01/2014	10/07/2013	Maturity		185,710	USDLIBBA1M (LBUSTRUU Index)			(185,710)							(185,710)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	05/16/2013	06/01/2014	11/05/2013	Maturity		160,102	USDLIBBA1M (LBUSTRUU Index)			(160,102)							(160,102)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	05/16/2013	06/01/2014	12/05/2013	Maturity		74,744	USDLIBBA1M (LBUSTRUU Index)			74,744							74,744			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	05/16/2013	06/01/2014	07/05/2013	Maturity		2,939,023	USDLIBBA1M (LBUSTRUU Index)			2,939,023							2,939,023			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	05/16/2013	06/01/2014	08/05/2013	Maturity		255,748	USDLIBBA1M (LBUSTRUU Index)			(255,748)							(255,748)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	05/16/2013	06/01/2014	09/05/2013	Maturity		957,496	USDLIBBA1M (LBUSTRUU Index)			957,496							957,496			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	05/16/2013	06/01/2014	10/07/2013	Maturity		1,764,246	USDLIBBA1M (LBUSTRUU Index)			(1,764,246)							(1,764,246)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	05/16/2013	06/01/2014	11/05/2013	Maturity		1,520,973	USDLIBBA1M (LBUSTRUU Index)			(1,520,973)							(1,520,973)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	05/16/2013	06/01/2014	12/05/2013	Maturity		710,065	USDLIBBA1M (LBUSTRUU Index)			710,065							710,065			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Deutsche Bank AG	07/11/2013	01/16/2014	08/16/2013	Maturity		1,672,335	USDLIBBA1M (GDDUEAFE Index)			(1,672,335)							(1,672,335)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Deutsche Bank AG	07/11/2013	01/16/2014	09/18/2013	Maturity		824,229	USDLIBBA1M (GDDUEAFE Index)			(824,229)							(824,229)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Deutsche Bank AG	07/11/2013	01/16/2014	10/17/2013	Maturity		1,570,284	USDLIBBA1M (GDDUEAFE Index)			(1,570,284)							(1,570,284)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Deutsche Bank AG	07/11/2013	01/16/2014	11/18/2013	Maturity		424,737	USDLIBBA1M (GDDUEAFE Index)			(424,737)							(424,737)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Deutsche Bank AG	07/11/2013	01/16/2014	12/18/2013	Maturity		704,376	USDLIBBA1M (GDDUEAFE Index)			704,376							704,376			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	08/16/2013	Maturity		314,984	USDLIBBA1M (SPTR Index)			(314,984)							(314,984)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	09/18/2013	Maturity		37,136	USDLIBBA1M (SPTR Index)			37,136							37,136			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	10/17/2013	Maturity		352,368	USDLIBBA1M (SPTR Index)			(352,368)							(352,368)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	11/18/2013	Maturity		1,070,448	USDLIBBA1M (SPTR Index)			(1,070,448)							(1,070,448)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	12/18/2013	Maturity		44,544	USDLIBBA1M (SPTR Index)			44,544							44,544			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	08/16/2013	Maturity		2,952,975	USDLIBBA1M (SPTR Index)			(2,952,975)							(2,952,975)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	09/18/2013	Maturity		348,150	USDLIBBA1M (SPTR Index)			348,150							348,150			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	10/17/2013	Maturity		3,303,450	USDLIBBA1M (SPTR Index)			(3,303,450)							(3,303,450)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	11/18/2013	Maturity		10,035,450	USDLIBBA1M (SPTR Index)			(10,035,450)							(10,035,450)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	12/18/2013	Maturity		417,600	USDLIBBA1M (SPTR Index)			417,600							417,600			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	08/16/2013	Maturity		64,182	USDLIBBA1M (SPTRMDCP Index)			(64,182)							(64,182)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	09/18/2013	Maturity		20,818	USDLIBBA1M (SPTRMDCP Index)			20,818							20,818			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	10/17/2013	Maturity		104,860	USDLIBBA1M (SPTRMDCP Index)			(104,860)							(104,860)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	11/18/2013	Maturity		103,564	USDLIBBA1M (SPTRMDCP Index)			(103,564)							(103,564)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	12/18/2013	Maturity		29,198	USDLIBBA1M (SPTRMDCP Index)			29,198							29,198			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	08/16/2013	Maturity		641,820	USDLIBBA1M (SPTRMDCP Index)			(641,820)							(641,820)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	09/18/2013	Maturity		208,180	USDLIBBA1M (SPTRMDCP Index)			208,180							208,180			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	10/17/2013	Maturity		1,048,600	USDLIBBA1M (SPTRMDCP Index)			(1,048,600)							(1,048,600)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	11/18/2013	Maturity		1,035,640	USDLIBBA1M (SPTRMDCP Index)			(1,035,640)							(1,035,640)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	07/11/2013	01/16/2014	12/18/2013	Maturity		291,980	USDLIBBA1M (SPTRMDCP Index)			291,980							291,980			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	07/11/2013	01/16/2014	08/16/2013	Maturity		68,143	USDLIBBA1M (RU20INTR Index)			(68,143)							(68,143)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	07/11/2013	01/16/2014	09/18/2013	Maturity		11,739	USDLIBBA1M (RU20INTR Index)			(11,739)							(11,739)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	07/11/2013	01/16/2014	10/17/2013	Maturity		130,630	USDLIBBA1M (RU20INTR Index)			(130,630)							(130,630)			003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2013	01/16/2014	11/18/2013	Maturity		79,570	USDLIBBA1M (RU20INTR Index)			(79,570)							(79,570)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2013	01/16/2014	12/18/2013	Maturity		13,095	USDLIBBA1M (RU20INTR Index)			13,095							13,095			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2013	01/16/2014	08/16/2013	Maturity		204,428	USDLIBBA1M (RU20INTR Index)			(204,428)							(204,428)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2013	01/16/2014	09/18/2013	Maturity		35,217	USDLIBBA1M (RU20INTR Index)			(35,217)							(35,217)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2013	01/16/2014	10/17/2013	Maturity		391,889	USDLIBBA1M (RU20INTR Index)			(391,889)							(391,889)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2013	01/16/2014	11/18/2013	Maturity		238,709	USDLIBBA1M (RU20INTR Index)			(238,709)							(238,709)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2013	01/16/2014	12/18/2013	Maturity		39,285	USDLIBBA1M (RU20INTR Index)			39,285							39,285			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LRO0WP2IHZNBB6K528	08/12/2013	02/18/2014	09/17/2013	Maturity		95,988	USDLIBBA1M (SPTRMDCP Index)			95,988							95,988			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LRO0WP2IHZNBB6K528	08/12/2013	02/18/2014	10/17/2013	Maturity		337,344	USDLIBBA1M (SPTRMDCP Index)			(337,344)							(337,344)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LRO0WP2IHZNBB6K528	08/12/2013	02/18/2014	11/15/2013	Maturity		200,754	USDLIBBA1M (SPTRMDCP Index)			(200,754)							(200,754)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LRO0WP2IHZNBB6K528	08/12/2013	02/18/2014	12/17/2013	Maturity		14,292	USDLIBBA1M (SPTRMDCP Index)			14,292							14,292			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LRO0WP2IHZNBB6K528	08/12/2013	02/18/2014	09/17/2013	Maturity		319,960	USDLIBBA1M (SPTRMDCP Index)			319,960							319,960			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LRO0WP2IHZNBB6K528	08/12/2013	02/18/2014	10/17/2013	Maturity		1,124,480	USDLIBBA1M (SPTRMDCP Index)			(1,124,480)							(1,124,480)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LRO0WP2IHZNBB6K528	08/12/2013	02/18/2014	11/15/2013	Maturity		669,180	USDLIBBA1M (SPTRMDCP Index)			(669,180)							(669,180)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LRO0WP2IHZNBB6K528	08/12/2013	02/18/2014	12/17/2013	Maturity		47,640	USDLIBBA1M (SPTRMDCP Index)			47,640							47,640			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/12/2013	02/18/2014	09/17/2013	Maturity		15,200	USDLIBBA1M (SPTR Index)			15,200							15,200			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/12/2013	02/18/2014	10/17/2013	Maturity		208,872	USDLIBBA1M (SPTR Index)			(208,872)							(208,872)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/12/2013	02/18/2014	11/15/2013	Maturity		429,072	USDLIBBA1M (SPTR Index)			(429,072)							(429,072)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/12/2013	02/18/2014	12/17/2013	Maturity		84,908	USDLIBBA1M (SPTR Index)			(84,908)							(84,908)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LRO0WP2IHZNBB6K528	08/12/2013	02/18/2014	09/17/2013	Maturity		67,873	USDLIBBA1M (RU20INTR Index)			67,873							67,873			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LRO0WP2IHZNBB6K528	08/12/2013	02/18/2014	10/17/2013	Maturity		799,153	USDLIBBA1M (RU20INTR Index)			(799,153)							(799,153)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LRO0WP2IHZNBB6K528	08/12/2013	02/18/2014	11/15/2013	Maturity		221,508	USDLIBBA1M (RU20INTR Index)			(221,508)							(221,508)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LRO0WP2IHZNBB6K528	08/12/2013	02/18/2014	12/17/2013	Maturity		60,656	USDLIBBA1M (RU20INTR Index)			(60,656)							(60,656)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	08/12/2013	02/18/2014	09/17/2013	Maturity		1,151,420	USDLIBBA1M (GDDUEAFE Index)			(1,151,420)							(1,151,420)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	08/12/2013	02/18/2014	10/17/2013	Maturity		1,613,500	USDLIBBA1M (GDDUEAFE Index)			(1,613,500)							(1,613,500)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	08/12/2013	02/18/2014	11/15/2013	Maturity		890,360	USDLIBBA1M (GDDUEAFE Index)			(890,360)							(890,360)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	08/12/2013	02/18/2014	12/17/2013	Maturity		1,059,330	USDLIBBA1M (GDDUEAFE Index)			1,059,330							1,059,330			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LRO0WP2IHZNBB6K528	09/12/2013	03/17/2014	10/17/2013	Maturity		562,240	USDLIBBA1M (SPTRMDCP Index)			(562,240)							(562,240)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LRO0WP2IHZNBB6K528	09/12/2013	03/17/2014	11/15/2013	Maturity		334,590	USDLIBBA1M (SPTRMDCP Index)			(334,590)							(334,590)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LRO0WP2IHZNBB6K528	09/12/2013	03/17/2014	12/17/2013	Maturity		23,820	USDLIBBA1M (SPTRMDCP Index)			23,820							23,820			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2013	03/17/2014	10/17/2013	Maturity		2,016,875	USDLIBBA1M (GDDUEAFE Index)			(2,016,875)							(2,016,875)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2013	03/17/2014	11/15/2013	Maturity		1,112,950	USDLIBBA1M (GDDUEAFE Index)			(1,112,950)							(1,112,950)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2013	03/17/2014	12/17/2013	Maturity		1,324,163	USDLIBBA1M (GDDUEAFE Index)			1,324,163							1,324,163			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/16/2013	03/31/2014	11/05/2013	Maturity		731,500	USDLIBBA1M (LBUSTRUU Index)			(731,500)							(731,500)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/16/2013	03/31/2014	12/05/2013	Maturity		341,500	USDLIBBA1M (LBUSTRUU Index)			341,500							341,500			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/16/2013	03/31/2014	11/05/2013	Maturity		541,310	USDLIBBA1M (LBUSTRUU Index)			(541,310)							(541,310)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/16/2013	03/31/2014	12/05/2013	Maturity		252,710	USDLIBBA1M (LBUSTRUU Index)			252,710							252,710			003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/16/2013	03/31/2014	11/05/2013	Maturity		73,150	USDLIBBA1M (LBUSTRUU Index)			(73,150)							(73,150)			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/16/2013	03/31/2014	12/05/2013	Maturity		34,150	USDLIBBA1M (LBUSTRUU Index)			34,150							34,150			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/09/2013	02/01/2014	12/05/2013	Maturity		546,400	USDLIBBA1M (LBUSTRUU Index)			546,400							546,400			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/09/2013	07/01/2014	12/05/2013	Maturity		341,500	USDLIBBA1M (LBUSTRUU Index)			341,500							341,500			003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/09/2013	08/01/2014	12/05/2013	Maturity		341,500	USDLIBBA1M (LBUSTRUU Index)			341,500							341,500			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	10/10/2013	04/16/2014	11/14/2013	Maturity		233,200	USDLIBBA1M (GDDUEAFE Index)			(233,200)							(233,200)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	10/10/2013	04/16/2014	12/16/2013	Maturity		58,051	USDLIBBA1M (GDDUEAFE Index)			58,051							58,051			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	10/10/2013	04/16/2014	11/14/2013	Maturity		2,332,000	USDLIBBA1M (GDDUEAFE Index)			(2,332,000)							(2,332,000)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	10/10/2013	04/16/2014	12/16/2013	Maturity		580,514	USDLIBBA1M (GDDUEAFE Index)			580,514							580,514			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014	11/17/2013	Maturity		43,359	USDLIBBA1M (SPTRMDCP Index)			(43,359)							(43,359)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014	12/16/2013	Maturity		5,899	USDLIBBA1M (SPTRMDCP Index)			5,899							5,899			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014	11/14/2013	Maturity		650,385	USDLIBBA1M (SPTRMDCP Index)			(650,385)							(650,385)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014	12/16/2013	Maturity		88,485	USDLIBBA1M (SPTRMDCP Index)			88,485							88,485			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014	11/14/2013	Maturity		1,214,052	USDLIBBA1M (SPTRMDCP Index)			(1,214,052)							(1,214,052)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014	12/16/2013	Maturity		165,172	USDLIBBA1M (SPTRMDCP Index)			165,172							165,172			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014	11/14/2013	Maturity		1,142,820	USDLIBBA1M (SPTR Index)			(1,142,820)							(1,142,820)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014	12/16/2013	Maturity		226,026	USDLIBBA1M (SPTR Index)			(226,026)							(226,026)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014	11/14/2013	Maturity		1,269,800	USDLIBBA1M (SPTR Index)			(1,269,800)							(1,269,800)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014	12/16/2013	Maturity		251,140	USDLIBBA1M (SPTR Index)			(251,140)							(251,140)			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	05/15/2014	12/17/2013	Maturity		5,473	USDLIBBA1M (SPTRMDCP Index)			5,473							5,473			003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	05/15/2014	12/17/2013	Maturity		71,149	USDLIBBA1M (SPTRMDCP Index)			71,149							71,149			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	05/15/2014	12/17/2013	Maturity		69,620	USDLIBBA1M (SPTR Index)			(69,620)							(69,620)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	05/15/2014	12/17/2013	Maturity		306,328	USDLIBBA1M (SPTR Index)			(306,328)							(306,328)			003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	08/15/2014	12/17/2013	Maturity		306,328	USDLIBBA1M (SPTR Index)			(306,328)							(306,328)			003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	05/15/2014	12/17/2013	Maturity		76,580	USDLIBBA1M (RU20INTR Index)			(76,580)							(76,580)			003
0949999. Subtotal - Swaps - Hedging Other - Total Return														(301,866,045)	5,836,062		XXX	27,350,436			(301,866,045)			XXX
0959999. Subtotal - Swaps - Hedging Other - Other																	XXX							XXX
0969999. Subtotal - Swaps - Hedging Other														(301,902,787)	12,542,259		XXX	20,175,227			(301,902,787)			XXX
0979999. Subtotal - Swaps - Replication - Interest Rate																	XXX							XXX
Credit Default Swap - Sold Protection on Time Warner Cable Inc	31358*AF0 - Fixed Rate Note Tied to Time Warner through a Credit Default Swap		Other	Bank of America Corp B4TYDEB6GKMZO031MB27	06/23/2008	09/20/2013	09/20/2013	Maturity		10,000,000	1.39 USD (Credit Event)				101,547									007
0989999. Subtotal - Swaps - Replication - Credit Default															101,547		XXX							XXX
0999999. Subtotal - Swaps - Replication - Foreign Exchange																	XXX							XXX
1009999. Subtotal - Swaps - Replication - Total Return																	XXX							XXX
1019999. Subtotal - Swaps - Replication - Other																	XXX							XXX
1029999. Subtotal - Swaps - Replication															101,547		XXX							XXX
1039999. Subtotal - Swaps - Income Generation - Interest Rate																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1049999. Subtotal - Swaps - Income Generation - Credit Default																	XXX							XXX
1059999. Subtotal - Swaps - Income Generation - Foreign Exchange																	XXX							XXX
1069999. Subtotal - Swaps - Income Generation - Total Return																	XXX							XXX
1079999. Subtotal - Swaps - Income Generation - Other																	XXX							XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1099999. Subtotal - Swaps - Other - Interest Rate																	XXX							XXX
1109999. Subtotal - Swaps - Other - Credit Default																	XXX							XXX
1119999. Subtotal - Swaps - Other - Foreign Exchange																	XXX							XXX
1129999. Subtotal - Swaps - Other - Total Return																	XXX							XXX
1139999. Subtotal - Swaps - Other - Other																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate														(36,743)	5,890,207		XXX	(7,385,704)			(36,743)			XXX
1169999. Total Swaps - Credit Default															(156,578)		XXX	210,496						XXX
1179999. Total Swaps - Foreign Exchange														(6,435,943)	(74,874)		XXX		8,131,213		(6,435,943)			XXX
1189999. Total Swaps - Total Return														(301,866,045)	5,836,062		XXX	27,350,436			(301,866,045)			XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps														(308,338,730)	11,494,818		XXX	20,175,227	8,131,213		(308,338,730)			XXX
1219999. Subtotal - Forwards - Hedging Effective																	XXX							XXX
1229999. Subtotal - Forwards - Hedging Other																	XXX							XXX
1239999. Subtotal - Forwards - Replication																	XXX							XXX
1249999. Subtotal - Forwards - Income Generation																	XXX							XXX
1259999. Subtotal - Forwards - Other																	XXX							XXX
1269999. Subtotal - Forwards																	XXX							XXX
1399999. Subtotal - Hedging Effective														(6,435,943)	(1,148,988)		XXX		8,131,213		(6,435,943)			XXX
1409999. Subtotal - Hedging Other												306,628,729	1,483,950	(143,074,363)	12,542,259		XXX	110,280,578			(451,187,042)			XXX
1419999. Subtotal - Replication															101,547		XXX							XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												306,628,729	1,483,950	(149,510,306)	11,494,818		XXX	110,280,578	8,131,213		(457,622,985)			XXX

(a)

Code	Description of Hedged Risk(s)
001	Rebalances portfolio duration
002	Manages cash flow risk
003	Hedges the equity risk of a liability
004	Hedges the interest rate risk of an asset
005	Hedges the interest rate risk of a liability
006	Hedges the credit risk of an asset
007	Replication income generation
008	Hedges the currency risk of an asset
009	Hedges the currency risk of a liability

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1279999. Subtotal - Long Futures - Hedging Effective																				XXX	XXX
0000RRH4	3	300	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	03/15/2014	NYFE	12/15/2013	1,160.0000	1,161.4000	1,440					420	420	14,400	001	100
0000ESH4	36	1,800	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	03/15/2014	CME	12/15/2013	1,814.5000	1,861.0500	11,520					83,790	83,790	126,000	001	50
0000TUH4	3	600,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	03/15/2014	CBT	12/15/2013	110.0078	109.9062	(31)					(609)	(609)		002	2,000
1289999. Subtotal - Long Futures - Hedging Other												12,929					83,601	83,601	140,400	XXX	XXX
1299999. Subtotal - Long Futures - Replication																				XXX	XXX
1309999. Subtotal - Long Futures - Income Generation																				XXX	XXX
1319999. Subtotal - Long Futures - Other																				XXX	XXX
1329999. Subtotal - Long Futures												12,929					83,601	83,601	140,400	XXX	XXX
0000FVH4	280	280,000	US CBT 5 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	03/15/2014	CBT	12/15/2013	120.6406	119.3125	26,250	(371,875)	(371,875)		(371,875)			252,000	R-squared 1 Slope -0.9684778	1,000
1339999. Subtotal - Short Futures - Hedging Effective												26,250	(371,875)	(371,875)		(371,875)			252,000	XXX	XXX
0000FAH4	1,191	119,100	S & P 400 E-MINI	VAGLB	D 1-1	Equity/Index	03/15/2014	CME	12/15/2013	1,284.2547	1,339.4000	(463,195)					(6,567,800)	(6,567,800)	5,359,500	001	100
0000ESH4	4,893	244,650	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	03/15/2014	CME	12/15/2013	1,779.3491	1,841.1000	(1,648,099)					(15,107,358)	(15,107,358)	17,125,500	001	50
0000MFH4	2,185	109,250	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	03/15/2014	LIFN	12/15/2013	1,823.3673	1,917.8000	(696,744)					(10,316,775)	(10,316,775)	17,404,050	001	50
0000RRH4	410	41,000	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	03/15/2014	NYFE	12/15/2013	1,099.9585	1,161.4000	(210,555)					(2,519,100)	(2,519,100)	1,968,000	001	100
1349999. Subtotal - Short Futures - Hedging Other												(3,018,593)					(34,511,033)	(34,511,033)	41,857,050	XXX	XXX
1359999. Subtotal - Short Futures - Replication																				XXX	XXX
1369999. Subtotal - Short Futures - Income Generation																				XXX	XXX
1379999. Subtotal - Short Futures - Other																				XXX	XXX
1389999. Subtotal - Short Futures												(2,992,343)	(371,875)	(371,875)		(371,875)	(34,511,033)	(34,511,033)	42,109,050	XXX	XXX
1399999. Subtotal - Hedging Effective												26,250	(371,875)	(371,875)		(371,875)			252,000	XXX	XXX
1409999. Subtotal - Hedging Other												(3,005,664)					(34,427,432)	(34,427,432)	41,997,450	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(2,979,414)	(371,875)	(371,875)		(371,875)	(34,427,432)	(34,427,432)	42,249,450	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America		252,000	252,000
UBS Warburg London	47,868,554	(5,871,104)	41,997,450
Total Net Cash Deposits	47,868,554	(5,619,104)	42,249,450

(a)

Code	Description of Hedged Risk(s)
001	Hedges the equity risk of a liability
002	Hedges the interest rate risk of a liability

(b)

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

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1279999. Subtotal - Long Futures - Hedging Effective																		XXX	XXX
0000ESH3	349	17,450	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	03/15/2013	CME	12/15/2012	1,515.1210	03/15/2013	1,511.1786	Sale	(68,796)	(68,796)			001	50
0000ESM3	627	31,350	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	06/15/2013	CME	03/15/2013	1,546.1191	06/15/2013	1,553.4087	Sale	228,530	228,530			001	50
0000ESU3	116	5,800	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	09/15/2013	CME	06/15/2013	1,625.1329	09/15/2013	1,660.9167	Sale	207,546	207,546			001	50
0000ESZ3	1,159	57,950	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	12/15/2013	CME	09/15/2013	1,737.0515	12/15/2013	1,735.0185	Sale	(117,809)	(117,809)			001	50
0000FAZ3	40	4,000	S & P 400 E-MINI	VAGLB	D 1-1	Equity/Index	12/15/2013	CME	09/15/2013	1,292.5532	12/15/2013	1,291.2667	Sale	(5,146)	(5,146)			001	100
0000MFH3	958	47,900	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	03/15/2013	LIFN	12/15/2012	1,625.1712	03/15/2013	1,652.4212	Sale	1,305,273	1,305,273			001	50
0000MFM3	1,274	63,700	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	06/15/2013	LIFN	03/15/2013	1,688.1895	06/15/2013	1,696.3237	Sale	518,143	518,143			001	50
0000MFU3	522	26,100	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	09/15/2013	LIFN	06/15/2013	1,651.1961	09/15/2013	1,689.8437	Sale	1,008,702	1,008,702			001	50
0000MFZ3	717	35,850	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	12/15/2013	LIFN	09/15/2013	1,811.3299	12/15/2013	1,824.1730	Sale	460,425	460,425			001	50
0000RRM3	29	2,900	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	06/15/2013	NYFE	03/15/2013	965.7167	06/15/2013	959.6778	Sale	(17,513)	(17,513)			001	100
0000RRU3	36	3,600	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	09/15/2013	NYFE	06/15/2013	962.5771	09/15/2013	986.6143	Sale	86,534	86,534			001	100
0000RRZ3	50	5,000	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	12/15/2013	NYFE	12/31/2013	1,094.1644	12/15/2013	1,095.7222	Sale	7,789	7,789			001	100
0000TUH4	4	8,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	12/15/2013	CBT	12/01/2013	110.0894	12/15/2013	110.0078	Sale	(653)	(653)			002	2,000
0000TUU3	8	16,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	09/15/2013	CBT	09/15/2013	109.9516	09/15/2013	110.0000	Sale	774	774			002	2,000
0000TUZ3	13	26,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	12/15/2013	CBT	12/31/2013	110.0231	12/15/2013	110.0130	Sale	(261)	(261)			002	2,000
1289999. Subtotal - Long Futures - Hedging Other														3,613,538	3,613,538			XXX	XXX
1299999. Subtotal - Long Futures - Replication																		XXX	XXX
1309999. Subtotal - Long Futures - Income Generation																		XXX	XXX
1319999. Subtotal - Long Futures - Other																		XXX	XXX
1329999. Subtotal - Long Futures														3,613,538	3,613,538			XXX	XXX
0000FVH3	129	129,000	US CBT 5 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	03/15/2013	CBT	12/15/2012	124.0469	03/15/2013	124.2778	Sale			(29,796)	(29,796)	R-squared 1 Slope - 0.95907948633704 4	1,000
0000FVM3	681	681,000	US CBT 5 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	06/15/2013	CBT	03/15/2013	123.9844	06/15/2013	124.1810	Sale			(133,884)	(133,884)	R-squared 1 Slope - 0.99485125858123 6	1,000
0000FVU3	250	250,000	US CBT 5 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	09/15/2013	CBT	06/15/2013	123.1875	09/15/2013	121.7574	Sale			357,534	357,534	R-squared 1 Slope - 0.95907948633704 4	1,000
0000FVZ3	624	624,000	US CBT 5 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	12/15/2013	CBT	09/15/2013	120.1391	12/15/2013	121.6543	Sale			(945,477)	(945,477)	R-squared 1 Slope - 1.018450185	1,000
0000TYH3	435	870,000	US CBT 10 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	03/15/2013	CBT	12/15/2012	131.9479	03/15/2013	132.0221	Sale			(64,510)	(64,510)	R-squared 1 Slope - 0.93151049347818 8	2,000
0000TYH4	200	400,000	US CBT 10 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	12/31/2013	CBT	12/15/2013	125.8047	12/31/2013	125.0764	Sale			291,308	291,308	R-squared 1 Slope - 1.03552914401315	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
0000TYM3	843	1,686,000	US CBT 10 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	06/15/2013	CBT	03/15/2013	131.3917	06/15/2013	131.6856	Sale			(495,521)	(495,521)	R-squared 1 Slope - 0.97007654836464 9	2,000
0000TYU3	900	1,800,000	US CBT 10 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	09/15/2013	CBT	06/15/2013	127.6563	09/15/2013	127.0225	Sale			1,140,756	1,140,756	R-squared 1 Slope - 0.93151049347818 8	2,000
0000TYZ3	950	1,900,000	US CBT 10 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	12/15/2013	CBT	09/15/2013	125.1510	12/31/2013	125.7534	Sale			(1,144,495)	(1,144,495)	R-squared 1 Slope - 1.047785966	2,000
1339999. Subtotal - Short Futures - Hedging Effective																(1,024,085)	(1,024,085)	XXX	XXX
0000ESH3	15,516	775,800	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	03/15/2013	CME	12/15/2012	1,384.4699	03/15/2013	1,452.1267	Sale	(52,488,137)	(52,488,137)			001	50
0000ESH4	2,212	110,600	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	12/31/2013	CME	12/15/2013	1,734.9781	12/31/2013	1,774.2037	Sale	(4,338,343)	(4,338,343)			001	50
0000ESM3	20,797	1,039,850	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	06/15/2013	CME	03/15/2013	1,520.2471	06/15/2013	1,565.4652	Sale	(47,019,952)	(47,019,952)			001	50
0000ESU3	18,508	925,400	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	09/15/2013	Various	06/15/2013	1,596.2810	09/15/2013	1,626.3277	Sale	(27,805,171)	(27,805,171)			001	50
0000ESZ3	19,266	963,300	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	12/15/2013	Various	09/15/2013	1,691.2196	12/15/2013	1,726.6858	Sale	(34,164,642)	(34,164,642)			001	50
0000FAH3	4,551	455,100	S & P 400 E-MINI	VAGLB	D 1-1	Equity/Index	03/15/2013	Various	12/15/2012	978.3085	03/15/2013	1,036.6184	Sale	(26,536,828)	(26,536,828)			001	100
0000FAH4	553	55,300	S & P 400 E-MINI	VAGLB	D 1-1	Equity/Index	12/31/2013	Various	12/15/2013	1,243.2485	12/31/2013	1,281.8966	Sale	(2,137,235)	(2,137,235)			001	100
0000FAM3	5,687	568,700	S & P 400 E-MINI	VAGLB	D 1-1	Equity/Index	06/15/2013	Various	03/15/2013	1,110.1596	06/15/2013	1,133.0575	Sale	(13,022,009)	(13,022,009)			001	100
0000FAU3	5,048	504,800	S & P 400 E-MINI	VAGLB	D 1-1	Equity/Index	09/15/2013	Various	06/15/2013	1,145.1686	09/15/2013	1,174.5471	Sale	(14,830,252)	(14,830,252)			001	100
0000FAZ3	5,140	514,000	S & P 400 E-MINI	VAGLB	D 1-1	Equity/Index	12/15/2013	Various	09/15/2013	1,238.5559	12/15/2013	1,258.7012	Sale	(10,354,654)	(10,354,654)			001	100
0000MFH3	9,788	489,400	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	03/15/2013	LIFN	12/15/2012	1,579.0760	03/15/2013	1,625.4893	Sale	(22,714,669)	(22,714,669)			001	50
0000MFH4	1,420	71,000	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	12/31/2013	LIFN	12/15/2013	1,770.2199	12/31/2013	1,819.4864	Sale	(3,497,924)	(3,497,924)			001	50
0000MFM3	10,423	521,150	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	06/15/2013	LIFN	03/15/2013	1,655.7538	06/15/2013	1,678.2506	Sale	(11,724,227)	(11,724,227)			001	50
0000MFU3	11,007	550,350	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	09/15/2013	LIFN	06/15/2013	1,662.9028	09/15/2013	1,691.8123	Sale	(15,910,341)	(15,910,341)			001	50
0000MFZ3	10,528	526,400	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	12/15/2013	LIFN	09/15/2013	1,803.2897	12/15/2013	1,820.3553	Sale	(8,983,292)	(8,983,292)			001	50
0000RRH3	1,398	139,800	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	03/15/2013	NYFE	12/15/2012	790.2760	03/15/2013	852.2713	Sale	(8,666,944)	(8,666,944)			001	100
0000RRH4	160	16,000	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	12/31/2013	NYFE	12/15/2013	1,046.7349	12/31/2013	1,098.1000	Sale	(821,841)	(821,841)			001	100
0000RRM3	1,675	167,500	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	06/15/2013	NYFE	03/15/2013	903.8883	06/15/2013	930.6116	Sale	(4,476,153)	(4,476,153)			001	100
0000RRU3	1,340	134,000	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	09/15/2013	NYFE	06/15/2013	959.5964	09/15/2013	992.3306	Sale	(4,386,384)	(4,386,384)			001	100
0000RRZ3	1,501	150,100	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	12/15/2013	NYFE	09/15/2013	1,057.4847	12/15/2013	1,078.1854	Sale	(3,107,184)	(3,107,184)			001	100
0000TUH3	14	28,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	03/15/2013	CBT	12/15/2012	110.1081	03/15/2013	110.1797	Sale	(2,005)	(2,005)			002	2,000
0000TUH4	3	6,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	12/31/2013	CBT	12/15/2013	110.2555	12/31/2013	110.1328	Sale	736	736			002	2,000
0000TUM3	17	34,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	06/15/2013	CBT	03/15/2013	110.1785	06/15/2013	110.2227	Sale	(1,503)	(1,503)			002	2,000
0000TUU3	3	6,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	09/15/2013	CBT	06/15/2013	110.2542	09/15/2013	110.1289	Sale	752	752			002	2,000
0000TUZ3	7	14,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	12/15/2013	CBT	09/15/2013	110.0587	12/15/2013	110.0969	Sale	(535)	(535)			002	2,000
1349999. Subtotal - Short Futures - Hedging Other														(316,988,737)	(316,988,737)			XXX	XXX
1359999. Subtotal - Short Futures - Replication																		XXX	XXX
1369999. Subtotal - Short Futures - Income Generation																		XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1379999. Subtotal - Short Futures - Other																		XXX	XXX
1389999. Subtotal - Short Futures														(316,988,737)	(316,988,737)	(1,024,085)	(1,024,085)	XXX	XXX
1399999. Subtotal - Hedging Effective																(1,024,085)	(1,024,085)	XXX	XXX
1409999. Subtotal - Hedging Other														(313,375,199)	(313,375,199)			XXX	XXX
1419999. Subtotal - Replication																		XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														(313,375,199)	(313,375,199)	(1,024,085)	(1,024,085)	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
001	Hedges the equity risk of a liability
002	Hedges the interest rate risk of a liability

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	319,133,215	(229,626,387)	319,133,215	319,133,215	(229,254,512)	319,133,215	284,745,221	42,249,450
Goldman Sachs Group Inc	FOR8UP27PHTHYVLBNG30	Y	Y	37,980,000	43,844,080	(5,871,987)		43,844,080	(5,871,987)		7,757,203	7,749,296
Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	Y	Y	32,270,000	114,120,356	(86,498,003)		114,120,356	(86,498,003)		83,322,213	78,674,566
Merrill Lynch Capital Services	GDWTXX03601TB7DW3U69	Y	Y	82,860,500	94,818,030	(17,627,830)		94,818,030	(18,181,826)		14,970,774	9,300,474
Merrill Lynch Intl	GGDZP1UYGU9STUHRDP48	Y	Y	571,000	353,647			353,647			4,151,513	3,934,160
Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Y	Y		8,251,293	(35,974,054)		8,251,293	(36,254,197)		7,295,001	
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y		98,560,661	(145,303,298)		98,726,722	(146,622,765)		55,321,782	8,579,145
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y		164,296,456	(168,622,215)		164,296,456	(168,419,940)		167,818,877	163,493,119
Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG310	Y	Y		7,503,079	(7,516,712)		7,503,079	(7,650,027)		1,814,403	1,800,770
Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	Y	Y	6,758,000	6,614,122			6,614,122			41,697,625	41,553,747
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	174,735,900	266,879,335	(90,537,077)	1,606,357	266,879,335	(91,300,548)	842,887	136,440,999	136,440,999
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y		213,633,539	(276,258,438)		213,633,539	(276,258,438)		83,809,927	21,185,028
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Y	Y		284,926,072	(308,609,327)		284,926,072	(308,609,327)		160,430,444	136,747,189
JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	Y	Y	8,238,000	71,745,820	(67,002,799)		71,745,820	(67,002,799)		116,471,053	112,976,074
Bank of America Corp	B4TYDEB6GKMZO031MB27	Y	Y	28,845,692	133,759,791	(114,665,187)		133,759,791	(115,796,611)		118,696,280	108,945,192
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y		13,019,087	(26,228,146)		13,019,087	(26,228,146)		11,231,765	
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y		17,658,153	(121,479,906)		17,658,153	(121,479,906)		27,373,466	
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y		270,432,156	(405,775,036)		268,592,556	(408,737,615)		158,431,136	23,088,256
Societe Generale	O2RNE8IBXP4ROTD8PU41	Y	Y		3,934,123	(8,837,839)		3,934,123	(8,837,839)		9,240,270	4,336,554
Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	Y	Y		47,239,791	(54,849,834)		47,239,791	(54,849,834)		15,323,944	7,713,901
0299999. Total NAIC 1 Designation				372,259,092	1,861,589,591	(1,941,657,689)	1,606,357	1,859,916,052	(1,948,599,807)	842,887	1,221,598,676	866,518,469
0399999. Total NAIC 2 Designation												
0499999. Total NAIC 3 Designation												
0599999. Total NAIC 4 Designation												
0699999. Total NAIC 5 Designation												
0799999. Total NAIC 6 Designation												
0899999. Aggregate Sum of Central Clearinghouses												
0999999 - Totals				372,259,092	2,180,722,807	(2,171,284,077)	320,739,573	2,179,049,268	(2,177,854,319)	319,976,102	1,506,343,896	908,767,919

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	3137AM-TY-3	FHLMC	896,001	1,076,000	896,001	12/15/2041	V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	3136AD-K6-5	FHLMC	4,101,462	4,170,000	4,101,462	06/25/2037	V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	3136AB-PV-9	FNMA	2,017,102	2,220,000	2,017,102	08/25/2022	V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	31398M-QD-1	FNMA	5,765,089	21,680,000	5,765,089	03/25/2025	V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	38376P-LUJ-7	GNMA	1,510,192	2,475,000	1,510,192	02/20/2037	V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	38376X-FB-4	GNMA	3,729,064	6,632,000	3,729,064	11/20/2038	V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	3137A0-NA-9	FHLMC	1,704,110	3,067,000	1,704,110	11/15/2030	V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	31419E-3V-9	FNMA	822,662	1,100,000	822,662	11/25/2040	V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	31395J-SN-7	FHLMC	227,045	1,495,000	227,045	03/15/2033	V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	38378V-3C-7	GNMA	5,047,361	5,000,000	5,047,361	11/20/2042	V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	3128MD-M7-5	FHLMC	1,517,315	1,657,000	1,517,315	02/15/2028	V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	31416Q-XT-7	FNMA	1,508,290	2,732,001	1,508,290	05/25/2039	V
Citibank NA	E57ODZWZ7FF32TWEFA76	Cash			174,735,900		174,735,900		V
Goldman Sachs Group Inc	FOR8UP27PHTHYVLBNG30	Cash			37,980,000		37,980,000		V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash			32,270,000		32,270,000		V
JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	Cash			8,238,000		8,238,000		V
Merrill Lynch Capital Services	GDWTXX03601TB7DWI3U69	Cash			82,860,500		82,860,500		V
Merrill Lynch International	GGDZP1UYGU9STUHRDP48	Cash			571,000		571,000		V
Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	Cash			6,758,000		6,758,000		V
Morgan Stanley - CME	KJNXBSWZVIKEX4NF0L81	Cash			38,395,731		38,395,731		V
Morgan Stanley - LCH	WAM6YERMS7OXFZUOY219	Cash			446,260		446,260		V
0199999 - Total					411,101,083	53,304,001	411,101,083	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
HSBC USA Inc	1IE8VN30JCEQV1H4R804	Cash			63,772,000		XXX		V
BARCLAYS	G5GSEF7VJP5I7OUK5573	Cash			52,263,000		XXX		V
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Securities	3133XD-TL-5	Federal Home Loan Bank	37,113,880	34,060,000	XXX	12/21/2015	V
Royal Bank of Scotland PLC	RR3QWICIWWIPCS8A4S074	Securities	3133XD-TL-5	Federal Home Loan Bank	15,222,575	13,970,000	XXX	12/21/2015	V
Credit Suisse First Boston International	E58DKGMJYYYJLN8C3868	Securities	3133XD-TL-5	Federal Home Loan Bank	23,569,384	21,630,000	XXX	12/21/2015	V
UBS AG	BFM8T61CT2L1QCEMIK50	Securities	313586-RC-5	FNMA Zero Cpn	84,718,183	99,635,000	XXX	10/09/2019	V
UBS AG	BFM8T61CT2L1QCEMIK50	Securities	31359M-WJ-8	FNMA Benchmark Nt	7,244,569	7,000,000	XXX	10/15/2014	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Cash			18,279,000		XXX		V
Credit Suisse First Boston International	FOR8UP27PHTHYVLBNG30	Cash			23,089,000		XXX		V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Cash			144,178,000		XXX		V
Royal Bank of Scotland PLC	RR3QWICIWWIPCS8A4S074	Cash			11,677,000		XXX		V
UBS AG	BFM8T61CT2L1QCEMIK50	Cash			13,790,000		XXX		V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Cash			2,386,000		XXX		V
Societe General	O2RNE8IBXP4R0TD8PU41	Cash			5,094,000		XXX		V
UBS - CME	KJNXBSWZVIKEX4NF0L81	Cash			11,115		XXX		I
UBS - CME	KJNXBSWZVIKEX4NF0L81	Cash			129,369		XXX		V
UBS - LCH	WAM6YERMS7OXFZUOY219	Cash			646,151		XXX		I
UBS - LCH	WAM6YERMS7OXFZUOY219	Cash			1,781,932		XXX		V
UBS - CME Futures	KJNXBSWZVIKEX4NF0L81	Cash			252,000		XXX		V
BAML - Futures	B4TYDEB6GKMZO031MB27	Cash			41,997,450		XXX		V
Morgan Stanley - CME	KJNXBSWZVIKEX4NF0L81	Cash			16,351,004		XXX		I
Morgan Stanley - LCH	WAM6YERMS7OXFZUOY219	Cash			122,267		XXX		I

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley - CME KJNXBSIIZVIKEX4NF0L81	Securities			4,557,260	5,000,000	XXX	12/21/2015	V
Wells Fargo - CME KJNXBSIIZVIKEX4NF0L81	Cash			32,287,542		XXX		I
Wells Fargo - CME KJNXBSIIZVIKEX4NF0L81	Cash			4,722,418		XXX		V
0299999 - Total				605,255,099	181,295,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
04012M-AP-4	Argent Securities Inc RMBS		6FE	536,794	536,794	07/25/2036
36829J-AA-9	GE Capital Comml Mort RMBS		6FE	158,481	158,481	08/25/2036
14453F-AB-5	Carrington Mtg Loan Tr RMBS		5AM	378,153	388,853	06/25/2036
362334-BQ-6	GSAA Home Equity Tr RMBS		5AM	9,767	17,770	03/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				1,083,195	1,101,898	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				1,083,195	1,101,898	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				1,083,195	1,101,898	XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds				1,083,195	1,101,898	XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	Overnight Repos			99,743,931	99,743,931	01/02/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				99,743,931	99,743,931	XXX
9999999 - Totals				100,827,126	100,845,829	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (26,432,868) Book/Adjusted Carrying Value $ (26,735,874)
2. Average balance for the year Fair Value $ 127,913,491 Book/Adjusted Carrying Value $ 128,127,633
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ 406,623 NAIC 6 $ 695,275

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------
2. Average balance for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
American Savings Bank	Honolulu, HI					(876,718)	XXX
Bank of America	Charlotte, NC					589,125	XXX
Bank of New York Mellon	New York, NY					9,291,304	XXX
Huntington Bank	Columbus, OH					(295,074)	XXX
JPMorgan Chase	New York, NY					(91,603,878)	XXX
PNC	Pittsburgh, PA					2,381,059	XXX
US Bank	Minneapolis, MN					1,028,036	XXX
Wachovia	Charlotte, NC					1,462,285	XXX
The Federal Home Loan Bank of Cincinnati	Cincinnati, OH					314,074	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			48,846	XXX
0199999. Totals - Open Depositories		XXX	XXX			(77,660,941)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(77,660,941)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(77,660,941)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(136,881,518)	4. April	(81,553,483)	7. July	(92,889,605)	10. October	(71,481,413)
2. February	(101,416,007)	5. May	(70,999,258)	8. August	(85,529,291)	11. November	(99,606,778)
3. March	(34,416,497)	6. June	(101,656,648)	9. September	(74,434,463)	12. December	(77,660,942)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	For protection of state's ph's			106,016	114,194
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			50,008	53,865
12. Hawaii HI						
13. Idaho ID	B	For protection of state's ph's			200,031	215,461
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	For protection of state's ph's			110,017	118,504
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			309,861	337,398
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			399,902	433,865
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	1,500,233	1,615,958		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU	C	For protection of state's ph's			50,000	50,000
54. Puerto Rico PR						
55. U.S. Virgin Islands VI	B	For protection of state's ph's			546,538	675,625
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,500,233	1,615,958	1,772,373	1,998,912
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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