LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2014

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

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Franklin SS:

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

Kirt Alan Walker
President & COO

Robert William Horner, III
VP - Corp Governance & Secretary

David Patrick LaPaul
Sr VP & Treasurer

Subscribed and sworn to before me this 31 day of JULY, 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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	25,685,446,345		25,685,446,345	25,346,990,275
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	584,845,113		584,845,113	593,008,408
3.	Mortgage loans on real estate:				
	3.1 First liens	5,963,818,014		5,963,818,014	5,691,564,869
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (54,326,927)), cash equivalents ($) and short-term investments ($ 309,008,227)	254,681,301		254,681,301	151,348,196
6.	Contract loans (including $ premium notes)	961,439,192	213,913	961,225,279	949,529,390
7.	Derivatives	1,965,729,033		1,965,729,033	2,138,102,146
8.	Other invested assets	115,412,995	45,040	115,367,955	109,215,869
9.	Receivables for securities				
10.	Securities lending reinvested collateral assets	129,586,189		129,586,189	100,845,829
11.	Aggregate write-ins for invested assets	488,774,426		488,774,426	435,547,689
12.	Subtotals, cash and invested assets (Lines 1 to 11)	36,149,732,607	258,953	36,149,473,654	35,516,152,671
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	559,150,424	184,654	558,965,770	536,328,364
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	25,578,371	876,382	24,701,989	32,567,598
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	32,585,436		32,585,436	35,062,315
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	19,023,062		19,023,062	23,111,599
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	13,625,997		13,625,997	16,759,499
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	1,064,138,310	570,112,752	494,025,558	463,140,874
19.	Guaranty funds receivable or on deposit	2,123,599		2,123,599	2,012,973
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	32,647,984		32,647,984	3,911,756
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	382,650,659	116,608,714	266,041,945	200,107,212
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	38,281,256,449	688,041,455	37,593,214,994	36,829,154,861
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	87,416,732,344		87,416,732,344	83,846,426,556
28.	Total (Lines 26 and 27)	125,697,988,793	688,041,455	125,009,947,338	120,675,581,417
	DETAILS OF WRITE-INS				
1101.	Receivable for invested assets	36,472		36,472	10,833
1102.	Derivative collateral and receivables	488,737,954		488,737,954	435,536,856
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	488,774,426		488,774,426	435,547,689
2501.	Accrued fees and other assets	261,627,688		261,627,688	195,692,956
2502.	Cash value of corporate owned insurance	1,548,141		1,548,141	1,548,141
2503.	Deferred software costs	43,454,959	43,454,959		
2598.	Summary of remaining write-ins for Line 25 from overflow page	76,019,871	73,153,755	2,866,116	2,866,115
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	382,650,659	116,608,714	266,041,945	200,107,212

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 29,225,922,083 less $ included in Line 6.3 (including $ 66,353,126 Modco Reserve)	29,225,922,083	28,734,753,065
2.	Aggregate reserve for accident and health contracts (including $ 28,232,824 Modco Reserve)	40,474,022	84,707,642
3.	Liability for deposit-type contracts (including $ 954,022 Modco Reserve)	2,363,848,816	2,079,169,474
4.	Contract claims:		
	4.1 Life	57,617,887	46,876,199
	4.2 Accident and health	36,267,700	32,219,162
5.	Policyholders' dividends $ 27,265 and coupons $ due and unpaid	27,265	40,677
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 567,057 Modco)	56,016,971	57,734,895
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ (21,757) accident and health premiums	3,769,566	3,764,085
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 4,143,894 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	4,143,894	4,114,849
	9.3 Other amounts payable on reinsurance, including $ 914,120 assumed and $ 15,788,939 ceded	16,703,059	28,203,141
	9.4 Interest Maintenance Reserve	52,140,926	55,537,529
10.	Commissions to agents due or accrued-life and annuity contracts $ 16,785,550 , accident and health $ 5,881,722 and deposit-type contract funds $ 7,275,646	29,942,917	29,167,952
11.	Commissions and expense allowances payable on reinsurance assumed	4,121,573	9,937,599
12.	General expenses due or accrued	52,670,283	71,089,716
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,471,829,260) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,817,562,149)	(1,768,100,936)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	11,044,464	10,108,831
15.1	Current federal and foreign income taxes, including $ 76,916,461 on realized capital gains (losses)	48,729,194	4,846,162
15.2	Net deferred tax liability		
16.	Unearned investment income	6,343,967	6,125,543
17.	Amounts withheld or retained by company as agent or trustee	8,968,193	11,108,545
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	91,765,235	52,438,222
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 163,000,000 and interest thereon $ 3,361,045	166,361,045	278,046,961
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	267,408,850	240,466,531
	24.02 Reinsurance in unauthorized and certified ($) companies	305,346	291,890
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	11,527,577	199,401,706
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	1,970,001,592	2,170,912,194
	24.09 Payable for securities	644,254,432	431,442,637
	24.10 Payable for securities lending	130,364,411	101,909,249
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	322,506,742	302,890,066
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	33,805,685,861	33,279,203,586
27.	From Separate Accounts Statement	87,416,732,344	83,846,426,556
28.	Total liabilities (Lines 26 and 27)	121,222,418,205	117,125,630,142
29.	Common capital stock	3,814,779	3,814,779
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	700,000,000	700,000,000
33.	Gross paid in and contributed surplus	963,017,274	963,017,274
34.	Aggregate write-ins for special surplus funds	1,262,450	
35.	Unassigned funds (surplus)	2,119,434,630	1,883,119,222
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	3,783,714,354	3,546,136,496
38.	Totals of Lines 29, 30 and 37	3,787,529,133	3,549,951,275
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	125,009,947,338	120,675,581,417
	DETAILS OF WRITE-INS		
2501.	Derivative liability accrued interest	241,202,460	227,102,992
2502.	Loss recognition reserve	1,097,250	1,123,000
2503.	Reserve for escheat funds	17,469,662	16,434,004
2598.	Summary of remaining write-ins for Line 25 from overflow page	62,737,370	58,230,070
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	322,506,742	302,890,066
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Special Surplus- ACA HIP Fee	1,262,450	
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,262,450	

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	5,750,999,417	5,692,229,222	11,604,534,351
2.	Considerations for supplementary contracts with life contingencies	785,290	1,725,637	2,680,355
3.	Net investment income	758,214,633	782,925,910	1,509,888,007
4.	Amortization of Interest Maintenance Reserve (IMR)	5,630,624	6,380,639	12,399,160
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	31,978,070	29,955,620	73,350,370
7.	Reserve adjustments on reinsurance ceded	(46,450,126)	(34,887,189)	14,005,556
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	801,234,658	708,986,131	1,470,982,747
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	87,293,106	144,574,453	258,813,098
9.	Totals (Lines 1 to 8.3)	7,389,685,672	7,331,890,423	14,946,653,644
10.	Death benefits	203,339,920	221,094,384	428,519,750
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,174,824	1,462,645	2,696,445
12.	Annuity benefits	5,041,036,987	5,103,052,175	9,907,279,454
13.	Disability benefits and benefits under accident and health contracts	2,770,865	1,425,616	5,563,409
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	268,305,007	302,556,711	605,231,221
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	22,597,113	20,980,099	39,131,046
18.	Payments on supplementary contracts with life contingencies	1,923,356	1,865,536	3,601,996
19.	Increase in aggregate reserves for life and accident and health contracts	470,939,714	554,880,863	1,287,509,291
20.	Totals (Lines 10 to 19)	6,012,087,786	6,207,318,029	12,279,532,612
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	373,548,424	338,413,512	720,480,087
22.	Commissions and expense allowances on reinsurance assumed	6,310,953	12,657,440	21,781,011
23.	General insurance expenses	155,239,998	168,566,657	382,304,972
24.	Insurance taxes, licenses and fees, excluding federal income taxes	20,782,420	16,020,639	36,561,150
25.	Increase in loading on deferred and uncollected premiums	(1,176,003)	(405,057)	(180,720)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	454,706,287	48,677,945	619,368,054
27.	Aggregate write-ins for deductions	(228,512,850)	(37,771,108)	(183,542,025)
28.	Totals (Lines 20 to 27)	6,792,987,015	6,753,478,057	13,876,305,141
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	596,698,657	578,412,366	1,070,348,503
30.	Dividends to policyholders	24,852,098	28,488,149	55,170,589
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	571,846,559	549,924,217	1,015,177,914
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	31,068,308	(29,705,562)	(29,991,513)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	540,778,251	579,629,779	1,045,169,427
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 5,841,204 (excluding taxes of $ 1,202,934 transferred to the IMR)	(315,952,055)	(513,393,311)	(782,994,020)
35.	Net income (Line 33 plus Line 34)	224,826,196	66,236,468	262,175,407
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,549,951,275	3,836,633,913	3,836,633,913
37.	Net income (Line 35)	224,826,196	66,236,468	262,175,407
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 25,844,930	(16,457,504)	31,550,620	(271,051,024)
39.	Change in net unrealized foreign exchange capital gain (loss)	(704,376)	(865,578)	(2,260,710)
40.	Change in net deferred income tax	(9,167,267)	43,096,851	82,596,682
41.	Change in nonadmitted assets	66,500,082	(107,697,763)	(307,980,296)
42.	Change in liability for reinsurance in unauthorized and certified companies	(13,456)	32,708	(217,869)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(26,942,317)	(30,812,022)	(57,901,586)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in		8,930,757	8,930,757
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(463,500)	(487,000)	(974,000)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	237,577,858	9,985,041	(286,682,638)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,787,529,133	3,846,618,954	3,549,951,275
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	87,293,106	144,574,453	258,813,098
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	87,293,106	144,574,453	258,813,098
2701.	Change in loss recognition reserve	(25,750)	(20,000)	208,000
2702.	Change in reserves for rate stabilizations	(1,133,571)	(1,162,709)	(2,563,835)
2703.	Reserve adjustments on reinsurance assumed	(227,353,529)	(36,588,399)	(181,186,190)
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(228,512,850)	(37,771,108)	(183,542,025)
5301.	Adjustment to initial commission and expense allowance	(463,500)	(487,000)	(974,000)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(463,500)	(487,000)	(974,000)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	5,763,178,609	5,721,692,719	11,608,035,364
2.	Net investment income	735,036,610	761,803,373	1,508,150,459
3.	Miscellaneous income	925,649,034	896,056,312	1,822,485,633
4.	Total (Lines 1 to 3)	7,423,864,253	7,379,552,404	14,938,671,456
5.	Benefit and loss related payments	5,604,223,833	5,713,711,530	10,996,731,988
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	504,167,500	92,182,721	725,631,077
7.	Commissions, expenses paid and aggregate write-ins for deductions	352,014,130	519,778,014	974,313,029
8.	Dividends paid to policyholders	26,583,434	28,901,639	58,778,750
9.	Federal and foreign income taxes paid (recovered) net of $ (1,381,178) tax on capital gains (losses)	(5,770,586)	(96,983,565)	(91,521,712)
10.	Total (Lines 5 through 9)	6,481,218,311	6,257,590,339	12,663,933,132
11.	Net cash from operations (Line 4 minus Line 10)	942,645,942	1,121,962,065	2,274,738,324
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,579,136,809	1,812,978,012	3,703,008,378
	12.2 Stocks			674,619
	12.3 Mortgage loans	343,704,456	347,111,988	924,750,159
	12.4 Real estate			
	12.5 Other invested assets	8,513,535	503,163	215,025,089
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	445,702,313	747,766,707	679,207,330
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,377,057,113	2,908,359,870	5,522,665,575
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,959,244,419	2,647,815,217	5,571,424,235
	13.2 Stocks		5,825,400	167,826,034
	13.3 Mortgage loans	610,374,088	375,441,471	1,367,973,159
	13.4 Real estate			
	13.5 Other invested assets	13,582,363	58,443,283	219,938,215
	13.6 Miscellaneous applications	396,218,441	1,049,929,210	2,120,545,235
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,979,419,311	4,137,454,581	9,447,706,878
14.	Net increase (or decrease) in contract loans and premium notes	11,682,734	(6,044,118)	(55,793)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(614,044,932)	(1,223,050,593)	(3,924,985,510)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock		8,930,757	8,930,757
	16.3 Borrowed funds	(111,685,916)	2,771	(25,353,105)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	284,679,342	304,346,700	914,773,480
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(398,261,330)	(432,862,424)	241,217,381
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(225,267,904)	(119,582,196)	1,139,568,513
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	103,333,106	(220,670,724)	(510,678,672)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	151,348,195	662,026,868	662,026,868
	19.2 End of period (Line 18 plus Line 19.1)	254,681,301	441,356,144	151,348,195

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	377,663,362	375,231,449	749,103,377
3.	Ordinary individual annuities	3,594,966,928	3,215,753,574	6,784,252,904
4.	Credit life (group and individual)			
5.	Group life insurance	215,271,354	350,937,314	612,160,181
6.	Group annuities	1,569,130,941	1,653,720,528	3,337,356,607
7.	A & H - group	90,166,307	66,381,465	242,039,328
8.	A & H - credit (group and individual)			
9.	A & H - other	5,420,748	6,022,862	12,297,145
10.	Aggregate of all other lines of business			
11.	Subtotal	5,852,619,639	5,668,047,192	11,737,209,542
12.	Deposit-type contracts	251,306,825	291,306,100	887,490,030
13.	Total	6,103,926,464	5,959,353,292	12,624,699,572
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies

A. Accounting Practices

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

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

Olentangy Reinsurance, LLC (Olentangy), a special purpose financial insurance company domiciled in the State of Vermont, which is a wholly-owned subsidiary of Nationwide Life and Annuity Insurance Company (NLAIC), was granted a permitted practice from the State of Vermont allowing Olentangy to carry the assets placed into a trust account by Union Hamilton Reinsurance, Ltd. at net admitted asset value which increased the subsidiary's valuation by $66,000,000, which also allowed the Company to admit additional deferred tax assets (DTA) of $9,900,000 as of June 30, 2014.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted is shown below:

	State of Domicile	Current year to date 2014	Prior year ended 2013
Net Income			
Net Income	OH	$ 224,826,196	$ 262,175,407
Prescribed Practices: NONE	OH	-	-
Permitted Practices: NONE	OH	-	-
Net Income, NAIC SAP		$ 224,826,196	$ 262,175,407
Surplus			
Statutory Capital and Surplus	OH	$ 3,787,529,133	$ 3,549,951,275
Prescribed Practices: NONE	OH	-	-
Permitted Practices:			
NONE	OH	-	-
Subsidiary valuation	VT	66,000,000	66,000,000
Subsidiary valuation impact on DTA admittance	VT	9,900,000	9,900,000
Statutory Capital and Surplus, NAIC SAP		$ 3,711,629,133	$ 3,474,051,275

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

B. Use of Estimates in Preparation of the Financial Statements

No significant changes from prior year end.

C. Accounting Policies

No significant changes from prior year end.

(2) Accounting Changes and Corrections of Errors

No significant changes from prior year end.

(3) Business Combinations and Goodwill

Not applicable.

(4) Discontinued Operations

None.

(5) Investments

No significant changes from prior year end.

D. Loan-Backed Securities

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

(2) None.

(3) The following table summarizes other-than-temporary impairments for loan-backed securities recognized in the current reporting period based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities.

As of 06/30/2014

CUSIP	Amortized Cost Before Current Period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of Financial Statement where reported
03072SFZ3	2,247,946	1,782,070	465,876	1,782,070	915,826	Q2 '14
Total			$ 465,876			

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

As of 06/30/2014

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ (5,943,641)
2. 12 Months or Longer	$ (99,841,491)

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

1. Less than 12 Months	$ 533,994,631
2. 12 Months or Longer	$ 899,321,447

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

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

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value as of the date of each statement of financial position presented of that collateral and of the portion of that collateral that it has sold or repledged

$ 129,356,810

I. Working Capital Finance Investments

Not Applicable.

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

No significant changes from prior year end.

(7) Investment Income

No significant changes from prior year end.

(8) Derivative Instruments

No significant changes from prior year end.

(9) Income Taxes

No significant changes from prior year end.

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

No significant changes from prior year end.

(11) Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Cincinnati. Through its membership, the Company has issued funding agreements to the FHLB of Cincinnati in exchange for cash advances in the amount of $1,161,203,273 as of June 30, 2014. The Company's Board of Directors has authorized the issuance of funding agreements up to $2,000,000,000 to the FHLB of Cincinnati in exchange for cash advances, which are collateralized by pledged securities. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, Deposit-Type Contracts, accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Cincinnati for use in general operations would be accounted for consistent with SSAP No. 15, Debt and Holding Company Obligations, as borrowed money.

Additionally, through its membership the Company has access to borrow up to $250,000,000 from the FHLB of Cincinnati that expires on March 27, 2015. The Company had no amounts outstanding under the agreement as June 30, 2014. It is part of the Company's strategy to use these funds for operations, and any funds obtained from the FHLB of Cincinnati for use in general operations, would be accounted for as borrowed money.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ -	$ -	$ -
b.	Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
c.	Activity Stock	$ 23,230,200	$ 23,230,200	$ -
d.	Excess Stock	$ -	$ -	$ -
e.	Aggregate Total	$ 48,230,200	$ 48,230,200	$ -
f.	Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 2,250,000,000	XXX	XXX

2. Prior Year-end

		1 Total 2 + 3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ -	$ -	$ -
b.	Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
c.	Activity Stock	$ 18,233,400	$ 18,233,400	$ -
d.	Excess Stock	$ -	$ -	$ -
e.	Aggregate Total	$ 43,233,400	$ 43,233,400	$ -
f.	Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 2,250,000,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

	Membership Stock	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1.	Class A	$ -	-	-	-	-	-
2.	Class B	$ -	-	-	-	-	-

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 1,569,759,604	$ 1,441,371,021	$ 1,161,203,273

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 1,569,759,604	$ 1,441,371,021	$ 1,161,203,273

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ -	$ -	$ -

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 1,115,238,501	$ 1,040,507,598	$ 911,665,481

b. Maximum Amount Pledged During Reporting Period

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Maximum Collateral Pledged	$ 1,569,759,604	$ 1,441,371,021	$ 1,161,203,273

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Maximum Collateral Pledged	$ 1,569,759,604	$ 1,441,371,021	$ 1,161,203,273

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Maximum Collateral Pledged	$ -	$ -	$ -

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Maximum Collateral Pledged	$ 1,115,238,501	$ 1,040,507,598	$ 911,665,481

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
a. Debt	$ -	$ -	$ -	XXX
b. Funding Agreements	$ 1,161,203,273	$ 1,161,203,273	$ -	$ 1,162,166,839
c. Other	$ -	$ -	$ -	XXX
d. Aggregate Total	$ 1,161,203,273	$ 1,161,203,273	$ -	$ 1,162,166,839

2. Prior Year-end

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
a. Debt	$ -	$ -	$ -	XXX
b. Funding Agreements	$ 911,665,481	$ 911,665,481	$ -	$ 912,510,061
c. Other	$ -	$ -	$ -	XXX
d. Aggregate Total	$ 911,665,481	$ 911,665,481	$ -	$ 912,510,061

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 1,161,203,273	$ 1,161,203,273	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total	$ 1,161,203,273	$ 1,161,203,273	$ -

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	Yes
3. Other	No

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

No significant changes from prior year end.

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

No significant changes from prior year end.

(14) Contingencies

A. Contingent Commitments

No significant changes from prior year end.

B. Assessments

No significant changes from prior year end.

C. Gain Contingencies

Not Applicable.

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

None.

E. All Other Contingencies

Legal and Regulatory Matters

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

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

On August 15, 2001, Nationwide Financial Services Inc.(NFS) and NLIC were named in a lawsuit filed in the U.S. District Court for the District of Connecticut entitled *Lou Haddock, as trustee of the Flyte Tool & Die, Incorporated Deferred Compensation Plan, et al v. Nationwide Financial Services, Inc. and Nationwide Life Insurance Company*. On November 18, 2009, the plaintiffs filed a sixth amended complaint amending the list of named plaintiffs and claiming to represent a class of qualified retirement plan trustees under Employee Retirement Income Security Act of 1974 ("ERISA") that purchased variable annuities from NLIC. The plaintiffs allege that they invested ERISA plan assets in their variable annuity contracts and that NLIC and NFS breached ERISA fiduciary duties by allegedly accepting service payments from certain mutual funds. The complaint seeks disgorgement of some or all of the payments allegedly received by NFS and NLIC, other unspecified relief for restitution, declaratory and injunctive relief, and attorneys' fees. On November 6, 2009, the Court granted the plaintiff's motion for class certification. On October 21, 2010, the District Court dismissed NFS from the lawsuit. On February 6, 2012, the Second Circuit Court of Appeals vacated the November 6, 2009 order granting class certification and remanded the case back to the District Court for further consideration. On September 6, 2013, the District Court granted the plaintiffs' motion for class certification. On July 11, 2014, the Court denied Nationwide's motion for summary judgment. The case is set for trial beginning February 9, 2015. NLIC continues to defend this lawsuit vigorously.

On November 20, 2007, Nationwide Retirement Solutions, Inc (NRS) and NLIC were named in a lawsuit filed in the Circuit Court of Jefferson County, Alabama entitled *Ruth A. Gwin and Sandra H. Turner, and a class of similarly situated individuals v Nationwide Life Insurance Company, Nationwide Retirement Solutions, Inc., Alabama State Employees Association, PEBCO, Inc. and Fictitious Defendants A to Z*. On March 12, 2010, NRS and NLIC were named in a Second Amended Class Action Complaint filed in the Circuit Court of Jefferson County, Alabama entitled *Steven E. Coker, Sandra H. Turner, David N. Lichtenstein and a class of similarly situated individuals v. Nationwide Life Insurance Company, Nationwide Retirement Solutions, Inc, Alabama State Employees Association, Inc., PEBCO, Inc. and Fictitious Defendants A to Z* claiming to represent a class of all participants in the Alabama State Employees Association, Inc. ("ASEA") Plan, excluding members of the Deferred Compensation Committee, ASEA's directors, officers and board members, and PEBCO's directors, officers and board members. On October 22, 2010, the parties to this action executed a court approved stipulation of settlement that agreed to certify a class for settlement purposes only, that provided for payments to the settlement class, and that provided for releases, certain bar orders, and dismissal of the case. The settlement fund has been paid out. On December 6, 2011, the Court entered an Order that NRS owed indemnification to ASEA and PEBCO for only the Coker (Gwin) class action, and dismissed NLIC. The Company has resolved the indemnification claims of ASEA. On February 15, 2013, the Court issued its Order determining the amount of fees due to PEBCO on its indemnification claim. On March 28, 2014, the Alabama Supreme Court reversed the trial Court decision awarding PEBCO its attorney fees and remanded the case back to the trial court to enter a judgment in favor of NRS. PEBCO's counsel has asked the court to reconsider its decision. NRS continues to defend this case vigorously.

On June 8, 2011, NMIC and NLIC were named in a lawsuit filed in Court of Common Pleas, Cuyahoga County, Ohio entitled Stanley Andrews and Donald C. Clark v. Nationwide Mutual Insurance Company and Nationwide Life Insurance Company. The complaint alleges that NMIC and NLIC have an obligation to review the Social Security Administration Death Master File database for all life insurance policyholders who have at least a 70% probability of being deceased according to actuarial tables. The complaint further alleges that NMIC and NLIC are not conducting such a review. The complaint seeks injunctive relief and declaratory judgment requiring NMIC and NLIC to conduct such a review, and alleges NMIC and NLIC have violated the covenant of good faith and fair dealing and have been unjustly enriched by not having conducted such reviews. The lower court granted Nationwide's motion to dismiss. Plaintiffs appealed. The Court of Appeals affirmed the dismissal on October 24, 2012. Plaintiffs filed a petition for rehearing en banc on November 5, 2012. The Court of Appeals denied the petition on December 14, 2012. Plaintiffs filed a notice of appeal to the Ohio Supreme Court on January 24, 2013. Nationwide filed its memorandum in opposition to plaintiffs' petition for jurisdiction to the Ohio Supreme Court on February 27, 2013. The Ohio Supreme Court denied plaintiffs' petition for review of the decision of the Court of Appeals on April 24, 2013. Plaintiffs' time to file a petition for writ of certiorari to the U.S. Supreme Court has expired, concluding this matter.

In 2012 the Plaintiff, Debtor in Possession Lehman Brothers Special Financing, Inc., filed a class action in the United States Bankruptcy Court for the Southern District of New York seeking the recovery of nearly $3.0 billion in assets from all the named defendants including NLIC and NMIC. This litigation arises from two collateralized debt obligation transactions, 801 Grand and Alta, which resulted in payments to NLIC and NMIC after the Plaintiff and its parent company, Lehman Brothers Holding, Inc. filed for bankruptcy in 2008. This triggered an early termination of the above transactions. The Plaintiff seeks to have sums returned to the bankruptcy estate in addition to prejudgment interest and costs. The case is currently stayed. In 2013, Plaintiff sent correspondence to all defendants inviting settlement discussions and has served NMIC and NLIC with a "SPV Derivatives ADR Notice", formally starting the Alternative Dispute Resolution process. NMIC and NLIC have responded, and are currently taking part in the ADR process. Mediation was scheduled for and proceeded on December 13, 2013, but the parties reached an impasse. The mediator is continuing to work with the parties and is expected to issue a final recommendation shortly. On January 10, 2014, Lehman filed a final motion to extend the stay, which continues to be in effect. On May 14, 2014, the court held a hearing on a scheduling order governing the Distributed Action. The parties are continuing to negotiate the proposed scheduling order prior to submission to the court. On July 17, 2014, the parties reached a settlement of this matter. The settlement paperwork is currently being prepared.

Tax Matters

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

Indemnifications

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

(15) Leases

No significant changes from prior year end.

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

No significant changes from prior year end.

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

No significant changes from prior year end.

B. Transfer and Servicing of Financial Assets

Not Applicable.

C. Wash Sales

None.

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

None.

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

No significant changes from prior year end.

(20) Fair Value Measurements

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

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

The Company categorizes financial assets and liabilities as follows:

Level 1. Unadjusted quoted prices accessible in active markets for identical assets or liabilities at the measurement date and mutual funds where the value per share (unit) is determined and published daily and is the basis for current transactions.

Level 2. Unadjusted quoted prices for similar assets or liabilities in active markets or inputs (other than quoted prices) that are observable or that are derived principally from or corroborated by observable market data through correlation or other means. Primary inputs to this valuation technique may include comparative trades, bid/asks, interest rate movements, U.S. Treasury rates, U.S. LIBOR, prime rates, cash flows, maturity dates, call ability, estimated prepayments and/or underlying collateral values.

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

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

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

A corporate pricing matrix or an internally developed pricing model is used in valuing certain corporate bonds. The corporate pricing matrix is developed using private spreads for bonds with varying weighted average lives and credit quality ratings. The weighted average life and credit quality rating of a particular bond to be priced using the corporate pricing matrix are important inputs into the model and are used to determine a corresponding spread that is added to the appropriate U.S. Treasury yield to create an estimated market yield for that bond. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when quotes are not available from independent pricing services, corporate pricing matrix or internal pricing models. These bonds are classified with the lowest priority in the fair value hierarchy as only one broker quote is ordinarily obtained, the investment is not traded on an exchange, the pricing is not available to other entities and/or the transaction volume in the same or similar investments has decreased. Inputs used in the development of prices are not provided to the Company by the brokers as the brokers often do not provide the necessary transparency into their quotes and methodologies. The Company performs reviews and tests to ensure that quotes are a reasonable estimate of the investments' fair value at least annually. Price movements of broker quotes are subject to validation and require approval from the Company's management. Management uses its knowledge of the investment and current market conditions to determine if the price is indicative of the investment's fair value.

Fair value of derivative instruments is determined using various valuation techniques relying predominately on observable market inputs. These inputs include interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels. In cases where observable inputs are not available, the Company will utilize non-binding broker quotes to determine fair value and these instruments are classified accordingly in the fair value hierarchy. Price movements of these broker quotes are subject to validation and require approval from the Company's management. Management uses models to internally value the instruments for comparison to the values received through broker quotes.

The following table summarizes assets and liabilities held at fair value as of June 30, 2014:

	As of June 30, 2014			
	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
Industrial & miscellaneous	$ -	$ 2,052,348	$ 26,339,333	$ 28,391,681
Total bonds	$ -	$ 2,052,348	$ 26,339,333	$ 28,391,681
Assets at fair value:				
Securities lending collateral assets	$ -	$ 198,082	$ -	$ 198,082
Common stocks	58,248	48,230,200	16,302,435	64,590,883
Derivative assets	-	1,610,851,040	352,494,047	1,963,345,087
Separate account assets[1]	82,768,916,460	2,266,553,347	2,103,504,276	87,138,974,083
Total assets at fair value	$ 82,768,974,708	$ 3,927,885,017	$ 2,498,640,091	$ 89,195,499,816
Liabilities at fair value				
Derivative liabilities	$ -	$ 1,945,044,989	$ -	$ 1,945,044,989
Total liabilities at fair value	$ -	$ 1,945,044,989	$ -	$ 1,945,044,989

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

The following table presents the rollforward of Level 3 assets and liabilities held at fair value during the six months ended June 30, 2014:

	Balance as of December 31, 2013	Transfers into Level 3	Transfers Out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of June 30, 2014
Assets at fair value										
Bonds:										
Industrial & miscellaneous	$ 26,116,383	$ 549,810	$ (2,795,150)	$ (323)	$ 3,168,208	$ 617,178	$ -	$ (1,501,344)	$ 184,571	$ 26,339,333
Total bonds	$ 26,116,383	$ 549,810	$ (2,795,150)	$ (323)	$ 3,168,208	$ 617,178	$ -	$ (1,501,344)	$ 184,571	$ 26,339,333
Assets at fair value:										
Common stocks	$ 14,304,072	$ -	$ -	$ -	$ 1,998,363	$ -	$ -	$ -	$ -	$ 16,302,435
Derivative assets	343,236,754	-	-	(37,584,777)	19,102,979	33,510,904	-	(5,771,813)	-	352,494,047
Separate account assets[1]	2,085,649,886	-	-	-	17,867,104	-	-	(12,600)	(114)	2,103,504,276
Total assets at fair value	$ 2,469,307,095	$ 549,810	$ (2,795,150)	$ (37,585,100)	$ 42,136,654	$ 34,128,082	$ -	$ (7,285,757)	$ 184,457	$ 2,498,640,091

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

The following table presents the rollforward of Level 3 assets and liabilities held at fair value during the three months ended June 30, 2014:

	Balance as of March 31, 2014	Transfers into Level 3	Transfers Out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of June 30, 2014
Assets at fair value										
Bonds:										
Industrial & miscellaneous	$ 24,591,785	$ 725,091	$ -	$ (323)	$ 1,194,361	$ 83,494	$ -	$ (299,081)	$ 44,006	$ 26,339,333
Total bonds	$ 24,591,785	$ 725,091	$ -	$ (323)	$ 1,194,361	$ 83,494	$ -	$ (299,081)	$ 44,006	$ 26,339,333
Assets at fair value:										
Common stocks	$ 15,986,904	$ -	$ -	$ -	$ 315,531	$ -	$ -	$ -	$ -	$ 16,302,435
Derivative assets	338,055,801	-	-	(6,725,488)	(8,127,639)	31,860,870	-	(2,569,497)	-	352,494,047
Separate account assets[1]	2,099,584,002	-	-	-	3,920,327	-	-	-	(53)	2,103,504,276
Total assets at fair value	$ 2,478,218,492	$ 725,091	$ -	$ (6,725,811)	$ (2,697,420)	$ 31,944,364	$ -	$ (2,868,578)	$ 43,953	$ 2,498,640,091

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

The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value, as of June 30, 2014:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets:						
Bonds	$ 27,714,995,468	$ 25,657,054,665	$ 1,336,195,396	$ 25,307,848,304	$ 1,070,951,768	$ -
Common stocks	520,254,231	520,254,231	-	-	520,254,231	-
Mortgage loans	6,303,729,353	5,963,818,014	-	-	6,303,729,353	-
Short-term investments	309,008,227	309,008,227	-	309,008,227	-	-
Derivative assets	33,139	2,383,946	-	33,139	-	-
Policy loans	961,225,279	961,225,279	-	-	961,225,279	-
Separate Accounts	305,424,804	277,758,259	2,753,478	302,671,326	-	
Securities lending collateral assets	129,158,728	129,388,108	-	129,158,728	-	-
Total assets	$ 36,243,829,229	$ 33,820,890,729	$ 1,338,948,874	$ 26,048,719,724	$ 8,856,160,631	$ -
Liabilities:						
Investment contracts	$ 18,031,676,621	$ 19,376,844,223	$ -	$ -	$ 19,376,844,223	$ -
Derivative liabilities	$ 28,380,170	$ 24,956,603	-	$ 28,380,170	-	-
Total Liabilities	$ 18,060,056,791	$ 19,401,800,826	$ -	$ 28,380,170	$ 19,376,844,223	$ -

Not Practicable to Estimate Fair Value – Not applicable

Mortgage loans, net of allowance: The fair value of mortgage loans are primarily estimated using discounted cash flow analyses based on interest rates currently being offered for similar loans to borrowers with similar credit ratings.

Short-term investments: The carrying value approximates fair value.

Policy loans: The carrying value approximates fair value.

Securities lending collateral assets: These assets are comprised of bonds and short-term investments and the respective fair values are estimated based on the fair value methods described above.

Investment contracts: For investment contracts without defined maturities, fair value is the amount payable on demand, net of certain surrender charges. For investment contracts with known or determined maturities, fair value is estimated using discounted cash flow analyses. Interest rates used in this analysis are similar to currently offered contracts with maturities consistent with those remaining for the contracts being valued.

(21) Other Items

No significant changes from prior year end.

H. Offsetting and Netting of Assets & Liabilities

No assets or liabilities are offset and reported net in accordance with a valid right to offset per SSAP No. 64, Offsetting and Netting of Assets and Liabilities.

J. Risk Sharing Provisions of the Affordable Care Act

(1) Impact of Risk Sharing Provisions of the Affordable Care Act on Assets, Liabilities, and Revenue for the Current Year. Assets balances shall reflect admitted asset balances.

The Company issues individual comprehensive health coverage and student health insurance plans that are subject to certain Affordable Care Act (ACA) risk sharing provisions. The individual comprehensive health coverage is a grandfathered plan and not considered a qualified health plan under ACA, therefore, not subject to any of the ACA risk sharing provisions. Student health insurance plans are not considered qualified health plans under ACA, therefore, not subject to the Temporary ACA Risk Corridors Program. Additionally, the student health insurance plans are specifically excluded from the Permanent ACA Risk Adjustment Program.

a. Permanent ACA Risk Adjustment Program	AMOUNT
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	$ -
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	$ -
3. Premium adjustments payable due to ACA Risk Adjustment	$ -
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ -
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$ -
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	$ 2,294,311
2. Amounts recoverable for claims unpaid due to ACA Reinsurance	$ -
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	$ -
Liabilities	
4. Claims unpaid - ceded due to ACA Reinsurance	$ 1,174,095
5. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	$ 860,454
6. Ceded reinsurance premiums payable due to ACA	$ 4,311,284
7. Liability for amounts held under uninsured plans contributions for ACA Reinsurance	$ -
Operations (Revenue & Expense)	
8. Ceded reinsurance premiums due to ACA Reinsurance	$ 4,311,284
9. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	$ 3,468,406
10. ACA Reinsurance contributions - not reported as ceded premium	$ 860,454
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors Liabilities	$ -
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	$ -
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	$ -
4. Effect of ACA Risk Corridors on change in reserves for rate credits	$ -

(22) Events Subsequent

Subsequent events have been considered through August 12, 2014 for these statutory financial statements which are to be issued August 15, 2014. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

(23) Reinsurance

No significant changes from prior year end.

(24) Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not Applicable.

(25) Change in Incurred Losses and Loss Adjustment Expenses

Not Applicable.

(26) Intercompany Pooling Arrangements

Not Applicable.

(27) Structured Settlements

Not Applicable.

(28) Health Care Receivables

Not Applicable.

(29) Participating Policies

No significant changes from prior year end.

(30) Premium Deficiency Reserves

No significant changes from prior year end.

(31) Reserves for Life Contracts and Annuity Contracts

No significant changes from prior year end.

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

No significant changes from prior year end.

(33) Premium and Annuity Considerations Deferred and Uncollected

No significant changes from prior year end.

(34) Separate Accounts

No significant changes from prior year end.

(35) Loss/Claim Adjustment Expenses

No significant changes from prior year end.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/01/2013

6.4 By what department or departments?
Ohio

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Nationwide Bank	Columbus, OH	NO	YES	NO	NO
Nationwide Mutual Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Mutual Fire Insurance Company	Columbus, OH	YES	NO	NO	NO
Nationwide Corporation	Columbus, OH	YES	NO	NO	NO
Nationwide Financial Services, Inc.	Columbus, OH	YES	NO	NO	NO
Nationwide Investment Services Corp	Columbus, OH	NO	NO	NO	YES
Nationwide Investment Advisors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Securities, LLC	Dublin, OH	NO	NO	NO	YES
Nationwide Fund Advisors	King of Prussia, PA	NO	NO	NO	YES
Nationwide Fund Distributors, LLC	King of Prussia, PA	NO	NO	NO	YES
Nationwide Asset Management, LLC	Columbus, OH	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 34,578,185

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 17,857,142	$ 17,857,142
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 535,413,837	$ 520,254,231
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 141,312,368	$ 138,925,461
14.26	All Other	$ 14,701	$ 14,701
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 694,598,048	$ 677,051,535
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 129,356,810

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 129,586,189

16.3 Total payable for securities lending reported on the liability page. ..... $ 130,364,411

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

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

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	
	1.12 Residential Mortgages	$	
	1.13 Commercial Mortgages	$	5,962,765,136
	1.14 Total Mortgages in Good Standing	$	5,962,765,136
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	1,052,878
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	
	1.32 Residential Mortgages	$	
	1.33 Commercial Mortgages	$	
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	5,963,818,014
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	$	
	1.62 Residential Mortgages	$	
	1.63 Commercial Mortgages	$	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	
2.	Operating Percentages:		
	2.1 A&H loss percent		95.003 %
	2.2 A&H cost containment percent		%
	2.3 A&H expense percent excluding cost containment expenses		28.899 %
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

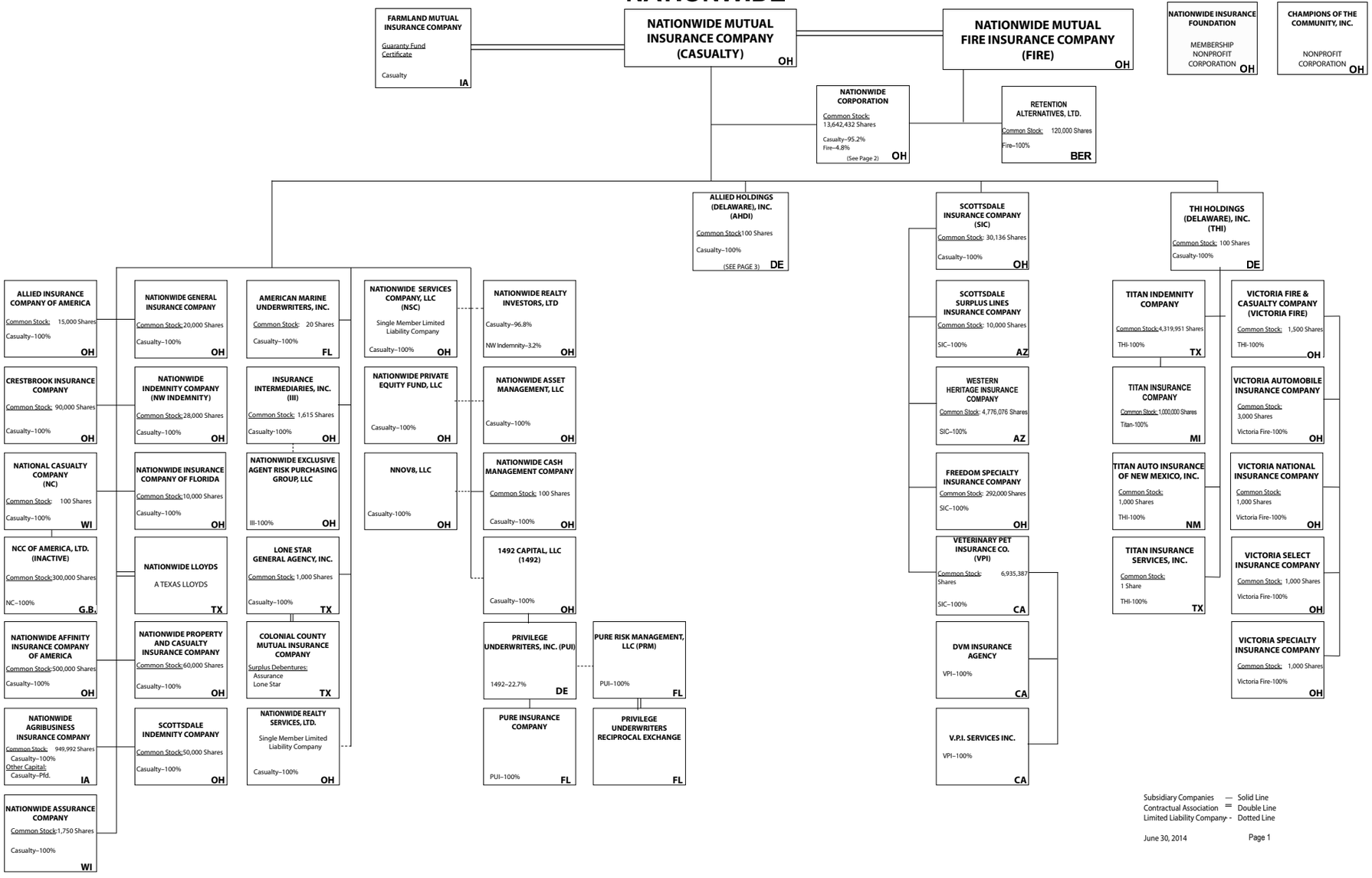
Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	2,395,516	1,743,496	133,822	63,021,904	67,294,738	
2. Alaska	AK	L	109,261	344,826	410,571	4,471,189	5,335,847	
3. Arizona	AZ	L	12,900,922	6,891,653	2,037,814	127,924,282	149,754,671	
4. Arkansas	AR	L	1,152,276	2,567,219	334,399	34,311,164	38,365,058	
5. California	CA	L	69,109,906	24,208,439	11,092,136	501,594,131	606,004,612	
6. Colorado	CO	L	6,599,143	5,918,361	3,862,000	63,866,270	80,245,774	
7. Connecticut	CT	L	3,604,448	12,101,177	2,835,933	71,642,338	90,183,896	
8. Delaware	DE	L	45,839,987	2,060,017	793,604	17,843,329	66,536,937	
9. District of Columbia	DC	L	301,396	819,400	135,649	4,906,101	6,162,546	
10. Florida	FL	L	24,265,872	25,686,072	4,233,994	523,323,454	577,509,392	
11. Georgia	GA	L	16,656,216	4,990,588	2,208,862	96,603,130	120,458,796	
12. Hawaii	HI	L	874,146	3,258,804	5,889	31,253,614	35,392,453	
13. Idaho	ID	L	659,900	1,008,060	401,808	24,022,790	26,092,558	
14. Illinois	IL	L	15,979,417	8,500,994	2,861,203	210,835,675	238,177,289	
15. Indiana	IN	L	14,869,482	8,245,981	3,019,165	90,664,677	116,799,305	
16. Iowa	IA	L	3,310,616	1,639,661	1,142,322	23,972,354	30,064,953	
17. Kansas	KS	L	2,706,652	2,123,653	1,114,000	41,306,115	47,250,420	
18. Kentucky	KY	L	6,168,079	4,447,623	921,706	56,656,193	68,193,601	
19. Louisiana	LA	L	1,675,134	1,293,744	889,701	75,917,526	79,776,105	
20. Maine	ME	L	556,739	751,772	464,788	9,726,120	11,499,419	
21. Maryland	MD	L	17,929,322	10,441,676	1,461,624	83,942,646	113,775,268	
22. Massachusetts	MA	L	33,567,294	32,236,454	3,904,295	165,810,815	235,518,858	
23. Michigan	MI	L	12,265,925	7,828,775	1,394,093	140,406,737	161,895,530	
24. Minnesota	MN	L	16,814,645	3,532,962	310,778	57,202,071	77,860,456	
25. Mississippi	MS	L	961,559	216,027	208,192	8,103,821	9,489,599	
26. Missouri	MO	L	5,368,622	2,865,090	940,481	61,577,219	70,751,412	
27. Montana	MT	L	210,303	954,488	19,091	6,176,287	7,360,169	
28. Nebraska	NE	L	385,203	380,578	380,299	18,360,167	19,506,247	
29. Nevada	NV	L	1,015,135	1,997,120	542,373	20,196,063	23,750,691	
30. New Hampshire	NH	L	1,048,899	2,160,184	1,282,486	19,065,991	23,557,560	
31. New Jersey	NJ	L	19,432,855	11,490,770	5,999,565	175,170,005	212,093,195	
32. New Mexico	NM	L	284,093	1,432,102	213,419	16,767,935	18,697,549	
33. New York	NY	L	66,387,678	39,147,775	5,575,840	515,515,305	626,626,598	
34. North Carolina	NC	L	31,844,536	8,291,754	3,619,362	85,702,421	129,458,073	
35. North Dakota	ND	L	8,597,085	(997)	32,452	8,735,416	17,363,956	
36. Ohio	OH	L	25,275,947	16,533,599	13,153,938	282,273,127	337,236,611	251,306,825
37. Oklahoma	OK	L	662,693	3,117,111	421,533	50,796,498	54,997,835	
38. Oregon	OR	L	1,252,924	4,622,779	628,346	31,666,203	38,170,252	
39. Pennsylvania	PA	L	45,155,323	27,232,442	4,276,958	237,932,282	314,597,005	
40. Rhode Island	RI	L	1,764,254	3,271,200	443,585	15,111,410	20,590,449	
41. South Carolina	SC	L	3,645,940	2,787,614	1,115,107	39,462,526	47,011,187	
42. South Dakota	SD	L	227,710	103,827	119,940	3,806,638	4,258,115	
43. Tennessee	TN	L	3,425,092	8,782,882	1,305,813	89,850,140	103,363,927	
44. Texas	TX	L	32,828,980	14,413,132	3,380,811	260,051,252	310,674,175	
45. Utah	UT	L	1,164,621	2,492,955	313,388	22,202,149	26,173,113	
46. Vermont	VT	L	767,396	1,034,372	590,800	11,620,773	14,013,341	
47. Virginia	VA	L	13,893,051	6,351,246	990,431	73,186,041	94,420,769	
48. Washington	WA	L	1,453,739	9,875,431	1,914,078	105,669,887	118,913,135	
49. West Virginia	WV	L	2,636,053	3,602,927	808,123	19,707,909	26,755,012	
50. Wisconsin	WI	L	898,331	3,178,063	1,081,926	89,171,678	94,329,998	
51. Wyoming	WY	L	1,759,395	163,698	193,310	1,436,177	3,552,580	
52. American Samoa	AS	N	8,392				8,392	
53. Guam	GU	L	694			4,200	4,894	
54. Puerto Rico	PR	L	205,827	388,154	130	23,649,714	24,243,825	
55. U.S. Virgin Islands	VI	L	35,182		7,190	146,412	188,784	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	46,930			6,437	53,367	
58. Aggregate Other Aliens	OT	XXX	556,598		560	22,068	579,226	
59. Subtotal		(a) 54	583,513,334	349,527,730	95,529,683	4,814,368,776	5,842,939,523	251,306,825
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	12,189,285	201,353		11	12,390,649	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	2,037,796		45,666		2,083,462	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	597,740,415	349,729,083	95,575,349	4,814,368,787	5,857,413,634	251,306,825
96. Plus Reinsurance Assumed		XXX	2,464,250	5,533	17	48,990,848	51,460,648	
97 Totals (All Business)		XXX	600,204,665	349,734,616	95,575,366	4,863,359,635	5,908,874,282	251,306,825
98. Less Reinsurance Ceded		XXX	61,893,775	20,126	95,248,839	4,957,604	162,120,344	
99. Totals (All Business) less Reinsurance Ceded		XXX	538,310,890	349,714,490	326,527	4,858,402,031	5,746,753,938	251,306,825
DETAILS OF WRITE-INS								
58001. Aggregate Other Alien		XXX	556,598		560	22,068	579,226	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	556,598		560	22,068	579,226	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

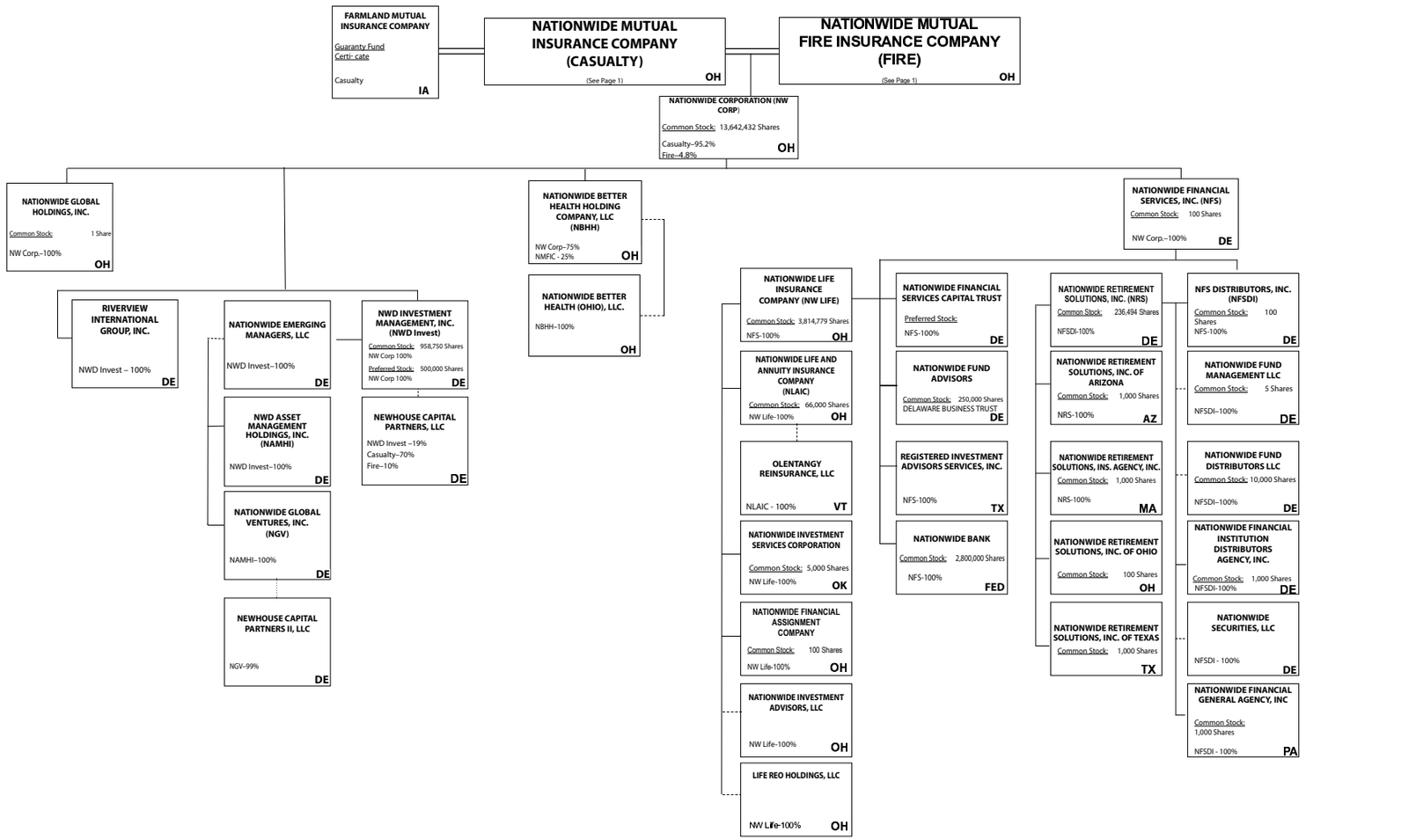
(a) Insert the number of L responses except for Canada and Other Alien.

NATIONWIDE®



(Casualty/Fire subsidiaries)

NATIONWIDE®

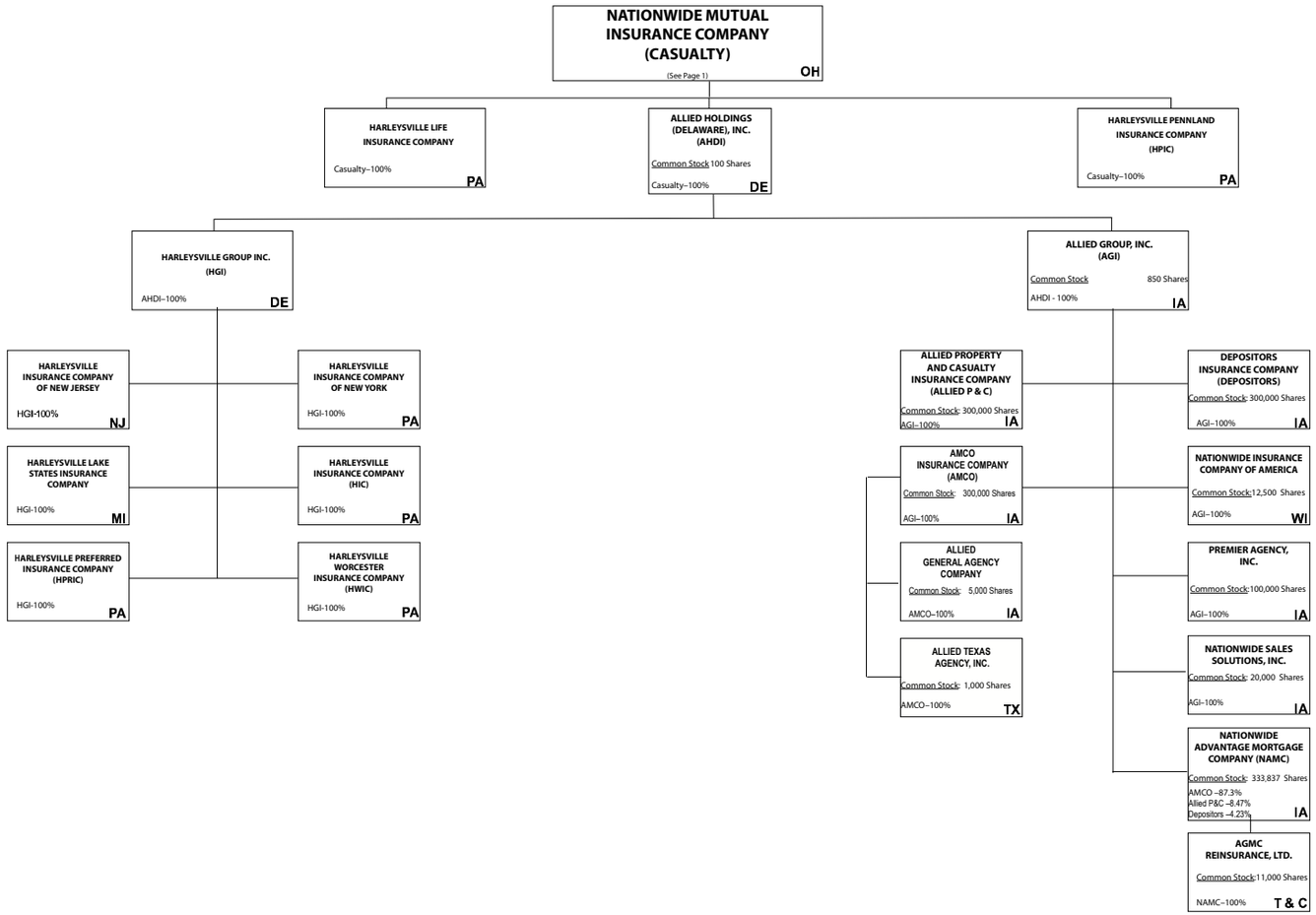


Subsidiary Companies — Solid Line
Contractual Association = Double Line
Limited Liability Company - - Dotted Line

June 30, 2014

(Nationwide Corp. subsidiaries)

NATIONWIDE®



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

June 30, 2014

Page 3

(ALLIED/Harleysville subsidiaries)

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	13838	IA	42-0618271	Farmland Mutual Insurance Company
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	PA	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	PA	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	PA	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	40983	PA	23-2612951	* Harleysville Pennland Insurance Company
0140	Nationwide	35696	PA	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	PA	04-1989660	Harleysville Worcester Insurance Company
0140	Nationwide	11991	WI	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	WI	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	WI	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	42110	TX	75-1780981	Nationwide Lloyds
0140	Nationwide	23779	OH	31-4177110	Nationwide Mutual Fire Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	13242	TX	74-2286759	Titan Indemnity Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	CA	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	10644	OH	34-1785903	Victoria Automobile Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10778	OH	34-1842604	Victoria National Insurance Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company
0140	Nationwide	10777	OH	34-1842602	Victoria Specialty Insurance Company
0140	Nationwide	37150	AZ	86-0561941	Western Heritage Insurance Company
4664	PURE	12873	FL	20-8287105	Privilege Underwriters Reciprocal Exchange
4664	PURE	13204	FL	26-3109178	PURE Insurance Company

* Harleysville Pennland surrendered its Certificate of Authority effective 11/2/2013

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0140	Nationwide		31-1486309	4590018			10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594954			101 N. Twentieth St, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1733036	4594963			120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	95.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-2451988	4288132			1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1347603	4594806			180 E. Broad Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	33.330	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1580283	4590835			400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591140			425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595009			44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590497			775 Yard Street Restaurant, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590750			775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590602			800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671499			800 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671583			800 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671789			800 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590778			805 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590611			845 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590787			850 Goodale Blvd., LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590714			895 W. Third Ave., LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590714			925 Burrell Avenue Acquisitions, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1680808	4594833			AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	60.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1580283	4590992			ADTV, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		52-2227314	42877247			AGMC Reinsurance, Ltd.	TCA	IA	Nationwide Advantage Mortgage Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1011300	4287229			ALLIED General Agency Company	IA	IA	AMCO Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-0958655	1677548			ALLIED Group, Inc.	IA	IA	Allied Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4628790	4613462			Allied Holdings (Delaware), Inc.	DE	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10127	27-0114983	4288169			ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	45279	42-1201931	4287144			ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1527863	4287238			ALLIED Texas Agency, Inc.	TX	IA	AMCO Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	19100	42-6054959	4287153			AMCO Insurance Company	IA	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		59-1031596	4288011			American Marine Underwriters, Inc.	FL	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595036			Anderson Meadows. LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591177			Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
			90-0280710				Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		31-1580283	4591010			Arena Theatres, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
							Artessa at Quarry Village, LLC	TX	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide			4595371			BCCS Investment Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1184438	4594842			Boulevard Inn Limited Liability Company	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	94.800	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1555487	4593658			Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	60.000	Nationwide Mutual Insurance Company	1
0140	Nationwide			4595531			Brooke School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			3730540			CHP New Markets Investment Fund, LLC	OH	OTH	Nationwide Mutual Insurance Company	Limited partner /no control	50.000	other non-Nationwide	1
0140	Nationwide		20-1618232	4595241			CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1618232	4595045			CNRI-Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
							Co-Investment Fund, LLC	DE	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		31-1579973				COLHOC Limited Partnership	OH	NIA	NRI Limited Partnership	Ownership	30.760	Other non-Nationwide	1
0140	Nationwide	29262	74-1061659	4288057			Colonial County Mutual Insurance Company	TX	OTH	Other non-Nationwide	contract		Other non-Nationwide	
0140	Nationwide		04-3750770	4595951			Continental/North Shore I, L.P.	OH	NIA	Continental/NRI North Shore Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-0366090	3327212			Continental/North Shore II, L.P.	OH	NIA	Continental/NRI North Shore Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0140	Nationwide		20-0142724	4588177			Continental/NRI North Shore Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.500	Nationwide Mutual Insurance Company	1
0140	Nationwide			4595670			Cotton Mill Partners, LLC	VA	OTH	Nationwide Mutual Insurance Company	Limited partner /no control	2.000	other non-Nationwide	1
0140	Nationwide	18961	68-0066866	4288178			Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590255			Crewville, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42587	42-1207150	4287162			Depositors Insurance Company	IA	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		33-0096671	4287694			DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1945276	4590590			East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd.	Ownership	24.910	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-1945276	4590590			East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	Ownership	76.090	Nationwide Mutual Insurance Company	1
0140	Nationwide			4595689			ELH Investment LLC	DE	OTH	Nationwide Mutual Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide	13838	42-0618271	4569372			Farmland Mutual Insurance Company	IA	OTH	Other non-Nationwide	debt		Other non-Nationwide	2
0140	Nationwide	22209	75-6013587	4287676			Freedom Specialty Insurance Company (fka Atlantic Insurance Company)	OH	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
			46-4736379				GPN-1 Property Owners Association, Inc.	OH		other non-Nationwide	n/a		other non-Nationwide	2
0140	Nationwide		20-4939866	4590808			Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590826			Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		51-0241172	3582909			Harleysville Group, Inc.	DE	NIA	Allied Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23582	41-0417250	4442260			Harleysville Insurance Company	PA	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	33235	16-1075588	4442158			Harleysville Insurance Company of New Jersey	NJ	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10674	23-2864924	4442242			Harleysville Insurance Company of New York	PA	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	14516	38-3198542	4442251			Harleysville Lake States Insurance Company	MI	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	64327	23-1580983	4440659			Harleysville Life Insurance Company	PA	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	40983	23-2612951	4442149			Harleysville Pennland Insurance Company	PA	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	35896	23-2384978	4442288			Harleysville Preferred Insurance Company	PA	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	26182	04-1989660	4442372			Harleysville Worcester Insurance Company	PA	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		32-0051216	4596903			Hideaway Properties Corp.	CA	OTH	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-0871532	4288020			Insurance Intermediaries, Inc.	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4097802			Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
							Jerome Village Master Property Owners Association	OH	OTH	Other non-Nationwide	Ownership		Other non-Nationwide	2
			46-2956640				Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	Ownership		Other non-Nationwide	2
0140	Nationwide		31-1486309	4590312			JV Developers, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4595698			Leaguers Investment Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		56-3789187	4286969			Life REO Holdings, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		74-1395229	4288039			Lone Star General Agency, Inc.	TX	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4595700			Match School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	11991	38-0865250	4288187			National Casualty Company	WI	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140				4614900			National Casualty Company of America, Ltd.	GBR	IA	National Casualty Company	Ownership	100.000	Nationwide Mutual Insurance Company	
	Nationwide		42-1154244	2889795			Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	Ownership	87.300	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1154244	2889795			Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	Ownership	8.470	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1154244	2889795			Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	Ownership	4.230	Nationwide Mutual Insurance Company	
0140	Nationwide	26093	48-0470690	4288196			Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	28223	42-1015537	4288208			Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-5976272	4595910			Nationwide Alternative Investments, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0140	Nationwide		31-1578869	4288075			Nationwide Arena, LLC	OH	NIA	NRI Arena, Ltd.	Ownership	90.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-8670712	4288114			Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10723	95-0639970	4288217			Nationwide Assurance Company	WI	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1592130	2729677			Nationwide Bank		OTH	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		52-1776258	4286875			Nationwide Better Health (Ohio), LLC	OH	NIA	Nationwide Better Health Holding Company, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		11-3766032	4286428			Nationwide Better Health Holding Company, LLC	OH	NIA	Nationwide Corporation	Ownership	75.000	Nationwide Mutual Insurance Company	
0140	Nationwide		11-3766032	4286428			Nationwide Better Health Holding Company, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	Ownership	25.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1036287	4288123			Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-4416546	3828081			Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	Ownership	95.200	Nationwide Mutual Insurance Company	
0140	Nationwide		31-4416546	3828081			Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	Ownership	4.800	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3679407	4286839			Nationwide Emerging Managers, LLC	DE	NIA	NWD Investment Management, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		05-0630007	4288048			Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH	NIA	Insurance Intermediaries, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1667326	4286932			Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		23-2412039	4287087			Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1316276	4287069			Nationwide Financial Institution Distributors Agency, Inc.	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-6554353	4286978			Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486870	3828063			Nationwide Financial Services, Inc.	DE	UDP	Nationwide Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		52-6969857	4286996			Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1748721	42877050			Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0900518	4287041			Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23760	31-4425763	4287957			Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1570938	4286398			Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3732385	4286857			Nationwide Global Ventures, Inc.	DE	NIA	Nationwide Asset Management Holdings, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10070	31-1399201	2839398			Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	25453	95-2130882	4287180			Nationwide Insurance Company of America	WI	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10948	31-1613686	4287966			Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-6022301				Nationwide Insurance Foundation	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		41-2206199	4286950			Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		73-0988442	4286923			Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	92657	31-1000740	2995098			Nationwide Life and Annuity Insurance Company	OH	IA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	66869	31-4156830	2819288			Nationwide Life Insurance Company	OH	RE	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		13-4212969	4596127			Nationwide Life Tax Credit Partners 2002-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		01-0749754	4595960			Nationwide Life Tax Credit Partners 2002-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		03-0498148	3262573			Nationwide Life Tax Credit Partners 2002-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		54-2113175	4596127			Nationwide Life Tax Credit Partners 2003-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		58-2672725	4596163			Nationwide Life Tax Credit Partners 2003-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2

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0140	Nationwide		20-0357951	3811001			Nationwide Life Tax Credit Partners 2003-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		20-0382144	4596707			Nationwide Life Tax Credit Partners 2004-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		20-0745944	4596211			Nationwide Life Tax Credit Partners 2004-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		20-0745965	4596239			Nationwide Life Tax Credit Partners 2004-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		20-1128408	4596332			Nationwide Life Tax Credit Partners 2004-D, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		20-1128472	4596350			Nationwide Life Tax Credit Partners 2004-E, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		20-1918935	3318117			Nationwide Life Tax Credit Partners 2004-F, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2303694	4596369			Nationwide Life Tax Credit Partners 2005-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2303602	4596378			Nationwide Life Tax Credit Partners 2005-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2450960	4596387			Nationwide Life Tax Credit Partners 2005-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2451052	4596396			Nationwide Life Tax Credit Partners 2005-D, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		20-2774223	4596408			Nationwide Life Tax Credit Partners 2005-E, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		21-1288836	4596426			Nationwide Life Tax Credit Partners 2007-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427373	4596435			Nationwide Life Tax Credit Partners 2009-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427435	4596444			Nationwide Life Tax Credit Partners 2009-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427479	4596499			Nationwide Life Tax Credit Partners 2009-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		26-3427525	4596510			Nationwide Life Tax Credit Partners 2009-D, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		26-4737055	4596529			Nationwide Life Tax Credit Partners 2009-E, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		26-4737157	4596547			Nationwide Life Tax Credit Partners 2009-F, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		27-1362364	4596622			Nationwide Life Tax Credit Partners 2009-I, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		46-1952215	4596556			Nationwide Life Tax Credit Partners 2013-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		46-1971926	4596592			Nationwide Life Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide			3779811			Nationwide Life Tax Credit Partners No. 1, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide	42110	75-1780981	4287984			Nationwide Lloyds	TX	IA	n/a	contract		Nationwide Mutual Insurance Company	
0140	Nationwide			4597094			Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		75-3191025	4595269			Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23779	82-0549218	3828090			Nationwide Mutual Fire Insurance Company	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide	23787	31-4177100	3828072			Nationwide Mutual Insurance Company	OH	UIP	Other non-Nationwide	n/a		Other non-Nationwide	

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0140	Nationwide		34-2012765	4288084			Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	37877	31-0970750	4287993			Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4288105			Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership	96.800	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4288105			Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Indemnity Company	Ownership	3.200	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590264			Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4288066			Nationwide Realty Services, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		06-0987812	4287117			Nationwide Retirement Solutions Insurance Agency, Inc.	MA	IA	Nationwide Retirement Solutions, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		73-0948330	4287096			Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		86-0924069	4287108			Nationwide Retirement Solutions, Inc. of Arizona	AZ	NIA	Nationwide Retirement Solutions, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1331479	4287126			Nationwide Retirement Solutions, Inc. of Ohio	OH	NIA	Nationwide Retirement Solutions, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		74-2200854	4287135			Nationwide Retirement Solutions, Inc. of Texas	TX	NIA	Nationwide Retirement Solutions, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1373380	4287210			Nationwide Sales Solutions, Inc.	IA	NIA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		36-2434406	4287078			Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-4177100	4288093			Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-0743545	4564041			Nationwide Tax Credit Partners 2009-G, LLC	OH	NIA	Nationwide Mutual Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		27-0768791	4596891			Nationwide Tax Credit Partners 2009-H, LLC	OH	NIA	Nationwide Mutual Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		27-1362364	4596622			Nationwide Tax Credit Partners 2009-I, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	2
0140	Nationwide		46-1952215	4596566			Nationwide Tax Credit Partners 2013-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		11-3651828	4588168			ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	95.000	Nationwide Mutual Insurance Company	1
0140	Nationwide			4286866			Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc.	Ownership	80.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4286866			Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc.	Ownership	99.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4286679			Newhouse Capital Partners, LLC	DE	NIA	NWD Investment Management, Inc.	Ownership	19.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4286679			Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	70.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4286679			Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Fire Insurance Company	Ownership	10.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1630871	4287032			NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		14-1892640	4596677			NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Life Insurance Company	Ownership	49.990	Nationwide Mutual Insurance Company	
0140	Nationwide		14-1892640	4596677			NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	Ownership	25.000	Nationwide Mutual Insurance Company	
0140	Nationwide		14-1892640	4596677			NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Mutual Insurance Company	Ownership	25.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3762545				NNOV8,LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
			26-0351004				North Bank Condominium Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-4939866	4590817			North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083207	4590385			Northstar Commercial Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083354	4594909			Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4593630			NRI 12325 Copper Way, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594936			NRI 220 Schrock, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594794			NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594815			NRI Brooksedge, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595027			NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594851			NRI Communities/Charlotte, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590246			NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	

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0140	Nationwide		31-1486309	4590282			NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590460			NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	80.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-0212217	4590394			NRI Equity Tampa, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590376			NRI Maxtown, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		30-4939866	4590406			NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4596912			NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590349			NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-3123274	4595438			NTCIF-2011 Georgia State Investor, LLC	OH	NIA	Nationwide Property and Casualty Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0729552	4596695			NTCIF-2011, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	50.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0729552	4596695			NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	Ownership	50.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4700627	4596716			NTCP 2011-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-0747898	4596752			NTCP 2011-B, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-0741029	4464703			NTCP 2012-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3309896	4586164			NTCP 2013-C, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4111078	4596743			NTCP 2014-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-1903919	4591421			NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3654078	4593621			NW-Amesbury, LLC	OH	NIA	NE-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		36-4702264	4595054			NW-Arvada, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2943666	4594860			NW-Bandera, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5159092	4595063			NW-Bayshore, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2451156	4594879			NW-Bee Cave, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-0999932	4591681			NW-Bencap, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3707480	4593612			NW-Brooklyn, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3968244	4591757			NW-Camelback, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-2724980	4591690			NW-Cameron, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3674167	4590090			NW-Cedar Springs, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3994437	4591663			NW-Central Station, LLC	OH	NIA	NE-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-0901660	4505456			NW-CNC Coppell, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-2764819	4594888			NW-Commerce Center, LLC	DE	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		32-0359208	4595157			NW-Corvallis, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591038			NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591261			NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591056			NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590545			NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590273			NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590554			NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590518			NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590563			NWD 295 McConnell, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590509			NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590572			NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590527			NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590581			NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590536			NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591298			NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591083			NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591300			NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591113			NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591319			NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591131			NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0140	Nationwide		04-3679396	4286848			NWD Asset Management Holdings, Inc.	DE	NIA	NWD Investment Management, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591328			NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1636299	4286594			NWD Investment Management, Inc.	DE	NIA	Nationwide Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4587965			NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	80.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0732898	4591430			NW-Dulles, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3267884	4595465			NW-Franklin Mills, LLC	OH	NIA	Life Reo Holdings, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-2647960	4591449			NW-Grapevine, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2997049	4591775			NW-Howell Mill, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4330384				NW-Hudnall, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5408178	4591458			NW-Kentwood Towne Center, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4857522				NW-Lawrence, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5314607	4593461			NW-Lovers Lane, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2457568	4591467			NW-Montrose, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-4630497	4593470			NW-Mueller II, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749848	4591476			NW-Northridge, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1089165	4593555			NW-Oakley Station, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3888719	4593603			NW-Park 288, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5388656	4591485			NW-Park Memorial, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2469044	4591494			NW-Portales, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5159117	4593573			NW-South Park, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		35-2427470	4591506			NW-Southline, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749587	4593582			NW-Taylor Farmer Jack, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1100378	4591524			NW-Triangle, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-5764783				NW-Tysons, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1077615	4593591			NW-West Ave., LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4992444				NW-Windcross, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092	4590479			OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092	4590442			Ohio Center Hotel Company, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	56.250	Nationwide Mutual Insurance Company	
0140	Nationwide		26-0263012				Old Track Street Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide	13999	27-1712056	4286914			Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4596462			OYS Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4596480			Park 288 Industrial, LLC	TX	OTH	Nationwide Mutual Insurance Company	Investor member / no control	95.000	other non-Nationwide	2
0140	Nationwide		31-1486309	4590358			Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1677602	4590488			Pizzuti Properties, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	65.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590291			Polaris A, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		39-1907217	4287201			Premier Agency, Inc.	IA	NIA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
4664	Pure	12873	20-8287105	4288253			Privilege Underwriters Reciprocal Exchange	FL	IA	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Pure			4288150			Privilege Underwriters, Inc.	DE	IA	Other non-Nationwide	n/a		Other non-Nationwide	2
4664	Pure	13204	26-3109178	4288226			Pure Insurance Company	FL	IA	Other non-Nationwide	n/a		Other non-Nationwide	2
4664	Pure			4288235			Pure Risk Management, LLC	FL	IA	Other non-Nationwide	n/a		Other non-Nationwide	2
4664	Nationwide		75-2938844	4287005			Registered Investment Advisors Services, Inc.	TX	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		82-0549218	4288244			Retention Alternatives, Ltd.	BMU	IA	Nationwide Mutual Fire Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	1
0140	Nationwide			4595278			Riverview Diversified Opportunities Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	1
0140	Nationwide			4595278			Riverview Diversified Opportunities Fund, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	Ownership		Nationwide Mutual Insurance Company	1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0140	Nationwide			4595278			Riverview Diversified Opportunities Fund, LLC	DE	OTH	Nationwide Life Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		22-3655264	4286530			Riverview International Group, Inc.	DE	NIA	NWD Investment Management, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4595287			Riverview Multi Series Fund, LL - Class Event	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4595335			Riverview Multi Series Fund, LL - Class N	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4564032			Riverview Polyphony Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	15580	31-1117969	4288002			Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	41297	31-1024978	3091988			Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10672	86-0835870	4287649			Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590303			Streets of Toringdon, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		91-2158214				The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		86-1094799				The Hideaway Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-3541511				The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		20-3541507				The Madison Club Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		31-1610040	2989882			The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		52-2031677	4287751			THI Holdings (Delaware), Inc.	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		74-2825853	4287863			Titan Auto Insurance of New Mexico, Inc.	NM	IA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	13242	74-2286759	4287797			Titan Indemnity Company	TX	IA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	36269	86-0619597	4287845			Titan Insurance Company	MI	IA	Titan Indemnity Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		75-1284530	4287890			Titan Insurance Services, Inc.	TX	NIA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		33-0160222	4653196			V.P.I. Services, Inc.	CA	NIA	Veterinary Pet Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42285	95-3750113	4287685			Veterinary Pet Insurance Company	CA	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10644	34-1785903	4287911			Victoria Automobile Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42889	34-1394913	4287827			Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10778	34-1842604	4287920			Victoria National Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10105	34-1777972	4287939			Victoria Select Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10777	34-1842602	4287948			Victoria Specialty Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	37150	86-0561941	4287667			Western Heritage Insurance Company	AZ	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4613341			Westport Capital Partners II	CT	OTH	Nationwide Mutual Insurance Company Nationwide Defined Benefit Master Trust	Investor member / no control	71.000	other non-Nationwide	2
0140	Nationwide		31-1486309	4590321			Wilson Road Developers, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4613323			Zais Zephyr A-4, LLC	DE	OTH	Nationwide Life Insurance Company	limited member / no control	60.000	other non-Nationwide	2

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



2. Medicare Part D Coverage Supplement [Document Identifier 365]



3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Prepaid pension costs	76,019,871	73,153,755	2,866,116	2,866,115
2597.	Summary of remaining write-ins for Line 25 from overflow page	76,019,871	73,153,755	2,866,116	2,866,115

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Reserve for litigation and contingencies	42,314,311	36,673,440
2505.	Reserve for rate stabilizations	20,423,059	21,556,630
2597.	Summary of remaining write-ins for Line 25 from overflow page	62,737,370	58,230,070

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	5,715,513,149	5,271,980,210
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	597,140,000	1,324,401,817
	2.2 Additional investment made after acquisition	13,234,088	43,571,342
3.	Capitalized deferred interest and other		
4.	Accrual of discount	354,522	840,298
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	216,432	311,205
7.	Deduct amounts received on disposals	343,704,456	924,750,159
8.	Deduct amortization of premium and mortgage interest points and commitment fees	389,739	841,564
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	61,436	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,982,302,560	5,715,513,149
12.	Total valuation allowance	(18,484,552)	(23,948,287)
13.	Subtotal (Line 11 plus Line 12)	5,963,818,008	5,691,564,862
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	5,963,818,008	5,691,564,862

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	109,325,111	199,782,997
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	622,649	87,131,029
	2.2 Additional investment made after acquisition	12,959,714	132,807,186
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	465,999	(6,735,186)
6.	Total gain (loss) on disposals	6,333,281	2,598,809
7.	Deduct amounts received on disposals	8,513,535	215,025,089
8.	Deduct amortization of premium and depreciation	5,780,224	88,309,634
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		2,925,001
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	115,412,995	109,325,111
12.	Deduct total nonadmitted amounts	45,040	109,242
13.	Statement value at end of current period (Line 11 minus Line 12)	115,367,955	109,215,869

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	25,939,998,660	23,778,058,281
2.	Cost of bonds and stocks acquired	1,959,244,419	5,739,250,269
3.	Accrual of discount	42,185,537	122,891,523
4.	Unrealized valuation increase (decrease)	(62,074,415)	91,855,372
5.	Total gain (loss) on disposals	1,027,735	(18,485,444)
6.	Deduct consideration for bonds and stocks disposed of	1,579,136,809	3,703,682,997
7.	Deduct amortization of premium	35,325,430	69,367,852
8.	Total foreign exchange change in book/adjusted carrying value	5,645,456	4,011,038
9.	Deduct current year's other than temporary impairment recognized	1,273,694	4,531,530
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	26,270,291,459	25,939,998,660
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	26,270,291,459	25,939,998,660

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	13,813,722,920	697,430,787	376,960,236	147,613,389	13,813,722,920	14,281,806,860		14,006,118,616
2. NAIC 2 (a)	10,194,133,066	525,920,290	288,873,100	(123,115,792)	10,194,133,066	10,308,064,464		10,139,451,928
3. NAIC 3 (a)	814,362,006	37,637,553	51,487,383	(9,276,130)	814,362,006	791,236,046		861,280,690
4. NAIC 4 (a)	233,922,874	59,051	14,200,792	(6,038,899)	233,922,874	213,742,234		274,390,267
5. NAIC 5 (a)	62,461,994	23,441	845,450	(7,091,734)	62,461,994	54,548,251		63,189,651
6. NAIC 6 (a)	35,150,347	107,319	1,581,269	2,372,100	35,150,347	36,048,497		32,059,099
7. Total Bonds	25,153,753,207	1,261,178,441	733,948,230	4,462,934	25,153,753,207	25,685,446,352		25,376,490,251
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	25,153,753,207	1,261,178,441	733,948,230	4,462,934	25,153,753,207	25,685,446,352		25,376,490,251

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	309,008,227	XXX	309,008,227	12,612	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	229,009,137	765,728,243
2.	Cost of short-term investments acquired	6,711,094,694	16,212,378,493
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	6,631,095,604	16,749,097,599
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)	309,008,227	229,009,137
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	309,008,227	229,009,137

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(32,438,845)
2.	Cost Paid/(Consideration Received) on additions	33,510,904
3.	Unrealized Valuation increase/(decrease)	(37,225,914)
4.	Total gain (loss) on termination recognized	37,921,979
5.	Considerations received/(paid) on terminations	
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(6,370,832)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(4,602,708)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(4,602,708)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				42,249,450
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				34,883,450
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	(328,656)			
	3.12 Section 1, Column 15, prior year	(371,875)	43,219		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(13,199,023)			
	3.14 Section 1, Column 18, prior year	(34,427,432)	21,228,409	21,271,628	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	(328,656)			
	3.22 Section 1, Column 17, prior year	(371,875)	43,219		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(13,199,023)			
	3.24 Section 1, Column 19, prior year	(34,427,432)	21,228,410	21,271,628	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(126,757,214)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	242,699			
	4.22 Amount recognized	(126,999,913)	(126,757,214)		
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)				77,132,900
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				77,132,900

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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	(4,602,708)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	76,804,244	
3.	Total (Line 1 plus Line 2)		72,201,535
4.	Part D, Section 1, Column 5	2,042,203,131	
5.	Part D, Section 1, Column 6	(1,970,001,596)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(10,046,932)	
8.	Part B, Section 1, Column 13	(2,407,614)	
9.	Total (Line 7 plus Line 8)		(12,454,546)
10.	Part D, Section 1, Column 8	2,040,511,123	
11.	Part D, Section 1, Column 9	(1,973,425,155)	
12	Total (Line 9 minus Line 10 minus Line 11)		(79,540,514)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,187,568,460	
14.	Part B, Section 1, Column 20	77,132,900	
15.	Part D, Section 1, Column 11	1,264,701,360	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of cash equivalents acquired	320,000	
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	320,000	
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
00-1100464	GAINESVILLE	FL			4.780		4,079,762	
00-1100820	LEXINGTON	KY			5.650		4,347,274	
00-1101092	CINCINNATI	OH			6.000		4,807,052	
00-1102087	MADISON	WI		06/03/2014	5.160	11,500,000		15,830,000
00-1102092	SANDY	OR		04/07/2014	5.000	2,200,000		2,940,000
00-1102110	PITTSBURGH	PA		06/05/2014	4.840	23,000,000		32,330,000
00-1102117	BOSTON	MA		06/02/2014	4.450	24,000,000		42,950,000
00-1102128	ONTARIO	CA		04/22/2014	4.540	8,000,000		11,320,000
00-1102139	ONTARIO	CA		04/10/2014	4.800	4,250,000		6,220,000
00-1102145	CHARLOTTESVILLE	VA		04/10/2014	4.650	3,700,000		5,160,000
00-1102148	MIAMISBURG	OH		05/28/2014	4.450	10,000,000		13,690,000
00-1102149	ANNAPOLIS	MD		06/10/2014	4.340	4,250,000		9,930,000
00-1102150	LITTLE ROCK	AR		06/24/2014	4.650	5,500,000		7,800,000
00-1102152	EDISON	NJ		06/12/2014	4.250	23,060,000		34,120,000
00-1102156	LOS ANGELES	CA		05/16/2014	4.080	7,250,000		10,250,000
00-1102158	PORTLAND	OR		05/15/2014	2.150	19,400,000		27,920,000
00-1102163	STERLING	VA		06/04/2014	3.970	25,000,000		34,530,928
00-1102167	HENDERSON	NV		06/02/2014	3.500	2,880,000		4,070,000
00-1102168	LEXINGTON	KY		06/18/2014	4.350	7,500,000		15,020,000
00-1102191	ALPHARETTA	GA		06/27/2014	3.380	50,000,000		63,100,000
0599999. Mortgages in good standing - Commercial mortgages-all other						231,490,000	13,234,088	337,180,928
0899999. Total Mortgages in good standing						231,490,000	13,234,088	337,180,928
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						231,490,000	13,234,088	337,180,928

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange	Realized	Total
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	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
00-1000999	AURORA	CO		03/03/2004	04/30/2014	8,007,757							7,967,936	7,967,936			
00-1001311	ST. PETERSBURG	FL		06/24/2003	04/15/2014	2,218,535							2,112,358	2,112,358			
00-1100158	ANNAPOLIS	MD		02/27/2004	06/10/2014	1,594,602							1,564,883	1,564,883			
00-1100363	LAS VEGAS	NV		04/07/2004	04/29/2014	7,350,913							7,287,221	7,287,221			
00-1100374	ST. JAMES CITY	FL		04/23/2004	04/01/2014	2,317,655							2,294,266	2,294,266			
00-1100389	WESTLAND	MI		05/24/2004	05/30/2014	5,788,163							5,670,289	5,670,289			
00-1100402	SEATTLE	WA		05/20/2004	06/10/2014	475,701							475,701	475,701			
00-1100409	PLEASANT PRAIRIE	WI		07/27/2004	06/30/2014	4,764,461							4,683,097	4,683,097			
00-1100461	ALEXANDRIA	VA		05/28/2004	04/23/2014	35,125,200							35,125,200	35,125,200			
00-1100583	BOSTON	MA		09/27/2004	06/02/2014	9,057,668							8,973,148	8,973,148			
00-1100816	TORRANCE	CA		04/03/2006	04/04/2014	6,339,910							6,310,603	6,310,603			
00-1101012	LEXINGTON	KY		11/30/2005	06/18/2014	2,848,984							2,805,268	2,805,268			
00-1101131	ST. PETERSBURG	FL		02/28/2006	04/15/2014	700,669							667,587	667,587			
00-1101460	RIVERSIDE	CA		05/08/2007	06/27/2014	2,760,273							2,746,910	2,746,910			
00-1101569	GARDNER	KS		09/26/2007	06/30/2014	4,035,077							4,020,600	4,020,600			
00-9000100	LA CANADA	CA		07/01/2001	05/19/2014	50,527							46,072	46,072			
03-0307610	RAYMOND	WA		09/26/1996	05/28/2014	653,303							601,409	601,409			
0199999. Mortgages closed by repayment						94,089,395							93,352,548	93,352,548			
00-1000008	VANCOUVER	WA		04/24/2000		446,145							76,604	76,604			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
00-1000030	PITTSBURGH	PA		11/16/1999		4,702,329							159,088	159,088			
00-1000031	PITTSBURGH	PA		11/16/1999		1,709,415							71,789	71,789			
00-1000032	PITTSBURGH	PA		09/20/1999		3,388,821							49,824	49,824			
00-1000038	VISTA	CA		08/31/2000		3,219,865							90,829	90,829			
00-1000171	CANTON	OH		08/15/2000		1,583,773							30,336	30,336			
00-1000178	PITTSBURGH	PA		04/25/2001		499,812							49,977	49,977			
00-1000188	KEASBY	NJ		04/17/2000		4,064,722							124,015	124,015			
00-1000194	KENT	WA		05/11/2000		428,154							92,501	92,501			
00-1000198	LENEXA	KS		06/29/2000		750,268							165,365	165,365			
00-1000232	BONITA SPRINGS	FL		06/23/2000		4,294,441							22,076	22,076			
00-1000267	RICHMOND	VA		11/14/2000		828,886							99,671	99,671			
00-1000541	COLUMBUS	OH		04/30/2001		3,685,172							95,380	95,380			
00-1000593	KENILWORTH	NJ		08/08/2001		5,600,972							134,739	134,739			
00-1000642	ROMEOVILLE	IL		04/19/2002		2,385,859							52,876	52,876			
00-1000665	EDISON	NJ		07/06/2001		7,669,392							188,689	188,689			
00-1000696	FT. LAUDERDALE	FL		05/08/2002		10,503,753							116,223	116,223			
00-1000701	VILLANOVA	PA		12/17/2001		3,966,571							92,418	92,418			
00-1000714	CLOSTER	NJ		11/08/2001		1,976,895							45,974	45,974			
00-1000735	NEW CASTLE	IN		07/18/2002		1,975,409							41,052	41,052			
00-1000774	FLINT	MI		12/20/2001		6,116,015							207,695	207,695			
00-1000788	FT. PIERCE	FL		11/20/2001		1,105,891							37,958	37,958			
00-1000818	VANDERGRIFT	PA		02/22/2002		5,024,032							113,688	113,688			
00-1000819	BARBERTON	OH		12/21/2001		2,719,507							63,234	63,234			
00-1000820	PITTSBURGH	PA		12/21/2001		1,252,021							29,112	29,112			
00-1000821	LOWER BURRELL	PA		12/21/2001		1,409,253							32,768	32,768			
00-1000822	CANAL FULTON	OH		12/21/2001		774,507							18,009	18,009			
00-1000848	NEW ALBANY	OH		02/07/2002		2,943,797							66,891	66,891			
00-1000858	BROOK PARK	OH		04/09/2002		3,269,916							127,726	127,726			
00-1000867	SALT LAKE CITY	UT		03/01/2002		2,246,037							50,825	50,825			
00-1000875	SCOTTSDALE	AZ		09/18/2002		1,590,216							31,828	31,828			
00-1000903	UNION CITY	CA		03/28/2002		3,181,914							125,238	125,238			
00-1000914	CINCINNATI	OH		07/01/2002		1,714,318							41,619	41,619			
00-1000926	MARIETTA	GA		12/23/2002		2,616,131							29,011	29,011			
00-1000929	CRANBERRY	PA		06/11/2002		20,708,526							224,879	224,879			
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		6,284,807							63,768	63,768			
00-1000949	STOW	OH		05/30/2002		2,435,919							52,462	52,462			
00-1000958	HOUSTON	TX		06/18/2002		1,927,853							20,919	20,919			
00-1000964	COLUMBUS	OH		10/03/2002		2,082,107							42,385	42,385			
00-1001017	STARKVILLE	MS		07/03/2002		1,420,897							15,210	15,210			
00-1001038	ITHACA	NY		10/01/2002		5,448,889							33,468	33,468			
00-1001042	RAVENNA	OH		06/27/2002		5,547,078							118,715	118,715			
00-1001049	WAYNE	PA		10/24/2002		401,208							22,950	22,950			
00-1001063	OCEOLA TOWNSHIP	MI		03/14/2003		703,772							7,778	7,778			
00-1001090	MASON	OH		12/20/2002		8,154,609							58,744	58,744			
00-1001135	MADISON	WI		12/20/2002		2,801,737							19,404	19,404			
00-1001152	DALLAS	TX		12/20/2002		6,428,181							59,013	59,013			
00-1001165	CHESTERFIELD	VA		11/20/2002		8,320,914							62,166	62,166			
00-1001201	NORTH BRUNSWICK	NJ		05/29/2003		5,155,147							59,140	59,140			
00-1001203	NILES	IL		12/30/2002		4,679,117							33,965	33,965			
00-1001215	EDISON	NJ		12/17/2002		11,193,224							242,588	242,588			
00-1001227	HOUSTON	TX		11/20/2002		606,609							57,207	57,207			
00-1001229	HOUSTON	TX		11/20/2002		447,369							45,473	45,473			
00-1001231	HOUSTON	TX		11/20/2002		760,651							66,846	66,846			
00-1001233	HOUSTON	TX		11/20/2002		254,096							30,486	30,486			
00-1001237	DALLAS	TX		11/20/2002		7,860,769							191,320	191,320			
00-1001244	PITTSBURGH	PA		02/08/2005		17,289,841							149,864	149,864			
00-1001260	FINDLAY TOWNSHIP	PA		03/05/2003		992,511							50,633	50,633			
00-1001279	PITTSBURGH	PA		12/23/2003		5,706,013							104,941	104,941			
00-1001283	GARLAND	TX		03/03/2003		2,313,516							47,738	47,738			
00-1001308	CHICAGO	IL		07/22/2003		10,566,684							209,843	209,843			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1001310	SOLON	OH		04/28/2003		3,054,877							156,316	156,316			
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		2,479,290							32,156	32,156			
00-1001324	ST PETE/PINELLAS PK	FL		09/08/2003		1,468,709							67,357	67,357			
00-1001331	WALKER	MI		05/07/2003		3,076,301							154,802	154,802			
00-1001333	MYRTLE BEACH	SC		06/02/2003		3,809,867							76,995	76,995			
00-1002001	WESTMONT	NJ		12/05/2002		478,820							58,036	58,036			
00-1002014	KNOXVILLE	TN		07/28/2003		2,578,549							51,232	51,232			
00-1002028	MADISON	WI		11/25/2003		3,970,386							25,226	25,226			
00-1002030	LA PALMA	CA		04/28/2003		10,167,220							115,539	115,539			
00-1100009	DAVIE	FL		11/06/2003		715,283							86,469	86,469			
00-1100012	PITTSBURGH	PA		05/13/2003		5,075,058							255,730	255,730			
00-1100016	CONYERS	GA		06/04/2003		2,484,445							124,045	124,045			
00-1100029	CHICAGO	IL		08/04/2003		1,397,720							67,341	67,341			
00-1100030	CHICAGO	IL		08/04/2003		1,357,785							65,417	65,417			
00-1100036	MOORESVILLE	NC		08/05/2003		3,083,637							61,699	61,699			
00-1100046	GLEN CARBON	IL		01/05/2004		2,623,553							26,113	26,113			
00-1100047	CRESTWOOD	MO		11/14/2003		5,764,174							55,648	55,648			
00-1100051	GAINESVILLE	FL		09/16/2004		11,951,146							74,115	74,115			
00-1100058	MARYSVILLE	WA		07/16/2003		1,398,654							173,139	173,139			
00-1100067	JOHNSON CITY	TN		10/31/2003		2,401,421							46,293	46,293			
00-1100068	BELLEVUE	TN		10/31/2003		2,938,582							56,648	56,648			
00-1100080	GREENDALE	WI		09/02/2003		1,259,658							60,362	60,362			
00-1100100	FT. LAUDERDALE	FL		08/19/2003		3,476,370							26,199	26,199			
00-1100109	MILFORD	OH		09/23/2003		1,219,437							57,528	57,528			
00-1100122	ROCKVILLE	MD		10/01/2003		5,151,272							55,268	55,268			
00-1100123	ROCKVILLE	MD		10/01/2003		5,151,272							55,268	55,268			
00-1100131	CONCORD	NH		09/30/2003		827,019							38,682	38,682			
00-1100141	GRAND RAPIDS	MI		10/30/2003		876,783							38,812	38,812			
00-1100154	MARS	PA		10/22/2003		4,823,489							58,309	58,309			
00-1100155	CLAY	NY		06/07/2004		7,423,552							75,907	75,907			
00-1100163	RESTON	VA		10/27/2003		4,500,819							84,693	84,693			
00-1100173	ALBUQUERQUE	NM		08/31/2004		2,495,435							40,151	40,151			
00-1100174	SIOUX FALLS	SD		11/12/2003		2,521,164							46,963	46,963			
00-1100195	HOUSTON	TX		11/21/2003		1,824,317							18,455	18,455			
00-1100196	HOUSTON	TX		11/21/2003		1,863,050							18,846	18,846			
00-1100197	HOUSTON	TX		11/21/2003		2,354,958							23,823	23,823			
00-1100202	LYSANDER	NY		12/10/2003		2,475,504							107,701	107,701			
00-1100215	ANAHEIM	CA		08/02/2004		2,883,881							17,035	17,035			
00-1100216	ANAHEIM	CA		08/02/2004		2,238,236							13,221	13,221			
00-1100223	PITTSBURGH	PA		10/30/2003		3,263,580							60,088	60,088			
00-1100233	ITHACA	NY		12/10/2003		576,198							3,601	3,601			
00-1100240	MARGATE	FL		03/03/2004		10,999,232							70,230	70,230			
00-1100247	CLEARFIELD	UT		12/04/2003		2,073,908							38,404	38,404			
00-1100258	ROMEOVILLE	IL		02/05/2004		764,693							17,308	17,308			
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		2,462,582							53,844	53,844			
00-1100272	WILSONVILLE	OR		05/21/2004		1,974,823							18,957	18,957			
00-1100296	CINCINNATI	OH		01/21/2004		3,261,129							59,700	59,700			
00-1100302	GARDEN GROVE	CA		05/02/2005		7,238,892							108,869	108,869			
00-1100306	BURBANK	CA		08/10/2004		3,754,455							21,577	21,577			
00-1100334	GUADALUPE	AZ		04/01/2004		1,193,493							6,983	6,983			
00-1100339	PORTLAND	OR		03/22/2004		2,575,534							26,589	26,589			
00-1100346	FARRAGUT	TN		05/04/2004		1,970,525							35,502	35,502			
00-1100347	VISALIA	CA		07/14/2004		946,396							36,507	36,507			
00-1100365	WENATCHEE	WA		08/09/2004		2,172,110							36,914	36,914			
00-1100369	HIGHWOOD	IL		05/17/2004		3,154,714							29,426	29,426			
00-1100371	ANDERSON	SC		12/21/2004		2,386,214							22,662	22,662			
00-1100373	RANCHO CUCAMONGA	CA		12/30/2004		3,835,357							61,923	61,923			
00-1100375	ALGONQUIN	IL		09/15/2004		2,157,796							81,797	81,797			
00-1100377	SANTA CLARA	CA		12/15/2004		771,515							5,288	5,288			
00-1100378	GLENDALE	WI		04/28/2005		10,117,386							105,206	105,206			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
00-1100384	OCALA	FL		11/12/2004		470,535							3,361	3,361			
00-1100394	FT. WAYNE	IN		05/14/2004		2,208,387							33,750	33,750			
00-1100403	BAKERSFIELD	CA		05/20/2004		144,812							2,687	2,687			
00-1100404	SAN DIEGO	CA		05/26/2004		11,568,127							82,070	82,070			
00-1100406	EDISON	NJ		05/18/2004		4,235,599							77,143	77,143			
00-1100407	BURBANK	CA		08/10/2004		3,640,854							31,058	31,058			
00-1100408	LIBERTY	MO		06/01/2004		718,293							68,933	68,933			
00-1100414	BOURNE	MA		05/05/2004		3,534,755							85,607	85,607			
00-1100420	ORMOND BEACH	FL		06/15/2004		2,294,254							41,358	41,358			
00-1100421	PORT ORANGE	FL		09/16/2004		1,045,985							27,017	27,017			
00-1100431	GUADALUPE	AZ		04/01/2004		2,303,922							13,480	13,480			
00-1100440	TEANECK	NJ		05/04/2005		5,125,634							32,457	32,457			
00-1100456	ATLANTA	GA		07/26/2005		7,174,032							61,832	61,832			
00-1100458	LINCOLNTON	NC		07/20/2004		5,276,465							77,608	77,608			
00-1100464	GAINESVILLE	FL		05/26/2004		2,194,252							22,266	22,266			
00-1100475	ITHACA	NY		06/25/2004		2,888,165							16,771	16,771			
00-1100479	OXNARD	CA		02/18/2005		3,016,599							28,961	28,961			
00-1100485	CAPE CORAL	FL		12/22/2004		280,624							2,949	2,949			
00-1100487	HILLIARD	OH		01/06/2005		733,421							24,501	24,501			
00-1100497	KENT	WA		08/23/2004		2,075,912							102,588	102,588			
00-1100499	CINCINNATI	OH		07/01/2005		197,681											
00-1100501	SAN DIEGO	CA		07/22/2004		9,207,692							75,258	75,258			
00-1100519	MILWAUKEE	WI		04/20/2006		2,898,842							13,256	13,256			
00-1100533	DAVENPORT	IA		10/01/2004		1,877,962							68,426	68,426			
00-1100565	MEMPHIS	TN		11/24/2004		3,866,717							28,880	28,880			
00-1100581	CHARLOTTE	NC		05/11/2005		8,114,670							89,868	89,868			
00-1100597	MENTOR	OH		11/18/2004		3,269,951							55,100	55,100			
00-1100598	FARMERS BRANCH	TX		12/16/2004		1,265,828							11,579	11,579			
00-1100599	FARMERS BRANCH	TX		12/16/2004		2,579,723							23,598	23,598			
00-1100601	DALLAS	TX		12/16/2004		2,026,093							18,534	18,534			
00-1100602	HOUSTON	TX		12/16/2004		2,025,323							18,527	18,527			
00-1100603	HOUSTON	TX		12/16/2004		1,320,305							12,078	12,078			
00-1100640	MANHATTAN	KS		11/03/2004		1,569,704							25,754	25,754			
00-1100641	HUNT VALLEY	MD		10/14/2004		2,516,725							24,676	24,676			
00-1100648	PHOENIX	AZ		11/15/2004		2,347,565							23,422	23,422			
00-1100649	KNOXVILLE	TN		11/04/2004		3,519,478							33,908	33,908			
00-1100660	MIAMI	FL		04/13/2005		377,663											
00-1100677	LAS VEGAS	NV		02/18/2005		4,794,137							45,047	45,047			
00-1100678	MOKENA	IL		11/22/2004		4,928,467							49,215	49,215			
00-1100682	MENLO PARK	CA		07/10/2006		13,707,315							187,915	187,915			
00-1100685	TWINSBURG	OH		04/14/2005		5,566,635							86,938	86,938			
00-1100686	CHARLOTTE	NC		12/15/2004		1,515,851							10,799	10,799			
00-1100692	SALT LAKE CITY	UT		01/10/2005		6,882,647							113,797	113,797			
00-1100694	BOULDER	CO		12/29/2004		7,959,574							26,710	26,710			
00-1100696	KANSAS CITY	MO		11/22/2004		1,264,562							14,609	14,609			
00-1100697	CLEARFIELD	UT		01/28/2005		2,642,258							48,320	48,320			
00-1100698	ALGONQUIN	IL		03/02/2005		7,426,475							71,489	71,489			
00-1100700	DOWNES GROVE	IL		12/16/2004		5,076,779							51,135	51,135			
00-1100717	FARMERS BRANCH	TX		12/16/2004		745,085							6,816	6,816			
00-1100718	FARMERS BRANCH	TX		12/16/2004		738,282							6,753	6,753			
00-1100720	HOUSTON	TX		12/16/2004		830,172							7,594	7,594			
00-1100721	DALLAS	TX		12/16/2004		1,372,347							12,554	12,554			
00-1100722	HOUSTON	TX		12/16/2004		1,040,505							9,518	9,518			
00-1100723	WAUSAU	WI		03/28/2006		1,877,474							9,468	9,468			
00-1100729	PHOENIX	AZ		03/30/2005		4,181,323							36,154	36,154			
00-1100738	CHULA VISTA	CA		01/28/2005		1,329,887							15,506	15,506			
00-1100756	LAKE OSWEGO	OR		11/08/2006		4,667,188							59,956	59,956			
00-1100765	CHICAGO	IL		05/19/2005		1,644,993							32,493	32,493			
00-1100768	FRISCO	TX		06/02/2005		5,927,811							45,816	45,816			
00-1100773	SIMI VALLEY	CA		08/31/2005		6,076,712							93,515	93,515			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
00-1100775	CONYERS	GA		04/04/2005		3,494,193							73,702	73,702			
00-1100778	CLEAR LAKE	TX		03/16/2005		11,369,115							58,825	58,825			
00-1100781	BROOKLYN PARK	MN		04/18/2005		5,326,490							42,121	42,121			
00-1100787	SCHAUMBURG	IL		03/22/2006		4,359,021							38,387	38,387			
00-1100796	TAMPA	FL		02/14/2006		1,949,242							82,184	82,184			
00-1100806	RENO	NV		03/15/2005		8,308,791							80,795	80,795			
00-1100807	ELLENWOOD	GA		06/24/2005		5,097,548							46,321	46,321			
00-1100810	ST. CLAIR SHORES	MI		05/05/2005		1,979,369							10,271	10,271			
00-1100813	RANCHO CUCAMONGA	CA		05/09/2005		1,992,680							18,883	18,883			
00-1100820	LEXINGTON	KY		05/12/2005		15,735,762							84,446	84,446			
00-1100822	LAS VEGAS	NV		06/07/2005		12,847,158							119,614	119,614			
00-1100824	OMAHA	NE		05/12/2005		16,043,079							93,074	93,074			
00-1100826	DUQUESNE	PA		06/03/2005		2,302,748							36,046	36,046			
00-1100828	VARIOUS CITIES	TN		07/08/2005		6,489,153							102,422	102,422			
00-1100829	COLUMBUS	OH	S	09/30/2005		19,121,738							115,532	115,532			
00-1100844	ORLAND PARK	IL		07/22/2005		1,052,940							16,802	16,802			
00-1100847	COSTA MESA	CA		06/01/2005		1,713,478							10,691	10,691			
00-1100851	PINEVILLE	NC		06/08/2005		669,877							15,939	15,939			
00-1100853	PALO ALTO	CA		10/03/2005		4,330,496							26,138	26,138			
00-1100856	NAPLES	FL		06/30/2005		18,330,206							175,059	175,059			
00-1100857	COLORADO SPRINGS	CO		06/15/2005		1,868,539							43,165	43,165			
00-1100858	SANTA ROSA	CA		06/21/2005		9,472,423							42,826	42,826			
00-1100859	ROCKVILLE	MD		07/13/2005		5,689,067							53,657	53,657			
00-1100861	BRADENTON	FL		12/28/2005		4,998,310							48,438	48,438			
00-1100865	ANN ARBOR	MI		07/20/2005		12,069,258							114,464	114,464			
00-1100867	CARSON	CA		07/27/2005		3,593,243							34,295	34,295			
00-1100868	REDMOND	WA		09/08/2006		22,765,983							184,909	184,909			
00-1100877	FAIRFIELD	NJ		07/06/2005		9,615,325							90,688	90,688			
00-1100879	SALT LAKE CITY	UT		10/28/2005		2,016,895							18,753	18,753			
00-1100882	CANONSBURG	PA		07/07/2005		2,944,922							45,983	45,983			
00-1100884	HAUPPAUGE	NY		07/27/2005		29,666,265							114,145	114,145			
00-1100889	REDWOOD CITY	CA		06/21/2005		22,023,854							137,398	137,398			
00-1100894	GULF SHORES	AL		06/28/2005		4,739,968							59,389	59,389			
00-1100904	DENVER	CO		08/29/2005		2,393,963							22,971	22,971			
00-1100905	AUSTIN	TX		07/07/2005		9,480,816							43,091	43,091			
00-1100906	GURNEE	IL		07/28/2005		11,932,179							115,346	115,346			
00-1100915	NASHVILLE	TN		06/07/2006		9,658,764							55,942	55,942			
00-1100916	NASHVILLE	TN		06/20/2006		4,175,061							34,949	34,949			
00-1100917	W. BABYLON	NY		02/05/2008		4,456,633							28,949	28,949			
00-1100918	IONIA	MI		08/16/2005		2,414,380							22,496	22,496			
00-1100920	BEAVERTON	OR		08/09/2005		5,978,447							57,575	57,575			
00-1100921	ROCKY RIVER	OH		07/29/2005		2,593,600							81,428	81,428			
00-1100923	NAPLES	FL		07/29/2005		1,266,185							39,678	39,678			
00-1100924	AUSTIN	TX		07/19/2005		9,996,703							45,868	45,868			
00-1100925	PLANO	TX		09/15/2005		13,764,880							52,924	52,924			
00-1100926	ASHWAUBENON	WI		10/14/2005		3,084,093							29,402	29,402			
00-1100927	ANN ARBOR	MI		08/09/2005		3,410,870							22,171	22,171			
00-1100928	TAMPA	FL		09/01/2005		7,753,525							122,177	122,177			
00-1100929	LONG BEACH	CA		08/30/2005		2,019,310							18,573	18,573			
00-1100933	INDIANAPOLIS	IN		11/10/2005		2,521,556							38,297	38,297			
00-1100947	ELDERSBURG	MD		08/31/2005		2,402,951							22,763	22,763			
00-1100952	KANSAS CITY	KS		08/18/2005		2,389,436							23,074	23,074			
00-1100958	JANESVILLE	WI		11/01/2005		1,438,307							21,902	21,902			
00-1100959	SAN DIEGO	CA		09/13/2005		3,773,625							29,941	29,941			
00-1100962	SAN FRANCISCO	CA		09/15/2005		1,603,101							15,198	15,198			
00-1100963	SAN DIEGO	CA		09/13/2005		1,351,276							15,705	15,705			
00-1100975	VANCOUVER	WA		05/12/2006		17,611,196							99,612	99,612			
00-1100978	SANTA CLARA	CA		02/02/2006		314,568							1,838	1,838			
00-1100981	CAROL STREAM	IL		10/11/2005		1,070,336							9,906	9,906			
00-1100982	VISTA	CA		09/30/2005		3,608,098							30,023	30,023			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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					
00-1100983	WAUKEGAN	IL		10/26/2005		1,584,423							24,052	24,052			
00-1100989	BRIDGETON	MO		10/13/2005		938,137							14,180	14,180			
00-1100990	ROCKVILLE	MD		05/10/2006		4,537,630							39,792	39,792			
00-1100991	ROCKVILLE	MD		05/31/2006		3,293,821							29,109	29,109			
00-1100992	SOUTHGATE	MI		10/14/2005		4,027,666							24,465	24,465			
00-1100997	CHEEKTOWAGA	NY		11/17/2005		5,650,392							83,908	83,908			
00-1100998	OXNARD	CA		10/11/2005		889,039							8,212	8,212			
00-1100999	SOUTH JORDAN	UT		11/07/2005		4,337,574							65,387	65,387			
00-1101000	BRIDGEVIEW	IL		09/22/2005		1,373,011							12,673	12,673			
00-1101001	PHOENIX	AZ		10/04/2005		4,299,594							40,670	40,670			
00-1101003	JACKSONVILLE	FL		10/12/2005		4,752,495							71,699	71,699			
00-1101004	REDLANDS	CA		10/18/2005		4,125,086							37,999	37,999			
00-1101007	TAMPA	FL		12/08/2005		2,341,675							69,695	69,695			
00-1101018	PROVO	UT		08/23/2006		2,359,222							31,962	31,962			
00-1101021	AUSTIN	TX		10/07/2005		24,580,602							112,498	112,498			
00-1101023	MORRISVILLE	NC		12/08/2005		10,418,697							79,649	79,649			
00-1101025	MANHATTAN	KS		12/08/2005		4,023,710							59,146	59,146			
00-1101027	KING OF PRUSSIA	PA		11/18/2005		22,172,608							110,817	110,817			
00-1101030	PHOENIX	AZ		04/20/2006		2,383,297							45,019	45,019			
00-1101031	PLANO	TX		12/01/2005		6,357,396							192,199	192,199			
00-1101033	RALEIGH	NC		01/13/2006		24,099,855							190,694	190,694			
00-1101035	FOOTHILL RANCH	CA		03/30/2006		7,890,714							45,395	45,395			
00-1101037	MIRAMAR	FL		03/22/2007		1,554,995							20,291	20,291			
00-1101040	RALEIGH	NC		05/25/2006		26,844,686							121,157	121,157			
00-1101041	GARDEN CITY	GA		04/28/2006		5,122,964							79,665	79,665			
00-1101042	BELLEVUE	WA		11/18/2005		4,032,328							58,909	58,909			
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		3,189,514							60,664	60,664			
00-1101051	SAN DIEGO	CA		11/15/2005		2,838,719							25,978	25,978			
00-1101074	RALEIGH	NC		01/13/2006		27,128,220							230,558	230,558			
00-1101076	HOLLY SPRINGS	NC		12/20/2005		2,682,151							14,226	14,226			
00-1101084	KENNESAW	GA		11/21/2005		8,924,771							34,828	34,828			
00-1101092	CINCINNATI	OH		12/29/2005		15,711,710							68,944	68,944			
00-1101096	MIDDLEBURG HEIGHTS	OH		01/19/2006		2,984,531							25,828	25,828			
00-1101100	RENO	NV		06/29/2006		794,281							4,452	4,452			
00-1101112	SOLON	OH		05/18/2006		2,630,672							71,260	71,260			
00-1101127	RANCHO CORDOVA	CA		12/05/2005		11,498,556							90,516	90,516			
00-1101128	CANONSBURG	PA		02/17/2006		3,033,870							43,561	43,561			
00-1101129	OAKLAND	CA		03/23/2006		4,785,947							40,120	40,120			
00-1101135	WALLKILL	NY		03/10/2006		6,980,877							61,582	61,582			
00-1101137	FRANKFORT	IL		04/23/2007		3,288,495							24,275	24,275			
00-1101138	INDIAN TRAIL	NC		04/26/2006		3,057,932							38,967	38,967			
00-1101145	TUSTIN	CA		04/11/2006		3,664,437							14,389	14,389			
00-1101148	FOND DU LAC	WI		03/16/2006		4,185,918							35,708	35,708			
00-1101152	CINCINNATI	OH		09/28/2006		2,685,267							68,674	68,674			
00-1101156	LAKESIDE	CA		01/03/2007		9,554,091							99,032	99,032			
00-1101157	MASPETH	NY		04/21/2006		1,491,369							21,096	21,096			
00-1101161	BONITA SPRINGS	FL		04/17/2006		600,055							18,722	18,722			
00-1101163	WESTERVILLE	OH	S	05/04/2006		2,001,908							54,485	54,485			
00-1101166	MORGANTOWN	WV		05/09/2006		2,792,173							23,459	23,459			
00-1101173	VISTA	CA		05/31/2006		1,509,525							44,277	44,277			
00-1101179	MADISON	WI		05/18/2006		2,267,175							31,067	31,067			
00-1101181	LAKE ST. LOUIS	MO		06/29/2007		15,121,054							178,981	178,981			
00-1101185	CHULA VISTA	CA		05/31/2006		5,733,237							78,926	78,926			
00-1101197	COLUMBUS	OH		02/06/2007		7,294,065							28,135	28,135			
00-1101202	MYRTLE BEACH	SC		06/29/2006		10,703,369							89,129	89,129			
00-1101205	CLEMENTON	NJ		07/18/2006		320,064							1,166	1,166			
00-1101206	FARMINGTON HILLS	MI		06/28/2006		401,294							2,093	2,093			
00-1101211	LAS VEGAS	NV		06/29/2006		3,389,792							26,526	26,526			
00-1101214	MIAMI	FL		12/07/2006		11,602,285							86,300	86,300			
00-1101215	LUMBERTON	NC		08/25/2006		965,256							81,939	81,939			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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					
00-1101217	COLORADO SPRINGS	CO		05/31/2006		13,189,421							53,011	53,011			
00-1101218	AMHERST	NY		07/05/2006		4,456,507							35,824	35,824			
00-1101224	DUQUESNE	PA		01/12/2007		2,675,253							33,403	33,403			
00-1101227	MURRIETA	CA		06/15/2007		13,754,030							60,824	60,824			
00-1101229	SAN FRANCISCO	CA		07/31/2006		423,517							1,774	1,774			
00-1101230	SAN JUAN CAPISTRANO	CA		08/02/2006		5,910,937							113,205	113,205			
00-1101231	CENTREVILLE	VA		11/29/2006		18,178,913							78,487	78,487			
00-1101233	CENTREVILLE	VA		02/29/2008		3,754,331							15,344	15,344			
00-1101238	BIRMINGHAM	AL		08/11/2006		11,799,871							60,809	60,809			
00-1101248	POWAY	CA		08/30/2006		1,355,838							10,570	10,570			
00-1101249	COLUMBUS	OH	S	08/30/2006		9,482,776							117,169	117,169			
00-1101250	EAST RUTHERFORD	NJ		08/31/2006		562,391							2,914	2,914			
00-1101254	EL SEGUNDO	CA		08/31/2006		5,212,795							22,207	22,207			
00-1101256	EUGENE	OR		11/09/2006		23,089,768							156,327	156,327			
00-1101260	EUGENE	OR		11/09/2006		1,220,006			(61,436)		61,436		53,313	53,313			
00-1101274	CHESAPEAKE	VA		11/01/2006		6,583,185							50,221	50,221			
00-1101278	KANSAS CITY	KS		10/05/2006		4,378,036							51,068	51,068			
00-1101279	LANCASTER	PA		12/01/2006		15,450,693							122,697	122,697			
00-1101280	COATESVILLE	PA		12/01/2006		3,310,863							26,292	26,292			
00-1101283	HAUPPAUGE	NY		09/27/2006		4,662,295							23,765	23,765			
00-1101287	PALATINE	IL		08/25/2006		20,361,539							92,773	92,773			
00-1101293	DAYTON	OH		09/26/2006		897,646							6,818	6,818			
00-1101296	ST AUGUSTINE	FL		09/19/2006		1,140,432							29,054	29,054			
00-1101302	DES PLAINES	IL		11/06/2006		1,999,960							15,690	15,690			
00-1101306	CERRITOS	CA		10/12/2006		5,791,862							75,160	75,160			
00-1101308	CARLSBAD	CA		01/11/2007		1,631,185							9,491	9,491			
00-1101309	BRANCHBURG	NJ		11/07/2006		3,850,944							13,949	13,949			
00-1101316	BIRMINGHAM	AL		10/18/2006		8,668,076							30,308	30,308			
00-1101317	LIVONIA	MI		12/18/2006		2,347,123							29,727	29,727			
00-1101325	LOS ANGELES	CA		10/18/2006		2,075,599							72,534	72,534			
00-1101329	CANONSBURG	PA		11/22/2006		4,065,429							42,087	42,087			
00-1101331	SAN ANTONIO	TX		10/27/2006		2,156,049							9,838	9,838			
00-1101332	CLEARFIELD	UT		10/31/2006		4,162,036							32,801	32,801			
00-1101340	RIVERTON	UT		11/17/2006		1,779,051							14,272	14,272			
00-1101341	SALT LAKE CITY	UT		12/04/2006		6,952,308							55,470	55,470			
00-1101348	BURR RIDGE	IL		11/28/2006		1,351,711							10,880	10,880			
00-1101352	COLORADO SPRINGS	CO		12/01/2006		4,143,959							27,072	27,072			
00-1101361	ST. PETERSBURG	FL		12/21/2006		3,725,753							48,321	48,321			
00-1101375	HILLSBORO	OR		02/05/2007		5,336,103							29,606	29,606			
00-1101383	AURORA	OH		04/12/2007		5,676,838							43,334	43,334			
00-1101387	SANTA FE	NM		01/22/2007		1,848,444							93,278	93,278			
00-1101388	LAS VEGAS	NV		01/18/2007		5,533,775							18,632	18,632			
00-1101393	JACKSON HEIGHTS	NY		05/17/2007		119,683							507	507			
00-1101394	BROOKLYN	NY		05/17/2007		62,691							265	265			
00-1101395	SAN DIEGO	CA		08/31/2007		5,161,497							48,680	48,680			
00-1101405	ANNAPOLIS	MD		03/23/2007		2,565,791							20,062	20,062			
00-1101414	LAKE ST. LOUIS	MO		12/21/2007		3,180,326							37,478	37,478			
00-1101419	AVON	MA		04/27/2007		896,857							21,140	21,140			
00-1101427	MILWAUKEE	WI		10/31/2007		2,964,785							16,841	16,841			
00-1101439	SANTA MARIA	CA		04/17/2007		863,764							6,444	6,444			
00-1101445	SALT LAKE CITY	UT		05/01/2007		3,175,525							16,869	16,869			
00-1101447	TAMPA	FL		06/29/2007		1,761,419							21,720	21,720			
00-1101448	CLEARFIELD	UT		08/09/2007		6,235,072							55,963	55,963			
00-1101449	MORENO VALLEY	CA		05/29/2007		7,206,984							43,034	43,034			
00-1101453	CHARLESTON	SC		06/05/2007		2,801,696							20,797	20,797			
00-1101456	BURLINGTON	WA		05/14/2007		4,027,700							124,745	124,745			
00-1101457	CONCORD	NC		09/12/2007		8,224,445							38,527	38,527			
00-1101458	CHICAGO	IL		05/22/2007		4,715,810							36,831	36,831			
00-1101471	PEABODY	MA		08/06/2007		4,775,912							36,383	36,383			
00-1101475	LONGWOOD	FL		12/27/2007		8,150,878							173,713	173,713			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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					
00-1101479	ST. CLAIR SHORES	MI		09/13/2007		6,317,587							23,430	23,430			
00-1101481	ANN ARBOR	MI		07/24/2007		22,105,294							78,489	78,489			
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007		4,570,400							54,018	54,018			
00-1101493	SALT LAKE CITY	UT		07/30/2007		11,173,038							56,632	56,632			
00-1101507	NORCROSS	GA		08/18/2008										108,216		108,216	108,216
00-1101509	ITHACA	NY		07/31/2007		4,507,030							27,619	27,619			
00-1101510	NEW YORK	NY		08/24/2007		3,069,162							12,383	12,383			
00-1101512	BURR RIDGE	IL		12/03/2007		3,483,323							15,949	15,949			
00-1101518	BIRMINGHAM	AL		08/07/2007		6,043,678							71,717	71,717			
00-1101521	ATLANTA	GA		08/07/2007		10,929,866							52,613	52,613			
00-1101525	AUSTIN	TX		07/18/2007		4,357,139							31,472	31,472			
00-1101526	ALBUQUERQUE	NM		08/15/2007		2,749,082							12,499	12,499			
00-1101528	CUPERTINO	CA		08/20/2007		43,337,180							140,954	140,954			
00-1101534	TORRANCE	CA		08/30/2007		4,577,567							32,086	32,086			
00-1101540	ORANGE	CA		08/29/2007		10,497,107							49,534	49,534			
00-1101542	GURNEE	IL		09/11/2007		7,472,480							31,982	31,982			
00-1101544	RANCHO DOMINGUEZ	CA		10/02/2007		4,798,112							34,477	34,477			
00-1101545	CERRITOS	CA		09/10/2007		8,400,941							54,158	54,158			
00-1101546	CANOGA PARK	CA		08/30/2007		6,896,656							21,993	21,993			
00-1101548	TACOMA	WA		10/31/2007		13,817,254							69,476	69,476			
00-1101549	TACOMA	WA		10/31/2007		3,651,061							25,523	25,523			
00-1101553	WOBURN	MA		08/06/2007		3,997,935							30,456	30,456			
00-1101554	WOBURN	MA		08/06/2007		734,755							5,597	5,597			
00-1101558	ROCKLEDGE	FL		09/24/2007		6,386,608							30,266	30,266			
00-1101562	SALT LAKE CITY	UT		09/20/2007		8,501,911							34,623	34,623			
00-1101563	HICKORY	NC		10/19/2007		3,246,778							37,903	37,903			
00-1101566	ADDISON	IL		10/18/2007		2,795,467							14,392	14,392			
00-1101567	VARIOUS	PA		08/31/2007		16,732,251							364,455	364,455			
00-1101568	VARIOUS	OH		08/31/2007		9,600,990							209,125	209,125			
00-1101573	ROCKVILLE	MD		01/07/2008		4,444,100							29,453	29,453			
00-1101625	TWINSBURG	OH		01/25/2008		1,066,247							7,082	7,082			
00-1101631	SAN DIEGO	CA		04/03/2008		4,175,548							40,285	40,285			
00-1101634	PITTSBURGH	PA		04/18/2008		3,101,912							32,870	32,870			
00-1101637	PENN HILLS	PA		04/22/2008		13,091,704							74,022	74,022			
00-1101640	MOON TOWNSHIP	PA		07/24/2008		18,154,216							103,691	103,691			
00-1101646	TACOMA	WA		10/30/2008		1,382,695							9,018	9,018			
00-1101650	BEDFORD	OH		09/26/2008		10,548,751							182,016	182,016			
00-1101672	HOUSTON	TX		02/19/2010		7,316,070							38,255	38,255			
00-1101673	ADDISON	IL		02/19/2010		2,660,389							13,911	13,911			
00-1101674	HANOVER	MD		02/19/2010		4,655,681							24,344	24,344			
00-1101675	ALGONA & KENT	WA		02/19/2010		14,062,058							73,530	73,530			
00-1101678	ADDISON	IL		02/19/2010		4,085,598							21,363	21,363			
00-1101679	ATLANTA	GA		02/19/2010		11,591,696							60,612	60,612			
00-1101680	HOUSTON	TX		02/19/2010		1,425,209							7,452	7,452			
00-1101681	HOUSTON	TX		02/19/2010		2,375,348							12,421	12,421			
00-1101682	BUFORD	GA		02/19/2010		2,185,320							11,427	11,427			
00-1101685	SAN ANTONIO	TX		03/18/2010		12,128,161							68,287	68,287			
00-1101686	PITTSBURGH	PA		03/26/2010		1,438,597							29,281	29,281			
00-1101687	BURKE	VA		04/20/2010		34,821,100							133,655	133,655			
00-1101688	MADISON	WI		04/23/2010		7,008,889							47,166	47,166			
00-1101690	PITTSBURGH	PA		06/10/2010		5,467,113							28,075	28,075			
00-1101691	ALEXANDRIA	VA		06/18/2010		5,427,924							30,880	30,880			
00-1101693	FT WRIGHT	KY		10/05/2010		7,653,839							31,201	31,201			
00-1101695	KENT	WA		07/15/2010		4,876,901							98,742	98,742			
00-1101697	CHARLOTTE	NC		09/27/2010		6,682,747							27,853	27,853			
00-1101698	SAN ANTONIO	TX		08/13/2010		27,943,861							112,524	112,524			
00-1101699	BURLINGTON	KY		08/05/2010		9,043,279							56,139	56,139			
00-1101700	HOUSTON	TX		09/01/2010		4,091,905							63,279	63,279			
00-1101701	FAIRVIEW	OR		09/29/2010		12,363,716							55,385	55,385			
00-1101702	CLINTON	UT		10/08/2010		10,687,227							118,106	118,106			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				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					
00-1101703	GLENSHAW	PA		01/27/2011		12,838,611							113,246	113,246			
00-1101704	ST. PETERSBURG	FL		08/05/2010		398,768							28,605	28,605			
00-1101705	BUFFALO GROVE	IL		11/22/2010		9,553,826							40,977	40,977			
00-1101706	ST. PETERSBURG	FL		10/05/2010		3,828,759							23,630	23,630			
00-1101707	ST. PETERSBURG	FL		10/05/2010		4,230,681							26,909	26,909			
00-1101708	ST PETERSBURG	FL		10/05/2010		9,419,542							58,134	58,134			
00-1101709	ST. PETERSBURG	FL		10/05/2010		5,698,469							36,244	36,244			
00-1101711	AUSTIN	TX		11/01/2010		13,487,235							63,209	63,209			
00-1101712	ORANGE	CA		10/07/2010		5,963,559							92,595	92,595			
00-1101715	LYNDHURST	NJ		12/01/2010		8,607,324							36,149	36,149			
00-1101717	FULLERTON	CA		12/03/2010		3,241,167							21,280	21,280			
00-1101719	LOVELAND	OH		12/13/2010		2,026,473							62,338	62,338			
00-1101720	WEST BEND	WI		12/07/2010		8,918,968							56,402	56,402			
00-1101721	WEST COVINA	CA		02/28/2011		2,990,595							26,877	26,877			
00-1101722	SALT LAKE CITY	UT		12/27/2010		4,694,839							28,766	28,766			
00-1101723	SPRING VALLEY	CA		01/31/2011		3,857,461							23,485	23,485			
00-1101724	TORRANCE	CA		01/27/2011		5,139,626							80,021	80,021			
00-1101725	ALBUQUERQUE	NM		01/31/2011		2,451,373							14,455	14,455			
00-1101726	COLUMBUS	OH	S	12/29/2010		18,231,539							107,089	107,089			
00-1101727	WEST BABYLON	NY		02/15/2011		3,283,996							27,396	27,396			
00-1101728	COLUMBUS	OH	S	06/08/2011		2,612,359							72,192	72,192			
00-1101729	UPPER ARLINGTON	OH		07/15/2011		37,840,109							199,611	199,611			
00-1101733	BIRMINGHAM	AL		03/11/2011		22,383,081							116,538	116,538			
00-1101734	BIRMINGHAM	AL		07/08/2011		1,273,882							30,122	30,122			
00-1101735	PITTSBURGH	PA		03/21/2011		12,879,077							143,539	143,539			
00-1101736	SHAWNEE	KS		03/01/2011		3,720,623							32,947	32,947			
00-1101738	FLORHAM PARK	NJ		06/02/2011		20,256,074							81,203	81,203			
00-1101743	CHAPEL HILL	NC		11/15/2011		7,905,523							40,024	40,024			
00-1101746	MESA	AZ		05/20/2011		2,970,283							30,630	30,630			
00-1101747	IRVINE	CA		05/02/2011		8,406,614							119,444	119,444			
00-1101750	BUFFALO GROVE	IL		05/05/2011		1,896,536							11,258	11,258			
00-1101751	WOOD DALE	IL		05/05/2011		4,473,541							24,641	24,641			
00-1101752	AGOURA HILLS	CA		07/28/2011		7,677,933							38,098	38,098			
00-1101753	HOUSTON	TX		06/29/2011		14,672,529							206,155	206,155			
00-1101756	NASHVILLE	TN		07/20/2011		9,319,456							79,359	79,359			
00-1101757	WOODINVILLE	WA		07/13/2011		5,675,517							37,180	37,180			
00-1101758	TOLUCA LAKE	CA		06/14/2011		3,648,295							16,855	16,855			
00-1101760	WOOD DALE	IL		05/05/2011		2,651,048							21,648	21,648			
00-1101761	WOOD DALE	IL		05/05/2011		5,163,609							28,442	28,442			
00-1101762	WOOD DALE	IL		05/05/2011		3,926,246							21,626	21,626			
00-1101763	CINCINNATI	OH		08/30/2011		15,252,770							89,669	89,669			
00-1101765	CHICAGO	IL		08/31/2011		6,219,713							92,552	92,552			
00-1101767	GREENFIELD	WI		09/12/2011		10,170,092							59,653	59,653			
00-1101771	CINCINNATI	OH		07/27/2011		5,546,892							29,253	29,253			
00-1101772	PARKER	CO		09/01/2011		15,437,572							67,406	67,406			
00-1101776	ORANGE	CA		09/29/2011		6,222,199							96,142	96,142			
00-1101778	OREGON CITY	OR		10/03/2011		7,412,535							33,739	33,739			
00-1101780	MINNEAPOLIS	MN		09/20/2011		19,318,266							84,316	84,316			
00-1101782	LAGUNA HILLS	CA		10/11/2011		10,106,101							63,236	63,236			
00-1101783	MISSION VIEJO	CA		12/15/2011		4,788,557							29,342	29,342			
00-1101784	SEATTLE	WA		09/30/2011		6,910,469							29,667	29,667			
00-1101786	PITTSBURGH	PA		09/23/2011		30,816,913							178,389	178,389			
00-1101788	WEST CHESTER	PA		10/31/2011		7,856,445							50,844	50,844			
00-1101789	LENEXA	KS		12/08/2011		8,266,464							71,496	71,496			
00-1101791	WAUSAU	WI		11/22/2011		4,788,535							28,299	28,299			
00-1101792	LEXINGTON	KY		02/07/2012		4,358,839							36,725	36,725			
00-1101793	SAN ANTONIO	TX		10/21/2011		647,607							3,601	3,601			
00-1101794	RALEIGH	NC		11/21/2011		4,738,272							21,497	21,497			
00-1101799	MIDDLE RIVER	MD		02/02/2012		4,723,590							26,865	26,865			
00-1101800	CHICAGO	IL		11/30/2011		17,431,009							75,886	75,886			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101802	COLUMBUS	OH	S	12/01/2011		12,194,974							107,585	107,585			
00-1101806	CITY OF INDUSTRY	CA		12/12/2011		5,657,676							33,720	33,720			
00-1101807	LAGRANGE	KY		12/14/2011		3,545,824							49,220	49,220			
00-1101809	CUPERTINO	CA		12/15/2011		19,611,918							81,373	81,373			
00-1101812	PLATTEVILLE	WI		01/25/2012		5,178,681							21,282	21,282			
00-1101816	ATLANTA	GA		03/01/2012		47,885,301							317,460	317,460			
00-1101821	MALVERN	PA		03/01/2012		11,972,044							79,267	79,267			
00-1101825	REISTERSTOWN	MD		06/01/2012		6,495,090							53,806	53,806			
00-1101826	BEDMINSTER	NJ		04/19/2012		8,482,831							44,517	44,517			
00-1101827	CLARKSVILLE	TN		03/08/2012		24,696,304							117,233	117,233			
00-1101828	DYER	IN		04/05/2012		2,173,771							37,402	37,402			
00-1101830	PITTSBURGH	PA		05/03/2012		4,569,600							38,550	38,550			
00-1101831	COMMACK	NY		04/25/2012		4,737,240							43,535	43,535			
00-1101832	CENTEREACH	NY		06/29/2012		15,861,511							85,472	85,472			
00-1101833	COLUMBIA	SC		05/03/2012		3,042,216							26,324	26,324			
00-1101835	BRENTWOOD	TN		05/08/2012		6,003,871							34,541	34,541			
00-1101838	ANN ARBOR	MI		04/27/2012		15,445,448							92,444	92,444			
00-1101839	WASHINGTON	DC		09/17/2012		23,542,581							102,270	102,270			
00-1101846	CHARLOTTESVILLE	VA		05/01/2012		4,286,511							18,884	18,884			
00-1101847	BRENTWOOD	TN		11/08/2012		8,562,696							48,801	48,801			
00-1101848	CINCINNATI	OH		07/20/2012		21,309,596							146,383	146,383			
00-1101850	BELLEVUE	WA		06/04/2012		2,957,431							43,206	43,206			
00-1101852	OCEANSIDE	CA		06/28/2012		5,228,921							31,691	31,691			
00-1101859	PHOENIX	AZ		05/17/2012		15,098,313							70,147	70,147			
00-1101860	MILWAUKEE	WI		06/15/2012		10,776,119							96,784	96,784			
00-1101861	REDMOND	WA		06/08/2012		23,773,314							139,418	139,418			
00-1101863	MULLICA HILL	NJ		06/20/2012		4,924,921							41,828	41,828			
00-1101865	COLUMBUS	OH		08/09/2012		7,068,609							38,223	38,223			
00-1101869	IRVINE	CA		08/09/2012		28,592,775							136,665	136,665			
00-1101870	PORTLAND	OR		09/25/2012		3,985,108							25,566	25,566			
00-1101872	SAN DIEGO	CA		10/10/2012		5,166,113							32,090	32,090			
00-1101873	CINCINNATI	OH		08/23/2012		11,959,872							71,177	71,177			
00-1101874	FT. THOMAS	KY		08/23/2012		8,459,422							50,345	50,345			
00-1101875	GRANDVIEW	MO		07/25/2012		11,767,116							104,471	104,471			
00-1101879	BOULDER	CO		08/01/2012		4,117,170							26,001	26,001			
00-1101881	NASHVILLE	TN		09/10/2012		4,872,111							28,634	28,634			
00-1101882	REDONDO BEACH	CA		04/03/2013		4,744,804							21,304	21,304			
00-1101883	STUDIO CITY	CA		03/05/2013		4,639,094							20,931	20,931			
00-1101884	BUFFALO GROVE	IL		08/21/2012		3,506,628							19,627	19,627			
00-1101888	RALEIGH	NC		09/28/2012		5,876,314							27,536	27,536			
00-1101890	NEWPORT BEACH	CA		10/12/2012		24,021,173							114,474	114,474			
00-1101894	COLUMBUS	OH	S	11/13/2012		24,232,258							200,047	200,047			
00-1101895	CHARLESTON	SC		11/13/2012		7,500,000							42,018	42,018			
00-1101898	NEW YORK	NY		11/15/2012		29,497,777							130,340	130,340			
00-1101899	NEW YORK	NY		11/15/2012		4,827,540							46,419	46,419			
00-1101900	BELLEVUE	WA		12/06/2012		12,000,000							70,724	70,724			
00-1101901	NASHVILLE	TN		03/14/2013		5,712,508							33,821	33,821			
00-1101904	WOODLAND	CA		10/24/2012		6,802,477							43,790	43,790			
00-1101906	CHICAGO	IL		04/01/2013		12,709,964							111,802	111,802			
00-1101909	IRVINE	CA		11/30/2012		44,200,630							206,846	206,846			
00-1101912	COLUMBUS	OH	S	12/19/2012		28,946,891							297,161	297,161			
00-1101913	MURRAY	UT		11/13/2012		2,322,623							10,961	10,961			
00-1101914	LOGAN	UT		11/13/2012		5,285,256							24,527	24,527			
00-1101920	CHANDLER	AZ		12/20/2012		6,857,510							40,330	40,330			
00-1101921	MAPLE VALLEY	WA		01/14/2013		13,132,808							113,834	113,834			
00-1101922	JUANITA	WA		02/07/2013		7,871,655							44,032	44,032			
00-1101924	TUSTIN	CA		12/05/2012		21,352,049							102,147	102,147			
00-1101927	BRICK	NJ		12/12/2012		22,620,218							106,952	106,952			
00-1101928	ANAHEIM	CA		12/14/2012		31,469,775							149,294	149,294			
00-1101929	IRVINE	CA		01/03/2013		3,889,291							34,278	34,278			

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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					
00-1101930	KANSAS CITY	MO		02/05/2013		3,014,200							26,566	26,566			
00-1101931	CHICAGO	IL		01/22/2013		5,736,704							50,560	50,560			
00-1101933	PITTSBURGH	PA		12/21/2012		6,465,269							38,128	38,128			
00-1101935	WASHINGTON	DC		03/14/2013		20,160,016							130,807	130,807			
00-1101938	GRIMES	IA		03/27/2013		4,632,095							26,305	26,305			
00-1101941	GRANDVIEW	OH	S	05/30/2013		16,251,930							75,811	75,811			
00-1101944	OMAHA	NE		03/07/2013		5,436,420							24,535	24,535			
00-1101946	MCLEAN	VA		08/02/2013		10,452,408							48,492	48,492			
00-1101950	KANSAS CITY	MO		03/04/2013		7,858,076							48,745	48,745			
00-1101951	WOODLAND HILLS	CA		09/03/2013		9,595,347							55,819	55,819			
00-1101953	FREDERICKSBURG	VA		03/20/2013		6,881,741							84,365	84,365			
00-1101954	WEST DES MOINES	IA		04/24/2013		6,809,349							39,983	39,983			
00-1101955	WASHINGTON	DC		04/15/2013		15,813,399							114,271	114,271			
00-1101956	CHINO	CA		04/11/2013		6,528,571							53,618	53,618			
00-1101957	CINCINNATI	OH		05/31/2013		18,885,756							112,353	112,353			
00-1101958	PITTSBURGH	PA		03/22/2013		12,353,714							56,422	56,422			
00-1101959	SAN MATEO	CA		06/03/2013		7,448,797							31,508	31,508			
00-1101960	OMAHA	NE		04/03/2013		3,839,982							23,178	23,178			
00-1101963	PORT ORANGE	FL		04/11/2013		6,585,487							26,281	26,281			
00-1101964	BELLMORE	NY		04/24/2013		6,535,668							28,361	28,361			
00-1101965	SAN FRANCISCO	CA		06/04/2013		4,962,044							23,275	23,275			
00-1101966	HUNTINGTON BEACH	CA		07/01/2013		4,933,411							40,959	40,959			
00-1101967	SAN DIEGO	CA		04/30/2013		2,475,847							10,651	10,651			
00-1101970	KNOXVILLE	TN		07/03/2013		11,021,123							60,667	60,667			
00-1101971	FARMINGTON HILLS	MI		08/20/2013		8,154,095							46,903	46,903			
00-1101972	CHAPEL HILL	NC		05/17/2013		6,892,468							55,344	55,344			
00-1101973	CAMERON PARK	CA		08/28/2013		11,253,213							47,792	47,792			
00-1101976	CITY OF INDUSTRY	CA		07/09/2013		26,375,938							286,448	286,448			
00-1101977	ANN ARBOR	MI		07/01/2013		14,881,891							72,337	72,337			
00-1101979	SEATTLE	WA		08/01/2013		19,774,636							172,486	172,486			
00-1101980	NASHVILLE	TN		07/02/2013		49,632,882							225,369	225,369			
00-1101982	NEWPORT BEACH	CA		06/11/2013		3,375,124							15,273	15,273			
00-1101984	WEST VALLEY CITY	UT		05/31/2013		7,034,199							33,658	33,658			
00-1101988	SCOTTSDALE	AZ	S	06/03/2013		8,235,995							39,228	39,228			
00-1101989	SALEM	OR		08/05/2013		13,935,984							65,209	65,209			
00-1101993	ROCHESTER	MN		10/01/2013		27,920,890							120,924	120,924			
00-1101994	TIGARD	OR		08/21/2013		8,414,836							53,788	53,788			
00-1101995	MENLO PARK	CA		06/10/2013		29,749,970							152,840	152,840			
00-1101996	MIDDLEBURG HEIGHTS	OH		07/17/2013		7,094,333							42,670	42,670			
00-1101997	LEXINGTON	KY		03/03/2014									79,402	79,402			
00-1101998	WINSTON SALEM	NC		07/02/2013		10,669,105							49,620	49,620			
00-1102001	BROOKLINE (BOSTON)	MA		07/02/2013		9,042,762							43,756	43,756			
00-1102003	JUPITER	FL		09/17/2013		16,555,960							67,425	67,425			
00-1102005	MOON TOWNSHIP	PA		07/01/2013		10,890,916							66,958	66,958			
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013		12,945,874							110,040	110,040			
00-1102010	MANSFIELD	TX		11/25/2013		6,000,000							48,286	48,286			
00-1102011	MANSFIELD	TX		11/25/2013		26,000,000							209,238	209,238			
00-1102013	TULSA	OK		09/25/2013		20,446,881							81,373	81,373			
00-1102015	BOSTON	MA		07/30/2013		14,876,367							94,563	94,563			
00-1102016	ANN ARBOR	MI		08/01/2013		7,417,063							63,535	63,535			
00-1102021	EVANSTON	IL		09/09/2013		2,487,145							13,172	13,172			
00-1102024	LAS VEGAS	NV		10/11/2013		3,103,176							37,490	37,490			
00-1102027	OWASSO	OK		10/10/2013		23,413,659							217,994	217,994			
00-1102028	MOORE	OK		10/10/2013		18,314,197							170,515	170,515			
00-1102029	BROKEN ARROW	OK		10/10/2013		10,971,570							102,151	102,151			
00-1102030	LOS ANGELES	CA		09/03/2013		5,222,765							27,900	27,900			
00-1102031	PASADENA	CA		09/03/2013		2,487,031							13,286	13,286			
00-1102033	EDWARDSVILLE	KS		10/31/2013		12,496,671							162,300	162,300			
00-1102035	HIGHLAND PARK	TX		07/17/2013		13,926,241							56,691	56,691			
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		9,952,586							48,503	48,503			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102038	LONE TREE	CO		08/29/2013		22,378,372							124,421	124,421			
00-1102040	CARSON	CA		08/29/2013		4,475,316							25,238	25,238			
00-1102041	SPARTANBURG	SC		10/23/2013		8,218,170							97,348	97,348			
00-1102045	DENVER	CO		02/13/2014									144,523	144,523			
00-1102050	CHINO	CA		12/30/2013		11,000,000							44,820	44,820			
00-1102059	TALLAHASSEE	FL		10/25/2013		19,765,629							91,519	91,519			
00-1102065	SEATTLE	WA		11/01/2013		4,294,409							17,094	17,094			
00-1102066	TUKWILA	WA		11/01/2013		5,975,297							22,449	22,449			
00-1102067	FARGO	ND		02/03/2014									60,138	60,138			
00-1102068	PIKESVILLE	MD		10/30/2013		3,993,452							20,071	20,071			
00-1102073	NORMAN	OK		11/07/2013		10,000,000							74,796	74,796			
00-1102088	MADISON	WI		02/03/2014									18,407	18,407			
00-1102089	HUNTINGTON BEACH	CA		01/03/2014									15,369	15,369			
00-1102092	SANDY	OR		04/07/2014									2,643	2,643			
00-1102093	CHATTANOOGA	TN		02/07/2014									26,476	26,476			
00-1102094	CHATTANOOGA	TN		02/07/2014									28,268	28,268			
00-1102099	BEAVERTON	OR		12/10/2013		33,570,000							183,377	183,377			
00-1102100	SAN DIEGO	CA		12/12/2013		8,200,000							41,522	41,522			
00-1102102	ONTARIO	CA		10/31/2013		7,486,677							40,606	40,606			
00-1102107	ADDISON	IL		12/19/2013		6,200,000							34,162	34,162			
00-1102108	WAUKEE	IA		12/20/2013		17,100,000							65,905	65,905			
00-1102109	BROOKLYN	NY		12/20/2013		12,500,000							51,387	51,387			
00-1102111	FORT COLLINS	CO		01/23/2014									32,383	32,383			
00-1102113	WILLIAMSVILLE	NY		12/23/2013		4,500,000							52,776	52,776			
00-1102115	LEXINGTON	KY		01/10/2014									34,176	34,176			
00-1102116	CHARLOTTE	NC		01/22/2014									207,934	207,934			
00-1102121	AUBURN HILLS	MI		01/29/2014									76,816	76,816			
00-1102126	GRIMES	IA		03/06/2014									15,371	15,371			
00-1102127	WOODS CROSS	UT		02/13/2014									46,476	46,476			
00-1102128	ONTARIO	CA		04/22/2014									14,382	14,382			
00-1102129	PHOENIX	AZ		01/30/2014									38,149	38,149			
00-1102132	PITTSBURGH	PA		03/31/2014									42,248	42,248			
00-1102138	CANONSBURG	PA		03/12/2014									58,267	58,267			
00-1102139	ONTARIO	CA		04/10/2014									7,352	7,352			
00-1102145	CHARLOTTESVILLE	VA		04/10/2014									4,741	4,741			
00-6000073	WAYNESBORO	GA		01/31/2002		326,896							59,686	59,686			
00-6000083	NAPLES	FL		01/31/2002		138,074							18,887	18,887			
00-6000096	WEST COLUMBIA	SC		01/31/2002		511,649							63,596	63,596			
00-6000125	ARLINGTON	VA		01/31/2002		1,453,509							98,224	98,224			
00-6000180	ARLINGTON	VA		01/31/2002		1,053,004							45,417	45,417			
00-6000193	CINCINNATI	OH		01/31/2002		275,941							11,645	11,645			
00-6000224	MANFIELD	MA		01/31/2002		252,845							49,500	49,500			
00-6000245	LUMBERTON	NJ		01/31/2002		1,901,158							215,681	215,681			
00-6000248	TREVOSE	PA		01/31/2002		602,150							56,402	56,402			
00-6000256	ARDEN HILLS	MN		01/31/2002		503,417							39,674	39,674			
00-9000089	SAN FRANCISCO	CA		06/01/2001		244,724							23,678	23,678			
00-9000123	CINCINNATI	OH		12/03/2001		530,741							5,995	5,995			
00-9000137	YORBA LINDA	CA		05/01/2002		132,449							8,726	8,726			
00-9000144	ROCK HILL	SC		08/01/2002		252,091							5,202	5,202			
03-0301632	SANTA CLARITA	CA		07/18/1990		429,862							62,084	62,084			
03-0306146	DENVER	CO		07/08/1994		374,905							108,181	108,181			
03-0306302	WATERFORD	MI		10/04/1994		1,106,932							52,261	52,261			
03-0306926	SEATTLE	WA		02/01/1995		279,118							58,599	58,599			
03-0307129	AMHERST	NY		06/27/1995		1,214,602							35,136	35,136			
03-0307463	JACKSONVILLE	FL		11/21/1995		470,040							55,978	55,978			
03-0307885	LOUISVILLE	KY		02/29/1996		367,974							38,499	38,499			
03-0308244	LAVERGNE	TN		01/09/1997		659,041							48,526	48,526			
03-0308428	PLAINVILLE	OH		03/14/1996		1,482,245							58,154	58,154			
03-0308464	KENT	WA		03/28/1996		287,142							28,753	28,753			
03-0308648	DELAWARE	OH		03/05/1996		1,796,296							180,615	180,615			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
03-0308675	OVERLAND PARK	KS		03/21/1996		1,107,098							111,752	111,752			
03-0308822	RALEIGH	NC		06/27/1996		9,961,165							898,744	898,744			
03-0308877	CHEROKEE COUNTY	GA		04/03/1997		2,133,914							145,349	145,349			
03-0309254	TAMPA	FL		08/29/1996		337,011							46,098	46,098			
03-0310231	OAKDALE	MN		08/27/1997		1,985,647							39,076	39,076			
03-0310337	HOUSTON	TX		09/30/1997		7,953,093							238,747	238,747			
03-0310373	MARYLAND HEIGHTS	MO		08/22/1997		1,009,887							59,163	59,163			
03-0310442	HOUSTON	TX		09/30/1997		465,917							13,987	13,987			
03-0310520	OAKDALE	MN		12/01/1997		819,220							15,973	15,973			
03-0311838	SEATTLE	WA		04/07/1999		629,988							24,826	24,826			
03-0312004	FARMERS BRANCH	TX		07/13/1999		2,439,716							38,377	38,377			
03-4000027	NAUGATUCK	CT		09/10/1996		3,392,247							79,913	79,913			
03-4000509	FAIRFIELD	OH		06/30/1997		2,805,104							172,398	172,398			
03-4000518	MARIETTA	GA		07/18/1997		2,394,288							143,592	143,592			
03-4000590	CINCINNATI	OH		09/30/1997		1,497,143							85,850	85,850			
03-4000669	ROBERTSDALE	AL		11/04/1997		743,404							58,336	58,336			
03-4001019	MONROEVILLE	PA		09/01/1998		3,656,741							165,953	165,953			
03-4001028	OKLAHOMA CITY	OK		07/27/1998		901,723							42,011	42,011			
03-4002170	SALT LAKE CITY	UT		12/28/1999		1,357,926							23,347	23,347			
03-4100095	JACKSONVILLE	FL		12/13/1995		848,057							101,027	101,027			
03-4100224	HOUSTON	TX		03/12/1997		1,203,616							81,274	81,274			
0299999. Mortgages with partial repayments						4,380,150,271			(61,436)		61,436		41,859,977	41,968,193		108,216	108,216
0599999 - Totals						4,474,239,666			(61,436)		61,436		135,212,525	135,320,741		108,216	108,216

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	for Additional Investment	Percentage of Ownership
	STCE NC Nationwide Fund LLC	Atlanta	GA	FLS Energy		12/30/2013			1,356			12.500
	SunE DGS Master Tenant, LLC	Wilmington	DE	SunE DG Holdings, LLC		12/30/2013			1,384,649		7,646,254	100.000
	Weinland Park Master Tenant LLC	Columbus	OH	Wagenbrenner Development		04/28/2014		622,649			3,977,351	99.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated								622,649	1,386,005		11,623,605	XXX
	Nationwide Affordable Housing Fund 31	Columbus	OH	The Great Laurels, Inc.		12/29/2006			12,453		45,081,634	99.990
	Nationwide Affordable Housing Fund 48	Cleveland	OH	RBC Tax Credit LLC		06/04/2012			8,541,173			99.990
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									8,553,626		45,081,634	XXX
4499999. Total - Unaffiliated								622,649	9,939,631		56,705,239	XXX
4599999. Total - Affiliated												XXX
4699999 - Totals								622,649	9,939,631		56,705,239	XXX

SCHEDULE BA - PART 3

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

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
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA	Distribution	11/01/2011	04/30/2014	125,317							125,317	2,241				
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							125,317							125,317	2,241				
	Dunn Solar LLC	Asheville	NC	Distribution	12/31/2012	05/30/2014	557,550							557,550	11,561				
	Everyman Enterprises Business Trust	Baltimore	MD	Distribution	10/24/2012	05/20/2014	586,621							586,621	37,152				
	Mount Vernon Mill	Baltimore	MD	Distribution	04/18/2013	06/09/2014	1,071,858							1,071,858	10,402				
	Rose Hill Solar, LLC	Asheville	NC	Distribution	12/13/2012	05/30/2014	598,467							598,467	28,952				
	Stuyvestant Hall Master Tenant LLC	Delaware	OH	Distribution	04/03/2012	06/20/2014	235,790							235,790	25,644				
	SunE DGS Master Tenant, LLC	Wilmington	DE	Distribution	12/30/2013	06/17/2014	5,093,827		(534)			(534)		3,709,178	1,966				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							8,144,113		(534)			(534)		6,759,464	115,677				
	ZAIS ZEPHYR A4, A5	Red Bank	NJ	Distribution	10/19/2007	05/27/2014	88,676	(348)				(348)		87,560	27,652				15,473
2199999. Joint Venture Interests - Other - Unaffiliated							88,676	(348)				(348)		87,560	27,652				15,473
	Nationwide Affordable Housing Fund 45	Cleveland	OH	Sale	03/29/2012	09/27/2013									6,333,281		6,333,281	6,333,281	
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated															6,333,281		6,333,281	6,333,281	
4499999. Total - Unaffiliated							8,358,106	(348)	(534)			(882)		6,972,341	6,478,851		6,333,281	6,333,281	15,473
4599999. Total - Affiliated																			
4699999 - Totals							8,358,106	(348)	(534)			(882)		6,972,341	6,478,851		6,333,281	6,333,281	15,473

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3128MJ-T8-3	FHLMC Pool #G08574 4.500% 02/15/44		04/01/2014	Morgan/JP/Securities - Bonds		25,317,910	23,727,431	26,693	1
3138L2-PT-8	FNMA Pool #AM2233 7.250% 01/25/31		04/30/2014	Duncan Williams		2,041,923	1,609,596	1,297	1
3138L2-TX-5	FNMA Pool #AM2365 7.190% 02/25/31		05/02/2014	Duncan Williams		3,498,402	2,751,262	3,297	1
3138L2-UF-2	FNMA Pool #AM2381 7.700% 01/25/31		05/02/2014	Duncan Williams		1,489,795	1,141,606	1,465	1
3138XJ-3Y-1	FNMA Pool #AV7114 4.500% 03/25/44		04/01/2014	Barclays Capital		(18,351)	(17,085)	(19)	1
31394A-PF-7	FNMA REMIC Ser 2004-65 Cl ZA 4.500% 08		05/01/2014	Interest Capitalization		173,993	173,993		1
31394B-DH-4	FNMA REMIC Ser 2004-78 Cl Z 5.500% 11/		06/01/2014	Interest Capitalization		254,741	254,741		1
31394B-FS-8	FNMA REMIC Ser 2004-79 Cl ZD 5.500% 11		06/01/2014	Interest Capitalization		305,930	305,930		1
31395B-R3-9	FNMA REMIC Ser 2006-24 Cl Z 5.500% 04/		06/01/2014	Interest Capitalization		1,157,014	1,157,014		1
31395X-MD-4	FHLMC REMIC Ser 3025 Cl ZC 5.000% 08/1		06/01/2014	Interest Capitalization		188,774	188,774		1
31395X-WS-0	FHLMC REMIC Ser 3019 Cl ZQ 5.000% 06/1		06/01/2014	Interest Capitalization		1,226,953	1,226,953		1
31396T-QY-2	FHLMC REMIC Ser 3174 Cl PZ 5.000% 01/1		06/01/2014	Interest Capitalization		265,568	265,568		1
31396W-07-4	FNMA REMIC Ser 2007-74 Cl ZE 5.500% 08		06/01/2014	Interest Capitalization		215,077	215,077		1
31418B-B6-2	FNMA Pool #MA1860 4.500% 04/25/44		04/09/2014	Nomura Securities Int'l Inc		22,907,894	21,356,230	34,704	1
592643-BN-9	Metropolitan Washington DC Rev Bld Amer		06/18/2014	Citigroup		3,929,520	3,000,000	54,667	2FE
914412G-VC-6	Univ of Calif CA Rev Txbl Nts Ser AN 4		04/04/2014	Goldman Sachs & Company		10,000,000	10,000,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						72,955,143	67,357,090	122,104	XXX
0010EP-A#-5	AEP Texas Priv Pl 4.670% 04/30/44		04/30/2014	BNP Paribas Securities		15,000,000	15,000,000		2FE
00248P-AC-0	A Voce CLO Ltd Ser 2014-1A Cl A2A 2.22		06/10/2014	Citigroup		6,061,747	6,100,000		1Z
00248P-AJ-5	A Voce CLO Ltd Ser 2014-1A Cl A1B 1.68		06/10/2014	Citigroup		24,000,000	24,000,000		1Z
03073E-AL-9	AmerisourceBergen Corp Sr Nt 3.400% 05		05/19/2014	Bank of America BISD Dealer		34,900,250	35,000,000		1FE
032510-AC-3	Anadarko Petroleum Corp Sr Nt 6.200% 0		04/03/2014	Merrill Lynch		5,784,907	5,001,000	19,810	2FE
035242-AB-2	Anheuser-Busch Inbev Fin Sr Nt 4.000%		06/05/2014	Goldman Sachs & Company		11,376,240	12,000,000	190,667	1FE
03524B-AF-3	Anheuser-Busch Inbev Fin Sr Nt 4.625%		05/19/2014	Citigroup		4,259,880	4,000,000	59,097	1FE
05070G-AE-8	Audatex NA Inc HY Sr Nt 6.000% 06/15/2		06/03/2014	Various		4,013,915	3,760,000	105,464	3FE
057224-AZ-0	Baker Hughes Inc Sr Nt 5.125% 09/15/40		05/21/2014	Credit Suisse First Boston		5,686,750	5,000,000	51,250	1FE
067383-AA-7	Bard (C R) Inc Nt 6.700% 12/01/26		06/09/2014	NW Life Sep Acct Mult Maturity		1,264,586	1,000,000	1,489	1FE
07383F-5Q-7	Bear Stearns Comm Mtg Sec CMBS Ser 2005-		06/09/2014	NW Life Sep Acct Mult Maturity		4,714,290	4,618,000	5,269	1FM
096630-AC-2	Boardwalk Pipelines LLC Sr Nt 3.375% 0		04/21/2014	Sterne Agee		4,470,400	5,000,000	38,906	2FE
12489W-NP-5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4 4.27		06/09/2014	NW Life Sep Acct Mult Maturity		1,347,971	1,333,442	1,268	2FM
12543K-AE-4	Community Health Systems Inc Term Ln E N		05/30/2014	Tax Free Exchange		1,449,267	1,447,377	274	3FE
12543K-AK-0	Community Health Systems Inc Term Ln D N		05/30/2014	Tax Free Exchange		203,323	203,037	48	3FE
140420-NB-2	Capital One Bank USA NA Sub Nt 3.375%		04/22/2014	Wells Fargo		2,305,067	2,342,000	15,369	2FE
149123-CD-1	Caterpillar Inc Sr Nt 4.300% 05/15/44		05/05/2014	Bank of America BISD Dealer		24,824,500	25,000,000		1FE
151020-AM-6	Celgene Corp Sr Nt 4.625% 05/15/44		05/06/2014	Merrill Lynch		6,975,220	7,000,000		2FE
171798-AC-5	Cimarex Energy Co Sr Nt 4.375% 06/01/2		05/20/2014	Wachovia Capital Markets Inc		2,500,000	2,500,000		3FE
20451N-AE-1	Compass Minerals International Sr Nt 4		06/12/2014	Various		9,217,625	9,200,000		3FE
22003B-AJ-5	Corporate Office Prop LP Sr Nt 3.700%		05/15/2014	Various		8,577,831	8,600,000		2FE
22541S-D4-7	CS First Boston Mtg Sec Corp RMBS Ser 20		06/09/2014	NW Life Sep Acct Mult Maturity		1,429,012	1,398,518	1,601	1FM
22962*-AA-8	CTL Cap Tr Ahold CTL Ser 2014-09 4.490		04/15/2014	CTL Capital		12,079,852	12,079,852		2
22962*-AA-8	CTL Cap Tr Ahold CTL Ser 2014-09 4.490		04/15/2014	CTL Capital		20,148	20,148		2Z
24422E-SP-5	Deere /John/ Cap Corp Sr Nt 3.350% 06/		06/09/2014	HSBC Securities		9,992,400	10,000,000		1FE
25157F-AK-0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C		06/09/2014	NW Life Sep Acct Mult Maturity		5,049,785	5,000,000	5,556	3FM
25271C-AN-2	Diamond Offshore Drilling Inc Sr Nt 4.		06/11/2014	UBS Warburg London		29,709,690	30,000,000	155,323	1FE
25459H-AW-5	DirectTV Holdings/Fin Sr Nt 4.600% 02/		04/09/2014	Morgan Stanley & Co Inc		10,058,885	9,500,000	71,619	2FE
25459H-BA-2	DirectTV Holdings/Fin Co Gtd Nt 5.000%		04/24/2014	Morgan Stanley & Co Inc		14,116,790	13,000,000	102,222	2FE
25468P-DB-9	Disney Walt Co Sr Nt 4.125% 06/01/44		05/28/2014	Citigroup		14,974,350	15,000,000		1FE
26441C-AN-5	Duke Energy Corp Sr Nt 3.750% 04/15/24		04/01/2014	RBC Dominion Securities		4,997,050	5,000,000		2FE
26884T-AL-6	ERAC USA Finance Company Sr Nt 3.850%		05/19/2014	Merrill Lynch		9,983,000	10,000,000		2FE
278062-AE-4	Eaton Corp Sr Nt 4.150% 11/02/42		06/19/2014	Barclays Capital		19,666,047	20,660,000	123,845	2FE
29273R-AB-5	Energy Transfer Partners Co Gtd Nt 5.9		06/09/2014	NW Life Sep Acct Mult Maturity		3,618,202	3,500,000	74,044	2FE
30216X-AB-0	Expert Global Solutions Inc Term Ln B Nt		04/09/2014	Tax Free Exchange		59,051	59,922	99	4FE
30251B-AB-4	FMR LLC Sr Nt 6.450% 11/15/39		04/17/2014	Wells Fargo		8,047,260	6,500,000	184,004	1FE
33829T-AA-4	Five Corners Funding Trust Sr Nt 4.419		06/13/2014	Barclays Capital		6,593,657	6,270,000	25,398	2FE
34487*-AA-9	Football Trust IV ABS Sr Nt 6.110% 10/		05/13/2014	Bank of America BISD Dealer		5,668,650	5,000,000	186,694	1
35671D-AU-9	Freeport-McMoran Copper & Gold Sr Nt 3		06/16/2014	Societe General		11,577,396	11,800,000	122,869	2FE
35671D-BG-9	Freeport-McMoran Copper & Gold Sr Nt 3		06/05/2014	Nomura Securities Int'l Inc		1,198,764	1,200,000	8,783	2FE
37186*-AA-6	Genesis Solar Funding LLC Sr Nt 5.600%		06/13/2014	Citigroup		22,000,000	22,000,000		2Z
42307T-AH-1	Heinz /H J/ Co Sr Nt 7.125% 08/01/39		06/05/2014	Various		10,767,150	9,885,000	225,741	3FE
449230-AJ-3	Hyundai Capital America Sr Nt 2.550% 0		04/15/2014	Stifel Nicolaus & Co Villanova		6,978,233	6,930,000	36,816	2FE
452308-AQ-2	Illinois Tool Works Inc Sr Nt 4.875% 0		05/15/2014	Jeffries & Co Inc		4,233,306	3,850,000	33,888	1FE
46625H-JM-3	JPMorgan Chase & Co Sub Nt 5.625% 08/1		04/24/2014	Morgan/JP/Securities - Bonds		20,903,730	19,000,000	215,000	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
46640J-AS-6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		04/14/2014	Bank of America BISD Dealer		2,066,406	2,000,000	3,034	1FM
485188-AK-2	Kansas City Southn RR Co Sr Nt 4.300%		05/02/2014	Various		15,352,636	16,525,000	323,817	2FE
485188-AL-0	Kansas City Southn RR Co Sr Nt 3.850%		05/20/2014	Royal Bank of Scotland		3,046,470	3,000,000	2,567	2FE
485188-AM-8	Kansas City Southn RR Co Sr Nt 3.850%		06/25/2014	Tax Free Exchange		15,530,458	15,500,000	66,306	2FE
485188-AN-6	Kansas City Southn RR Co Sr Nt 4.300%		06/25/2014	Tax Free Exchange		15,356,014	16,525,000	78,953	2FE
502413-BD-8	L-3 Communications Corp Sr Nt 3.950% 0		05/16/2014	Deutsche Bank Securities		20,212,200	20,000,000		2FE
57629W-BV-1	Mass Mutual Global Funding Sr Nt 3.600		04/02/2014	Morgan Stanley & Co Inc		11,967,000	12,000,000		1FE
61166W-AP-6	Monsanto Co Sr Nt 4.400% 07/15/44		06/26/2014	Citigroup		13,888,980	14,000,000		1FE
61166W-AT-8	Monsanto Co Sr Nt 2.750% 07/15/21		06/26/2014	Morgan/JP/Securities - Bonds		1,996,300	2,000,000		1FE
61166W-AU-5	Monsanto Co Sr Nt 3.375% 07/15/24		06/26/2014	Morgan/JP/Securities - Bonds		4,997,000	5,000,000		1FE
65535V-GH-5	Nomura Asset Sec Corp RMBS Ser 2004-AP3		06/09/2014	NW Life Sep Acct Mult Maturity		951,489	899,754	958	3FM
68389X-AS-4	Oracle Corp Sr Nt 3.625% 07/15/23		06/25/2014	Morgan/JP/Securities - Bonds		13,443,040	13,000,000	215,990	1FE
693475-AP-0	PNC Financial Services Group Sub Nt 3.		04/23/2014	Goldman Sachs & Company		13,963,180	14,000,000		2FE
712700-EB-8	Peoples United Bank Sr Nt 4.000% 07/15		06/23/2014	Jeffries & Co Inc		11,432,035	11,500,000		2FE
720198-AD-2	Piedmont Operating Partnership Sr Nt 4		05/20/2014	US Bancorp		1,129,117	1,100,000	10,470	2FE
744320-CA-1	Prudential Financial Inc Sr Nt 4.600%		05/15/2014	Various		13,000,320	13,000,000	639	2FE
84756N-AD-1	Spectra Energy Partners Nt 4.750% 03/1		04/02/2014	US Bancorp		9,495,720	9,000,000	26,125	2FE
913017-BP-3	United Technologies Corp Sr Nt 6.125%		05/19/2014	Citigroup		19,594,807	15,150,000	327,356	1FE
92343V-AV-6	Verizon Communications Inc Sr Nt 6.350		06/09/2014	NW Life Sep Acct Mult Maturity		5,921,500	5,000,000	59,972	2FE
92553P-AX-0	Viacom Inc Sr Nt 3.875% 04/01/24		04/14/2014	Citigroup		2,019,160	2,000,000	7,750	2FE
928668-AB-8	Volkswagen Group America Sr Nt 2.125%		05/15/2014	Bank of America BISD Dealer		1,999,060	2,000,000		1FE
931142-DK-6	Wal-Mart Stores Inc Sr Nt 4.750% 10/02		05/20/2014	US Bancorp		20,633,430	19,000,000	127,854	1FE
94974B-FY-1	Wells Fargo & Co Sr Nt 4.100% 06/03/26		05/27/2014	Wells Fargo		22,976,310	23,000,000		1FE
976656-CG-1	Wisconsin Electric Power Co Sr Nt 4.25		05/12/2014	Merrill Lynch		5,962,560	6,000,000		1FE
983024-AJ-9	Wyeth Nt 5.500% 02/15/16		06/09/2014	NW Life Sep Acct Mult Maturity		10,817,940	10,000,000	174,167	1FE
008916-AG-3	Agrium Inc Sr Nt 7.125% 05/23/36	I	06/13/2014	Societe General		5,798,250	4,500,000	22,266	2FE
73755L-AL-1	Potash Corp Saskatchewan Inc Sr Nt 3.6	A	04/04/2014	Various		18,051,542	18,200,000	57,698	1FE
775109-AY-7	Rogers Communications Inc Sr Nt 4.100%	A	06/17/2014	Various		17,571,440	17,000,000	77,786	2FE
775109-AZ-4	Rogers Communications Inc Sr Nt 5.450%	A	04/14/2014	Merrill Lynch		2,732,400	2,500,000	6,056	2FE
775109-BB-6	Rogers Communications Inc Sr Nt 5.000%	A	06/25/2014	Goldman Sachs & Company		8,659,934	8,310,000	126,958	2FE
89352H-AL-3	TransCanada Pipelines Ltd Nt 5.000% 10	A	06/06/2014	Societe General		22,303,606	20,650,000	153,486	1FE
00175L-AA-0	American Money Mgmt Corp Ser 2014-14A Cl	F	06/12/2014	Royal Bank of Scotland		48,899,060	49,000,000		1Z
00175L-AB-8	American Money Mgmt Corp Ser 2014-14A Cl	F	06/12/2014	Royal Bank of Scotland		19,812,948	20,000,000		1Z
01448Y-AE-3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl	R	06/23/2014	Interest Capitalization		23,825	23,825		6FE
01449W-AC-0	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C	R	06/23/2014	Interest Capitalization		23,441	23,441		5AM
046353-AD-0	AstraZeneca PLC Sr Nt 6.450% 09/15/37	F	04/17/2014	US Bancorp		25,923,000	20,000,000	136,167	1FE
05279#-AE-9	Autoliv ASP Inc Gtd Sr Nt Ser A 2.840%	F	04/23/2014	HSBC Securities		17,000,000	17,000,000		1Z
05279#-AF-6	Autoliv ASP Inc Sr Nt 3.510% 04/23/21	F	04/23/2014	HSBC Securities		11,000,000	11,000,000		1
21684A-AA-4	Rabobank Nederland Sub Nt 4.625% 12/01	F	04/15/2014	HSBC Securities		20,925,000	20,000,000	364,861	1FE
25156P-AR-4	Deutsche Telekom Co Gtd Nt 4.875% 03/0	F	06/25/2014	Goldman Sachs & Company		16,877,920	16,000,000	247,000	2FE
26249G-AA-8	Dryden Sr Loan Fund Ser 2014-33A Cl A	F	04/09/2014	Goldman Sachs & Company		9,000,000	9,000,000		1FE
26249G-AB-6	Dryden Sr Loan Fund Ser 2014-33A Cl B	F	04/09/2014	Goldman Sachs & Company		5,959,500	6,000,000		1FE
40052V-AC-8	Grupo Bimbo SAB De CV Sr Nt 3.875% 06/	F	06/24/2014	HSBC Securities		14,938,500	15,000,000		2FE
40052V-AD-6	Grupo Bimbo SAB De CV Sr Nt 4.875% 06/	F	06/25/2014	Various		26,602,700	27,000,000	8,125	2FE
449786-AY-8	Ing Bank NV Sub Nt 5.800% 09/25/23	F	04/30/2014	Various		10,949,120	10,000,000	64,444	2FE
55818P-AA-8	Madison Park Funding LTD CLO Ser 2014-12	F	05/08/2014	Wells Fargo		40,000,000	40,000,000		1FE
72349B-AA-2	Pinnacle Park CLO Ltd Ser 2014-1A Cl A	F	04/02/2014	Wells Fargo		49,000,000	49,000,000		1FE
74040P-AC-5	Preferred Term Sec Ltd V ABS Mezz Nt PTP	R	04/03/2014	Interest Capitalization		3,859	3,859		6FE
74041E-AC-9	Preferred Term Sec Ltd XVI ABS Mezz Nt	R	06/23/2014	Interest Capitalization		16,450	16,450		6FE
74042E-AD-6	Preferred Term Sec Ltd ABS Mezz Nt Cl C	R	06/23/2014	Interest Capitalization		30,778	30,778		6FE
74042W-AD-6	Preferred Term Sec Ltd XVIII ABS Nt Cl C	R	06/23/2014	Interest Capitalization		32,407	32,407		6FE
81725W-AG-8	Sensata Technologies BV Sr Nt 4.875% 1	F	06/03/2014	Barclays Capital		5,985,000	6,000,000	40,760	3FE
89153V-AL-3	Total Capital Intl SA Nt 3.750% 04/10/	F	04/01/2014	Societe General		11,244,860	11,000,000	90,521	1FE
92857W-BD-1	Vodafone Group PLC Sr Nt 4.375% 02/19/	F	06/17/2014	Various		14,153,851	15,000,000	218,865	1FE
D2736#-AL-3	Fritz Draxlmaier GMBH & Co KG Sr Nt Ser	F	04/02/2014	HSBC Securities		12,000,000	12,000,000		2Z
G1696#-BB-1	Bunzl Fin PLC Gtd Sr Nt Ser A 4.050% 0	R	05/15/2014	Bank of America BISD Dealer		11,000,000	11,000,000		2
G1745*-AM-3	Brookfield Utilities UK PLC Sr Nt 4.51	D	06/17/2014	Citigroup		15,294,600	15,294,600		2FE
L72720-AC-5	Oriflame Cosmetics Global SA Sr Nt Ser C	F	06/27/2014	Tax Free Exchange		5,000,000	5,000,000	124,367	2Z
L72720-AD-3	Oriflame Cosmetics Global SA Sr Nt Ser D	F	06/27/2014	Tax Free Exchange		15,000,000	15,000,000	383,350	2Z
L72720-AG-6	Oriflame Cosmetics Global SA Sr Nt Ser C	F	06/27/2014	Tax Free Exchange		30,000,000	30,000,000	362,358	2Z
Q3629#-AF-0	ETSA Utilities Finance Pty Ltd Sr Nt 3	F	06/04/2014	Morgan/JP/Securities - Bonds		6,000,000	6,000,000		1Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,188,223,300	1,163,543,410	5,973,439	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8399997. Total - Bonds - Part 3						1,261,178,443	1,230,900,500	6,095,543	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,261,178,443	1,230,900,500	6,095,543	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
31340#-00-1	Federal Home Loan Bank Com		05/29/2014	Direct	29,951.000	2,995,100			U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,995,100	XXX		XXX
9799997. Total - Common Stocks - Part 3						2,995,100	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,995,100	XXX		XXX
9899999. Total - Preferred and Common Stocks						2,995,100	XXX		XXX
9999999 - Totals						1,264,173,543	XXX	6,095,543	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36200M-TT-0	GNMA Pool #604562 3.500% 08/15/18		06/01/2014	Paydown		32,652	32,652	30,652	31,752		900		900		32,652				479	08/15/2018	1
36210U-WX-7	GNMA PTC #502962 6.000% 04/15/14		04/01/2014	Paydown		120	120	118	119						120				2	04/15/2014	1
36210Y-R2-3	GNMA PTC #506405 6.000% 04/15/14		04/01/2014	Paydown		755	755	743	753		2		2		755				15	04/15/2014	1
36215W-2S-2	GNMA GNSF Pool #147585 9.500% 03/15/16		06/01/2014	Paydown		407	407	396	402		4		4		407				16	03/15/2016	1
362197-3A-1	GNMA GNSF Pool #269993 9.500% 06/15/20		06/01/2014	Paydown		33	33	35	34		(1)		(1)		33				1	06/15/2020	1
36220T-2Q-6	GNMA GNSF Pool #287983 9.500% 08/15/20		06/01/2014	Paydown		391	391	406	400		(9)		(9)		391				16	08/15/2020	1
36223A-5D-0	GNMA GNSF Pool #302444 9.500% 12/15/20		06/01/2014	Paydown		98	98	101	100		(2)		(2)		98				4	12/15/2020	1
36225B-EW-4	GNMA PTC #781049 6.500% 06/15/14		06/01/2014	Paydown		1,157	1,157	1,138	1,152		4		4		1,157				27	06/15/2014	1
36225B-GC-6	GNMA PTC #781095 6.500% 08/15/14		06/01/2014	Paydown		20,821	20,821	20,365	20,722		99		99		20,821				565	08/15/2014	1
36225B-HC-5	GNMA I Pool #781127 7.000% 01/15/15		06/01/2014	Paydown		6,325	6,325	6,267	6,300		25		25		6,325				183	01/15/2015	1
38374B-PY-3	GNMA Ser 2003-58 Cl VB 5.500% 10/17/22		06/01/2014	Paydown		429,770	429,770	441,051	429,680		90		90		429,770				10,127	10/17/2022	1
38374B-VY-6	GNMA Ser 2003-66 Cl MV 5.500% 09/20/23		06/01/2014	Paydown		1,079,661	1,079,661	1,069,539	1,074,485		5,176		5,176		1,079,661				25,269	09/20/2023	1
38374C-YT-2	GNMA Ser 2003-84 Cl PB 5.500% 11/20/32		06/01/2014	Paydown		156,734	156,734	156,146	156,262		472		472		156,734				3,594	11/20/2032	1
455780-AG-1	Indonesia (Republic of) AID Sr Nt 8.90		06/01/2014	Redemption 100.0000		100,000	100,000	109,000	104,596		(4,596)		(4,596)		100,000				4,450	06/01/2021	1
491798-AA-2	Kenya (Republic of) AID Sr Nt 10.000% 1		04/15/2014	Redemption 100.0000		117,647	117,647	128,529	121,833		(4,186)		(4,186)		117,647				5,882	10/15/2018	1
911760-GT-7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z		06/01/2014	Paydown		118,685	118,685	123,020	120,874		(2,189)		(2,189)		118,685				3,544	09/15/2025	1
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		06/01/2014	Paydown		63,977	63,977	65,818	65,034		(1,057)		(1,057)		63,977				1,774	06/15/2028	1
0599999. Subtotal - Bonds - U.S. Governments						2,129,233	2,129,233	2,153,324	2,134,498		(5,268)		(5,268)		2,129,233				55,948	XXX	XXX
085209-B*-4	Bermuda (Government of) Nt 6.550% 05/2	F	05/21/2014	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				491,250	05/21/2014	1
1099999. Subtotal - Bonds - All Other Governments						15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				491,250	XXX	XXX
392643-SC-7	Green Bay WI AreaPubSchDist GO Preref Se		04/01/2014	Maturity		815,000	815,000	816,205	815,190		(190)		(190)		815,000				19,560	04/01/2014	1
392643-SL-7	Green Bay WI AreaPubSchDist GO Unref Ser		04/01/2014	Maturity		185,000	185,000	183,795	184,819		181		181		185,000				4,440	04/01/2014	1
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,000,000	1,000,000	1,000,000	1,000,009		(9)		(9)		1,000,000				24,000	XXX	XXX
186103-CE-5	Cleveland OH Port Auth Rev Txbl Dev Luig		05/15/2014	Redemption 100.0000		190,000	190,000	190,000	190,000						190,000				5,567	05/15/2019	2FE
186103-CU-9	Cleveland OH Port Auth Rev Txbl Dev Tru		05/15/2014	Redemption 100.0000		25,000	25,000	25,000	25,000						25,000				846	11/15/2023	2FE
3128H6-DC-5	FHLMC Pool #E98199 3.500% 08/15/18		06/01/2014	Paydown		74,612	74,612	68,375	71,753		2,859		2,859		74,612				1,086	08/15/2018	1
3128H7-B7-6	FHLMC Pool #E99062 3.500% 09/15/18		06/01/2014	Paydown		10,158	10,158	9,571	9,866		292		292		10,158				145	09/15/2018	1
3128H7-G3-0	FHLMC Pool #E99218 3.500% 09/15/18		06/01/2014	Paydown		32,420	32,420	30,485	31,478		942		942		32,420				474	09/15/2018	1
3128H7-K4-3	FHLMC Pool #E99315 3.500% 10/15/18		06/01/2014	Paydown		12,779	12,779	12,016	12,411		368		368		12,779				187	10/15/2018	1
3128H7-K7-6	FHLMC Pool #E99318 3.500% 09/15/18		06/01/2014	Paydown		34,922	34,922	32,838	33,876		1,046		1,046		34,922				494	09/15/2018	1
3128H7-MX-7	FHLMC Pool #E99374 3.500% 10/15/18		06/01/2014	Paydown		32,969	32,969	31,001	32,026		943		943		32,969				481	10/15/2018	1
3128H7-NH-1	FHLMC Pool #E99392 3.500% 09/15/18		06/01/2014	Paydown		50,812	50,812	47,637	49,295		1,517		1,517		50,812				703	09/15/2018	1
3128HJ-AD-8	FHLMC Gold PC Pool #W30004 7.450% 05/1		06/01/2014	Paydown		150,297	150,297	142,903	146,802		3,495		3,495		150,297				4,670	05/15/2021	1
3128MJ-03-7	FHLMC Giant Pool #G08473 3.500% 01/15/		06/01/2014	Paydown		124,064	124,064	127,311	127,231		(3,167)		(3,167)		124,064				1,801	01/15/2042	1
3128MJ-T8-3	FHLMC Pool #G08574 4.500% 02/15/44		06/01/2014	Paydown		403,112	403,112	430,133			(27,021)		(27,021)		403,112				2,445	02/15/2044	1
312903-HR-1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		06/15/2014	Paydown		173	173	177	173						173				6	05/15/2021	1
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		06/15/2014	Paydown		19,411	19,411	19,694	19,426		(15)		(15)		19,411				564	08/15/2021	1
312904-F7-5	FHLMC REMIC Ser 1022-J 6.000% 12/15/20		06/01/2014	Paydown		7,648	7,648	7,551	7,579		69		69		7,648				211	12/15/2020	1
312904-N2-7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20		06/01/2014	Paydown		1,374	1,374	1,453	1,433		(59)		(59)		1,374				51	12/15/2020	1
312905-RA-2	FHLMC REMIC Ser 1070-H 7.500% 04/15/21		06/01/2014	Paydown		11,847	11,847	12,165	11,926		(80)		(80)		11,847				374	04/15/2021	1
312905-YJ-5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21		06/01/2014	Paydown		6,346	6,346	6,431	6,357		(11)		(11)		6,346				252	05/15/2021	1
312906-E5-5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2		06/01/2014	Paydown		3,520	3,520	3,387	3,468		51		51		3,520				122	08/15/2021	1
312906-LL-2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21		06/01/2014	Paydown		42,898	42,898	44,603	43,640		(742)		(742)		42,898				1,465	07/15/2021	1
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		06/01/2014	Paydown		13,025	13,025	13,360	13,212		(187)		(187)		13,025				377	12/15/2022	1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		06/01/2014	Paydown		10,893	10,893	11,205	11,065		(172)		(172)		10,893				322	05/15/2023	1
31294K-UC-7	FHLMC Gold PC Pool #E01479 3.500% 09/1		06/01/2014	Paydown		57,957	57,957	54,552	56,314		1,643		1,643		57,957				816	09/15/2018	1
31339D-SE-9	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3		06/01/2014	Paydown		63,007	63,007	63,618	63,171		(164)		(164)		63,007				1,529	02/15/2032	1
31339G-JU-6	FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3		06/01/2014	Paydown		33,548	33,548	33,464	33,466		82		82		33,548				791	10/15/2031	1
31337T2-YE-4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23		06/01/2014	Paydown		2,786	2,786	2,844	2,817		(31)		(31)		2,786				76	05/15/2023	1
31337T3-KF-4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2		06/01/2014	Paydown		106,542	106,542	111,932	108,934		(2,392)		(2,392)		106,542				2,818	12/15/2023	1
31337T6-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		06/01/2014	Paydown		45,828	45,828	47,246	46,613		(785)		(785)		45,828				1,246	04/15/2026	1
31337TC-6P-8	FHLMC Structured Ser 2008 M 7.000% 11/		06/01/2014	Paydown		10,819	10,819	11,228	11,064		(245)		(245)		10,819				304	11/20/2027	1
31337TC-AU-2	FHLMC Structured Ser FSPC T-9 A6 6.564		05/01/2014	Paydown		421	421	405	419		2		2		421				14	03/25/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31337D-6W-1	FHLMC Structured Ser T-10 A5 PT 6.410%		06/01/2014	Paydown		81	81	81	81						81				2	05/25/2029	1
3133TE-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		06/01/2014	Paydown		3,266	3,266	3,349	3,320		(55)		(55)		3,266				82	06/15/2028	1
3133TK-5S-5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		06/01/2014	Paydown		9,910	9,910	9,292	9,620		290		290		9,910				233	03/15/2029	1
313401-TB-7	Federal Home Loan Mtg Corp Ser 17-0155		06/01/2014	Paydown		210	210	211	209		1		1		210				9	02/15/2016	1
313401-TJ-0	Federal Home Loan Mtg Corp Ser 17-0158		06/01/2014	Paydown		60	60	60	59						60				3	03/15/2016	1
313401-VR-9	Federal Home Loan Mtg Corp Ser 17-0189		06/01/2014	Paydown		243	243	239	239		3		3		243				9	09/15/2016	1
31340Y-BH-1	FHLMC REMIC Ser 6-C 9.050% 06/15/19		06/15/2014	Paydown		5,321	5,321	5,614	5,421		(100)		(100)		5,321				201	06/15/2019	1
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		06/15/2014	Paydown		3,711	3,711	3,695	3,688		23		23		3,711				143	11/15/2019	1
31340Y-JX-8	FHLMC REMIC Ser 30-D 9.500% 02/15/20		05/15/2014	Paydown		269	269	269	269						269				10	02/15/2020	1
31340Y-KF-5	FHLMC REMIC Ser 31-E 7.550% 05/15/20		06/15/2014	Paydown		10,254	10,254	10,362	10,230		25		25		10,254				318	05/15/2020	1
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		06/15/2014	Paydown		2,673	2,673	2,674	2,668		5		5		2,673				87	09/15/2020	1
31340Y-X6-1	FHLMC REMIC Ser 85-C 8.600% 01/15/21		06/15/2014	Paydown		7,861	7,861	7,478	7,719		142		142		7,861				281	01/15/2021	1
31344M-H4-6	Federal Home Loan Mtg Ser 28-2951 10.00		04/01/2014	Paydown		183	183	184	181		2		2		183				6	08/01/2014	1
31358E-RK-0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		06/01/2014	Paydown		2,944	2,944	2,875	2,910		34		34		2,944				111	07/25/2020	1
31358G-X4-4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2		06/01/2014	Paydown		9,445	9,445	9,276	9,352		93		93		9,445				340	06/25/2021	1
31358H-GT-6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		06/01/2014	Paydown		7,616	7,616	7,316	7,501		115		115		7,616				241	07/25/2021	1
31358H-H4-0	FNMA REMIC Ser 1991-98J 8.000% 08/25/2		06/01/2014	Paydown		8,172	8,172	8,424	8,249		(77)		(77)		8,172				286	08/25/2021	1
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		06/01/2014	Paydown		867	867	892	879		(12)		(12)		867				26	09/25/2021	1
31358M-04-9	FNMA REMIC Ser G1992-42 Z 7.000% 07/25		06/01/2014	Paydown		26,829	26,829	26,644	26,659		170		170		26,829				798	07/25/2022	1
31358N-5B-4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		06/01/2014	Paydown		92,112	92,112	94,769	93,274		(1,161)		(1,161)		92,112				2,714	07/25/2022	1
31359B-DN-4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		06/01/2014	Paydown		46,540	46,540	42,403	45,139		1,401		1,401		46,540				1,062	07/25/2023	1
31359B-ZK-6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		06/01/2014	Paydown		10,475	10,475	10,338	10,402		74		74		10,475				283	07/25/2023	1
31359E-LJ-8	FNMA REMIC Ser 1993-204ZA 6.500% 10/25		06/01/2014	Paydown		74,743	74,743	68,111	71,562		3,182		3,182		74,743				1,966	10/25/2023	1
31359E-YL-9	FNMA REMIC Ser 1993-199PF 6.500% 10/25		06/01/2014	Paydown		28,578	28,578	29,068	28,533		45		45		28,578				762	10/25/2023	1
31359F-DE-5	FNMA REMIC Ser 1993-202M 6.500% 11/25/		06/01/2014	Paydown		182,998	182,998	187,929	182,652		346		346		182,998				4,970	11/25/2023	1
31359G-DE-3	FNMA REMIC Ser 1993-225 CI UB 6.500% 1		06/01/2014	Paydown		22,965	22,965	23,335	23,208		(243)		(243)		22,965				611	12/25/2023	1
31359G-P3-4	FNMA REMIC Ser 1994-37L 6.500% 03/25/2		06/01/2014	Paydown		45,955	45,955	46,664	46,063		(108)		(108)		45,955				1,260	03/25/2024	1
31359K-ZR-1	FNMA REMIC Ser 1996-45 CI K 7.000% 09/		06/01/2014	Paydown		13,390	13,390	13,658	13,563		(174)		(174)		13,390				401	09/25/2021	1
31359P-DJ-2	FNMA ACES Ser 1997-M2 CI Z 7.125% 01/1		06/01/2014	Paydown		1,694	1,694	1,819	1,800		(106)		(106)		1,694				50	01/17/2037	1
31359Q-UN-2	FNMA REMIC Ser 1997-56 Z 7.000% 09/18/		06/01/2014	Paydown		24,644	24,644	25,077	24,879		(235)		(235)		24,644				775	09/18/2027	1
31359T-6P-8	FNMA REMIC Ser 1998-37 CI VZ 6.000% 06		06/01/2014	Paydown		141,137	141,137	145,325	142,818		(1,681)		(1,681)		141,137				3,555	06/17/2028	1
31359U-TL-9	FNMA REMIC Ser 1998-54C 6.000% 09/18/2		06/01/2014	Paydown		12,489	12,489	12,535	12,499		(10)		(10)		12,489				333	09/18/2028	1
31359V-BH-5	FNMA REMIC Ser 1998-73 CI MZ 6.300% 10		06/01/2014	Paydown		9,448	9,448	9,691	9,593		(145)		(145)		9,448				248	10/17/2038	1
313602-3E-2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		06/01/2014	Paydown		3,725	3,725	3,713	3,705		20		20		3,725				139	10/25/2019	1
313602-DV-3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1		06/01/2014	Paydown		2,933	2,933	2,969	2,938		(5)		(5)		2,933				109	06/25/2018	1
313602-GQ-1	FNMA REMIC Ser 1988-25B 9.250% 10/25/1		06/01/2014	Paydown		5,004	5,004	5,294	5,085		(81)		(81)		5,004				194	10/25/2018	1
313602-W4-2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		06/01/2014	Paydown		4,841	4,841	4,849	4,837		3		3		4,841				173	10/25/2019	1
313603-2H-4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2		06/01/2014	Paydown		80	80	84	80		(1)		(1)		80				3	04/25/2020	1
313603-GW-6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		06/01/2014	Paydown		759	759	752	755		5		5		759				28	11/25/2019	1
313603-JJ-2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		06/01/2014	Paydown		2,214	2,214	2,335	2,260		(46)		(46)		2,214				79	12/25/2019	1
313603-YL-0	FNMA REMIC Ser 1990-16E 9.000% 03/25/2		06/01/2014	Paydown		2,691	2,691	2,729	2,690		1		1		2,691				101	03/25/2020	1
31377M-AP-6	FNMA DUS Pool #380814 6.030% 12/25/19		06/01/2014	Paydown		17,416	17,416	18,692	17,887		(471)		(471)		17,416				438	12/25/2019	1
31377M-Y7-0	FNMA DUS Pool #381534 6.585% 04/25/24		06/01/2014	Paydown		34,738	34,738	38,429	36,804		(2,066)		(2,066)		34,738				954	04/25/2024	1
31377Q-ML-3	FNMA DUS Pool #383863 6.850% 07/25/18		06/01/2014	Paydown		39,238	39,238	43,598	40,758		(1,520)		(1,520)		39,238				1,121	07/25/2018	1
31377R-JL-5	FNMA DUS Pool #384667 7.090% 01/25/27		06/01/2014	Paydown		59,609	59,609	65,486	63,510		(3,901)		(3,901)		59,609				1,762	01/25/2027	1
31377T-KU-9	FNMA DUS Pool #386507 5.690% 11/25/18		06/01/2014	Paydown		36,275	36,275	37,556	36,641		(366)		(366)		36,275				861	11/25/2018	1
31377T-XE-1	FNMA DUS Pool #386877 4.990% 04/25/19		06/01/2014	Paydown		28,773	28,773	27,573	28,238		535		535		28,773				604	04/25/2019	1
31377U-FK-4	FNMA DUS Pool #387270 5.450% 03/25/35		06/01/2014	Paydown		19,256	19,256	19,367	19,326		(70)		(70)		19,256				438	03/25/2035	1
31381H-TQ-9	FNMA DUS Pool #461459 5.450% 11/25/23		06/01/2014	Paydown		122,236	122,236	125,807	123,991		(1,756)		(1,756)		122,236				2,778	11/25/2023	1
31381H-TR-7	FNMA DUS Pool #461460 5.350% 09/25/23		06/01/2014	Paydown		35,912	35,912	36,900	36,392		(480)		(480)		35,912				808	09/25/2023	1
31381L-KH-9	FNMA Pool #463896 6.340% 10/25/27		06/01/2014	Paydown		9,762	9,762	11,441	8,022		(1,658)		(1,658)		9,762				229	10/25/2027	1
31381L-NY-9	FNMA Pool #464007 6.650% 01/25/28		06/01/2014	Paydown		4,699	4,699	5,583	5,565		(866)		(866)		4,699				130	01/25/2028	1
31381L-TV-9	FNMA Pool #464164 5.920% 01/25/35		06/01/2014	Paydown		6,201	6,201	6,928			(728)		(728)		6,201				123	01/25/2035	1
31381M-PR-0	FNMA DUS Pool #464932 4.340% 04/25/20		06/01/2014	Paydown		43,501	43,501	46,954	45,789		(2,289)		(2,289)		43,501				794	04/25/2020	1
31381M-X2-6	FNMA DUS Pool #465197 4.270% 05/25/20		06/01/2014	Paydown		29,261	29,261	31,392	30,679		(1,418)		(1,418)		29,261				526	05/25/2020	1
31381N-K9-3	FNMA Pool #465720 4.030% 10/25/20		06/01/2014	Paydown		33,455	33,455	35,314	34,718		(1,263)		(1,263)		33,455				567	10/25/2020	1
31381N-V3-4	FNMA Pool #466034 6.210% 12/25/29		06/01/2014	Paydown		15,448	15,448	17,620	17,579		(2,131)		(2,131)		15,448				400	12/25/2029	1
31381N-WH-2	FNMA Pool #466048 3.680% 09/25/20		06/01/2014	Paydown		28,439	28,439	29,345	29,046		(608)		(608)		28,439				440	09/25/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
...31381N-XT-5	FNMA Pool #466090 3.280% 10/25/20		06/01/2014	Paydown		56,578	56,578	56,578	56,578						56,578				780	10/25/2020	1
...31381P-KS-6	FNMA Pool #466605 6.340% 01/25/29		06/01/2014	Paydown		8,602	8,602	9,981	9,954		(1,352)		(1,352)		8,602				227	01/25/2029	1
...31381T-KS-8	FNMA Pool #470205 6.740% 07/25/29		06/01/2014	Paydown		8,605	8,605	10,351	10,323		(1,719)		(1,719)		8,605				244	07/25/2029	1
...31384V-QL-9	FNMA Pool #535159 7.000% 02/25/30		06/01/2014	Paydown		11,349	11,349	10,985	11,007		342		342		11,349				340	02/25/2030	1
...3138A9-CV-4	FNMA Pool #AH7283 4.000% 03/25/41		06/01/2014	Paydown		183,962	183,962	185,765	185,705		(1,743)		(1,743)		183,962				3,262	03/25/2041	1
...3138AB-YQ-6	FNMA Pool #AH9718 4.000% 04/25/41		06/01/2014	Paydown		250,784	250,784	253,242	253,157		(2,374)		(2,374)		250,784				4,283	04/25/2041	1
...3138AC-AR-8	FNMA Pool #AH9915 3.500% 04/25/41		06/01/2014	Paydown		18,675	18,675	18,893	18,887		(212)		(212)		18,675				272	04/25/2041	1
...3138AP-JX-7	FNMA Pool #AI9277 4.000% 08/25/41		06/01/2014	Paydown		143,362	143,362	144,767	144,718		(1,356)		(1,356)		143,362				2,775	08/25/2041	1
...3138EG-N4-2	FNMA Pool #AL0410 4.404% 06/25/21		06/01/2014	Paydown		115,064	115,064	123,119	121,160		(6,096)		(6,096)		115,064				2,131	06/25/2021	1
...3138EK-TC-9	FNMA Pool #AL3246 3.500% 10/25/42		06/01/2014	Paydown		991,216	991,216	998,356	998,254		(7,038)		(7,038)		991,216				15,084	10/25/2042	1
...3138EL-GL-1	FNMA Pool #AL3802 3.000% 02/25/28		06/01/2014	Paydown		177,938	177,938	182,220	182,201		(4,263)		(4,263)		177,938				2,214	02/25/2028	1
...3138L2-PT-8	FNMA Pool #AM2233 7.250% 01/25/31		06/01/2014	Paydown		620	620	787			(167)		(167)		620				4	01/25/2031	1
...3138L2-TX-5	FNMA Pool #AM2365 7.190% 02/25/31		06/01/2014	Paydown		1,078	1,078	1,370			(293)		(293)		1,078				7	02/25/2031	1
...3138L2-UF-2	FNMA Pool #AM2381 7.700% 01/25/31		06/01/2014	Paydown		357	357	466			(109)		(109)		357				2	01/25/2031	1
...3138LU-XW-0	FNMA Pool #AO4292 3.000% 07/25/42		06/01/2014	Paydown		213,608	213,608	222,286	222,066		(8,458)		(8,458)		213,608				2,276	07/25/2042	1
...3138M0-JU-5	FNMA Pool #AO8374 3.000% 07/25/42		06/01/2014	Paydown		325,796	325,796	339,031	338,621		(12,825)		(12,825)		325,796				4,764	07/25/2042	1
...3138M6-QU-4	FNMA Pool #AP3166 3.000% 08/25/42		06/01/2014	Paydown		227,531	227,531	236,775	236,441		(8,909)		(8,909)		227,531				2,619	08/25/2042	1
...3138MJ-HZ-5	FNMA Pool #AQ2947 2.500% 11/25/27		06/01/2014	Paydown		107,420	107,420	107,034	107,035		385		385		107,420				1,164	11/25/2027	1
...3138MR-ML-2	FNMA Pool #AQ9362 2.500% 01/25/28		06/01/2014	Paydown		1,383,934	1,383,934	1,374,419	1,374,518		9,416		9,416		1,383,934				14,516	01/25/2028	1
...3138W9-GS-3	FNMA Pool #AS0208 3.500% 08/25/43		06/01/2014	Paydown		725,638	725,638	719,119	719,156		6,483		6,483		725,638				11,056	08/25/2043	1
...3138W9-GU-8	FNMA Pool # AS0210 3.500% 08/25/43		06/01/2014	Paydown		722,494	722,494	725,430	725,394		(2,900)		(2,900)		722,494				10,300	08/25/2043	1
...3138WQ-AY-8	FNMA Pool #AT2722 3.000% 05/25/43		06/01/2014	Paydown		73,614	73,614	71,555	71,569		2,045		2,045		73,614				933	05/25/2043	1
...3138WQ-B8-4	FNMA Pool #AT2762 2.500% 05/25/28		06/01/2014	Paydown		305,604	305,604	303,121	303,130		2,474		2,474		305,604				3,148	05/25/2028	1
...3138WW-BK-4	FNMA Pool #AT8141 3.000% 08/25/43		06/01/2014	Paydown		77,220	77,220	74,762	74,788		2,432		2,432		77,220				968	08/25/2043	1
...3138X0-Z3-5	FNMA Pool #AU1661 2.500% 07/25/28		06/01/2014	Paydown		371,498	371,498	368,479	368,490		3,008		3,008		371,498				3,937	07/25/2028	1
...3138X2-LF-9	FNMA Pool #AU3025 3.000% 08/25/43		06/01/2014	Paydown		287,296	287,296	278,149	278,247		9,048		9,048		287,296				4,076	08/25/2043	1
...3138X3-AQ-5	FNMA Pool #AU3614 3.000% 07/25/43		06/01/2014	Paydown		45,768	45,768	44,311	44,325		1,443		1,443		45,768				594	07/25/2043	1
...3138X6-KE-4	FNMA Pool #AU6592 3.500% 01/25/44		06/01/2014	Paydown		38,592	38,592	39,144			(552)		(552)		38,592				342	01/25/2044	1
...3138X9-SH-3	FNMA Pool #AU9519 3.500% 10/25/43		06/01/2014	Paydown		303,951	303,951	310,488	310,455		(6,504)		(6,504)		303,951				4,052	10/25/2043	1
...3138XH-D5-7	FNMA Pool #AV5523 4.500% 01/25/44		06/01/2014	Paydown		522,722	522,722	560,538			(37,816)		(37,816)		522,722				2,031	01/25/2044	1
...3138XJ-3K-1	FNMA Pool #AV7101 3.500% 03/25/44		06/01/2014	Paydown		43,379	43,379	43,676			(297)		(297)		43,379				254	03/25/2044	1
...3138XJ-3Y-1	FNMA Pool #AV7114 4.500% 03/25/44		06/01/2014	Paydown		232,058	232,058	249,245			(17,187)		(17,187)		232,058				1,409	03/25/2044	1
...3138XK-3B-8	FNMA Pool #AV7993 4.500% 02/25/44		06/01/2014	Paydown		8,968	8,968	9,617			(649)		(649)		8,968				67	02/25/2044	1
...31392C-PT-5	FNMA REMIC Ser 2002-21 CI PE 6.500% 04		06/01/2014	Paydown		21,299	21,299	21,918	21,779		(480)		(480)		21,299				586	04/25/2032	1
...31392E-4S-6	FNMA REMIC Ser 2002-72 CI DA 5.500% 11		06/01/2014	Paydown		62,746	62,746	64,550	63,008		(262)		(262)		62,746				1,395	11/25/2017	1
...31392E-5J-5	FNMA REMIC Ser 2002-79 CI CB 5.500% 11		06/01/2014	Paydown		171,456	171,456	168,857	170,281		1,175		1,175		171,456				3,925	11/25/2022	1
...31392E-F5-4	FNMA REMIC Ser 2002-65 CI HC 5.000% 10		06/01/2014	Paydown		18,539	18,539	18,687	18,536		3		3		18,539				389	10/25/2017	1
...31392E-SX-9	FNMA REMIC Ser 2002-59 CI B 5.500% 09/		06/01/2014	Paydown		7,930	7,930	8,245	8,042		(112)		(112)		7,930				183	09/25/2017	1
...31392G-DK-8	FNMA REMIC Ser 2002-90 CI PD 4.000% 10		05/01/2014	Paydown		1,572	1,572	1,607	1,571		1		1		1,572				23	10/25/2032	1
...31392J-YQ-6	FNMA REMIC Tr Ser 2003 W3 CI 2A5 5.356		06/01/2014	Paydown		28,540	28,540	29,021	28,834		(294)		(294)		28,540				636	06/25/2042	1
...31392T-WT-0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2		06/01/2014	Paydown		12,926	12,926	13,463	13,103		(177)		(177)		12,926				329	08/15/2022	1
...31392U-KL-7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1		06/01/2014	Paydown		132,811	132,811	135,695	133,368		(557)		(557)		132,811				3,064	09/15/2017	1
...31392U-MQ-4	FHLMC REMIC Ser 2503 BH 5.500% 09/15/1		06/01/2014	Paydown		63,664	63,664	65,683	63,989		(325)		(325)		63,664				1,427	09/15/2017	1
...31392V-7G-1	FHLMC REMIC Ser 2498 BM 5.500% 09/15/1		06/01/2014	Paydown		10,357	10,357	10,646	10,411		(55)		(55)		10,357				233	09/15/2017	1
...31392V-SN-3	FHLMC REMIC Ser 2496 BK 5.500% 09/15/1		06/01/2014	Paydown		55,930	55,930	57,678	56,272		(342)		(342)		55,930				1,293	09/15/2017	1
...31392W-G9-5	FHLMC REMIC Ser 2516 CI EH 5.500% 10/1		06/01/2014	Paydown		186,184	186,184	188,046	186,383		(199)		(199)		186,184				4,272	10/15/2022	1
...31392W-MB-3	FHLMC REMIC Ser 2515 CI KB 5.000% 10/1		06/01/2014	Paydown		30,441	30,441	31,021	30,547		(107)		(107)		30,441				635	10/15/2017	1
...31392X-6X-1	FHLMC REMIC Ser 2517 CI BH 5.500% 10/1		06/01/2014	Paydown		83,012	83,012	85,359	83,413		(401)		(401)		83,012				1,904	10/15/2017	1
...31393A-FD-4	FNMA REMIC Ser 2003-28 CI TC 5.500% 04		06/01/2014	Paydown		222,231	222,231	235,565	224,892		(2,661)		(2,661)		222,231				5,159	04/25/2023	1
...31393B-3W-3	FNMA REMIC Ser 2003-51 CI QH 5.500% 06		06/01/2014	Paydown		653,048	653,048	672,639	660,909		(7,861)		(7,861)		653,048				14,321	06/25/2033	1
...31393B-RF-4	FNMA REMIC Ser 2003-37 CI PD 5.250% 05		06/01/2014	Paydown		233,627	233,627	221,288	231,946		1,681		1,681		233,627				5,170	05/25/2032	1
...31393C-PD-9	FNMA REMIC Ser 2003-55 CI CD 5.000% 06		06/01/2014	Paydown		33,266	33,266	32,917	33,070		196		196		33,266				696	06/25/2023	1
...31393C-QH-9	FNMA REMIC Ser 2003-55 CI HY 5.000% 06		06/01/2014	Paydown		135,293	135,293	138,485	135,876		(583)		(583)		135,293				2,812	06/25/2023	1
...31393D-KD-2	FNMA REMIC Ser 2003-64 CI VD 5.000% 08		05/01/2014	Paydown		380,994	380,994	390,280	379,914		1,080		1,080		380,994				7,073	08/25/2020	1
...31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505%		06/01/2014	Paydown		153,503	153,503	153,497	153,245		259		259		153,503				2,891	06/25/2043	1
...31393E-2B-4	FNMA REMIC Ser 2003-85 CI VY 5.000% 10		06/01/2014	Paydown		434,916	434,916	408,006	430,783		4,133		4,133		434,916				9,134	10/25/2024	1
...31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550%		06/01/2014	Paydown		272,920	272,920	264,452	268,037		4,883		4,883		272,920				5,035	06/25/2043	1
...31393E-MH-9	FNMA REMIC Ser 2003-84 CI PV 5.000% 08		06/01/2014	Paydown		119,866	119,866	111,962	118,371		1,495		1,495		119,866				2,499	08/25/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31393E-N7-0	FNMA REMIC Ser 2003-86 Cl VH 5.500% 04		06/01/2014	Paydown		751,128	751,128	716,388	745,820		5,307		5,307		751,128				17,565	04/25/2022	1
31393F-4B-9	FHLMC REMIC Ser 2528 Cl KM 5.500% 11/1		06/01/2014	Paydown		60,054	60,054	61,110	60,361		(306)		(306)		60,054				1,382	11/15/2022	1
31393F-LU-8	FHLMC REMIC Ser 2527 Cl BP 5.000% 11/1		06/01/2014	Paydown		31,003	31,003	31,420	31,057		(54)		(54)		31,003				645	11/15/2017	1
31393F-PA-8	FHLMC REMIC Ser 2532 Cl PH 5.500% 12/1		06/01/2014	Paydown		674,257	674,257	693,010	682,985		(8,728)		(8,728)		674,257				15,614	12/15/2032	1
31393H-6S-6	FHLMC REMIC Ser 2543 Cl AN 5.000% 12/1		06/01/2014	Paydown		76,346	76,346	75,678	76,091		256		256		76,346				1,603	12/15/2017	1
31393J-6E-3	FHLMC REMIC Ser 2556 Cl TC 5.500% 01/1		06/01/2014	Paydown		66,301	66,301	69,451	66,989		(688)		(688)		66,301				1,524	01/15/2023	1
31393J-CQ-9	FHLMC REMIC Ser 2551 Cl CB 5.000% 01/1		06/01/2014	Paydown		91,051	91,051	86,655	89,825		1,227		1,227		91,051				1,883	01/15/2018	1
31393M-FL-0	FHLMC REMIC Ser 2591 Cl WC 5.000% 10/1		06/01/2014	Paydown		233,720	233,720	227,658	232,249		1,471		1,471		233,720				4,869	10/15/2032	1
31393N-AH-2	FHLMC REMIC Ser 2587 Cl KG 5.000% 03/1		06/01/2014	Paydown		349,509	349,509	359,120	354,163		(4,654)		(4,654)		349,509				7,344	03/15/2033	1
31393N-MC-0	FHLMC REMIC Ser 2590 Cl TY 5.500% 09/1		06/01/2014	Paydown		159,800	159,800	159,800	159,800						159,800				3,451	09/15/2032	1
31393P-DY-7	FHLMC REMIC Ser 2595 Cl GC 5.500% 04/1		06/01/2014	Paydown		140,279	140,279	147,206	141,796		(1,517)		(1,517)		140,279				3,257	04/15/2023	1
31393P-NE-0	FHLMC REMIC Ser 2600 Cl MD 5.500% 06/1		06/01/2014	Paydown		30,520	30,520	30,339	30,450		70		70		30,520				674	06/15/2032	1
31393P-RF-3	FHLMC REMIC Ser 2603 Cl C 5.500% 04/15		06/01/2014	Paydown		126,295	126,295	133,656	128,024		(1,729)		(1,729)		126,295				2,921	04/15/2023	1
31393Q-2X-9	FHLMC REMIC Ser 2594 Cl TE 5.500% 12/1		06/01/2014	Paydown		551,695	551,695	561,834	551,024		671		671		551,695				12,208	12/15/2031	1
31393Q-3G-5	FHLMC REMIC Ser 2594 Cl TY 5.500% 12/1		06/01/2014	Paydown		106,377	106,377	108,372	106,394		(17)		(17)		106,377				2,439	12/15/2022	1
31393T-CC-8	FNMA REMIC Ser 2003-92 Cl MB 5.000% 09		06/01/2014	Paydown		106,697	106,697	102,153	104,989		1,709		1,709		106,697				2,205	09/25/2023	1
31393U-HG-1	FNMA REMIC Ser 2003-120 Cl JD 5.000% 1		06/01/2014	Paydown		165,909	165,909	165,598	165,429		480		480		165,909				3,442	12/25/2023	1
31393U-QG-1	FNMA REMIC Ser 2003-117 Cl MD 5.000% 1		06/01/2014	Paydown		402,912	402,912	376,345	392,216		10,697		10,697		402,912				8,463	12/25/2023	1
31393V-4V-0	FHLMC REMIC Ser 2627 Cl MW 5.000% 06/1		06/01/2014	Paydown		118,582	118,582	120,082	118,786		(205)		(205)		118,582				2,480	06/15/2023	1
31393W-ZL-6	FHLMC REMIC Ser 2638 Cl MH 5.000% 04/1		06/01/2014	Paydown		26,196	26,196	25,921	26,129		67		67		26,196				547	04/15/2032	1
31393X-3H-8	FNMA REMIC Ser 2004-W4 Cl A4 5.500% 06		04/01/2014	Paydown		89,197	89,197	89,824	88,884		312		312		89,197				1,635	06/25/2034	1
31393X-VG-9	FNMA REMIC Ser 2004-W3 Cl A5 5.500% 05		06/01/2014	Paydown		442,790	442,790	449,431	441,411		1,378		1,378		442,790				10,069	05/25/2034	1
31393Y-4J-1	FNMA REMIC Ser 2004-51 Cl KW 5.500% 07		06/01/2014	Paydown		138,613	138,613	138,007	138,073		540		540		138,613				3,167	07/25/2024	1
31394A-LU-8	FNMA REMIC Ser 2004-W10 Cl A5 5.500% 0		06/01/2014	Paydown		1,189,906	1,189,906	1,212,356	1,193,506		(3,600)		(3,600)		1,189,906				28,630	08/25/2034	1
31394A-PF-7	FNMA REMIC Ser 2004-65 Cl ZA 4.500% 08		06/01/2014	Paydown		96,228	96,228	91,745	92,470		3,040		3,040		96,228				1,079	08/25/2034	1
31394A-XM-3	FNMA Grantor Tr Ser 2004-T4 Cl A19 5.4		06/01/2014	Paydown		380,466	380,466	382,855	382,681		(2,215)		(2,215)		380,466				(20,529)	08/25/2034	1
31394B-6M-1	FNMA REMIC Ser 2005-6 Cl MB 5.000% 02/		06/01/2014	Paydown		407,965	407,965	408,667	407,281		684		684		407,965				8,586	02/25/2025	1
31394D-JW-1	FNMA REMIC Ser 2005-W2 Cl A8 5.410% 05		06/01/2014	Paydown		780,080	780,080	775,122	775,687		4,393		4,393		780,080				18,179	05/25/2035	1
31394F-H7-3	FNMA REMIC Ser 2005-83 Cl LB 5.500% 10		06/01/2014	Paydown		703,144	703,144	690,856	696,942		6,202		6,202		703,144				16,099	10/25/2035	1
31394G-KM-4	FHLMC REMIC Ser 2649 Cl VB 5.500% 10/1		05/01/2014	Paydown		141,719	141,719	144,199	141,486		232		232		141,719				2,653	10/15/2022	1
31394G-PF-4	FHLMC REMIC Ser 2659 Cl PG 5.000% 12/1		06/01/2014	Paydown		190,480	190,480	190,033	190,105		375		375		190,480				3,884	12/15/2031	1
31394G-S8-7	FHLMC REMIC Ser 2657 Cl DT 5.000% 08/1		06/01/2014	Paydown		80,651	80,651	74,590	78,681		1,970		1,970		80,651				1,678	08/15/2023	1
31394H-4W-8	FHLMC REMIC Ser 2664 Cl AY 5.000% 08/1		06/01/2014	Paydown		202,010	202,010	187,302	197,243		4,768		4,768		202,010				4,251	08/15/2023	1
31394H-QG-9	FHLMC REMIC Ser 2663 Cl VB 5.500% 03/1		06/01/2014	Paydown		667,452	667,452	654,937	665,733		1,719		1,719		667,452				15,418	03/15/2022	1
31394H-ZZ-7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1		06/01/2014	Paydown		49,260	49,260	50,615	50,017		(757)		(757)		49,260				1,125	09/15/2023	1
31394J-KW-6	FHLMC REMIC Ser 2673 Cl QL 5.500% 09/1		06/01/2014	Paydown		634,792	634,792	649,610	638,321		(3,529)		(3,529)		634,792				14,321	09/15/2023	1
31394J-M2-0	FHLMC REMIC Ser 2676 Cl JC 5.500% 10/1		06/01/2014	Paydown		116,090	116,090	117,995	115,915		175		175		116,090				2,598	10/15/2022	1
31394J-MS-3	FHLMC REMIC Ser 2676 Cl KY 5.000% 09/1		06/01/2014	Paydown		473,155	473,155	447,754	464,923		8,232		8,232		473,155				9,876	09/15/2023	1
31394J-V5-3	FHLMC REMIC Ser 2677 Cl VJ 5.500% 07/1		06/01/2014	Paydown		438,668	438,668	438,119	437,752		916		916		438,668				9,857	07/15/2022	1
31394J-YA-9	FHLMC REMIC Ser 2697 Cl LG 4.500% 10/1		06/01/2014	Paydown		198,949	198,949	177,873	192,185		6,764		6,764		198,949				3,793	10/15/2023	1
31394L-4E-9	FHLMC REMIC Ser 2684 Cl PH 5.000% 01/1		06/01/2014	Paydown		83,382	83,382	78,301	82,285		1,097		1,097		83,382				1,764	01/15/2033	1
31394L-HM-7	FHLMC REMIC Ser 2691 Cl VU 5.500% 08/1		06/01/2014	Paydown		264,389	264,389	272,321	264,608		(219)		(219)		264,389				6,141	08/15/2023	1
31394L-N5-7	FHLMC REMIC Ser 2701 Cl AC 5.000% 11/1		06/01/2014	Paydown		257,347	257,347	239,654	251,485		5,861		5,861		257,347				5,450	11/15/2023	1
31394M-YB-0	FHLMC REMIC Ser 2720 Cl PC 5.000% 12/1		06/01/2014	Paydown		130,817	130,817	121,782	126,907		3,910		3,910		130,817				2,701	12/15/2023	1
31394N-ZJ-0	FHLMC REMIC Ser 2737 Cl YD 5.000% 08/1		06/01/2014	Paydown		254,147	254,147	241,995	252,883		1,264		1,264		254,147				5,390	08/15/2032	1
31394R-JX-8	FHLMC REMIC Ser 2754 Cl PD 5.000% 11/1		06/01/2014	Paydown		176,280	176,280	175,316	175,853		427		427		176,280				3,636	11/15/2032	1
31394U-6M-9	FHLMC REMIC Ser 2005-99 KG 5.500% 06/2		06/01/2014	Paydown		755,729	755,729	745,692	752,398		3,331		3,331		755,729				17,153	06/25/2034	1
31394V-CY-4	FHLMC REMIC Ser 2005-117 Cl AU 5.500%		06/01/2014	Paydown		546,385	546,385	540,238	543,587		2,797		2,797		546,385				12,124	07/25/2034	1
31394W-KC-1	FHLMC REMIC Ser 2777 Cl DG 4.000% 04/1		06/01/2014	Paydown		204,144	204,144	177,861	198,266		5,878		5,878		204,144				3,317	04/15/2033	1
31394X-Q9-0	FHLMC REMIC Ser 2780 Cl LE 5.000% 11/1		06/01/2014	Paydown		64,529	64,529	62,915	64,283		246		246		64,529				1,333	11/15/2032	1
31394Y-R7-1	FHLMC REMIC Ser 2802 Cl VG 5.500% 07/1		06/01/2014	Paydown		522,674	522,674	528,881	522,064		611		611		522,674				11,725	07/15/2023	1
31394Y-XS-8	FHLMC REMIC Ser 2811 Cl DT 5.000% 06/1		06/01/2014	Paydown		82,280	82,280	81,405	81,890		390		390		82,280				1,740	06/15/2024	1
31395A-FU-4	FHLMC REMIC Ser 2808 Cl PG 5.500% 04/1		06/01/2014	Paydown		246,008	246,008	248,985	245,759		249		249		246,008				5,678	04/15/2033	1
31395D-J4-2	FNMA REMIC Ser 2006-43 Cl KD 6.000% 06		06/01/2014	Paydown		1,320,612	1,320,612	1,387,468	1,344,786		(24,175)		(24,175)		1,320,612				34,430	06/25/2036	1
31395D-XD-6	FNMA REMIC Ser 2006-49 Cl CB 6.000% 06		06/01/2014	Paydown		540,164	540,164	539,109	538,081		2,083		2,083		540,164				13,266	06/25/2034	1
31395E-4R-5	FHLMC REMIC Ser 2837 Cl ED 5.000% 08/1		06/01/2014	Paydown		34,096	34,096	33,286	33,844		252		252		34,096				784	08/15/2019	1
31395E-GG-6	FHLMC REMIC Ser 2834 Cl VL 5.000% 09/1		06/01/2014	Paydown		1,106,087	1,106,087	1,034,882	1,101,635		4,451		4,451		1,106,087				21,474	09/15/2022	1
31395E-ZV-2	FHLMC REMIC Ser 2835 Cl NG 5.500% 07/1		06/01/2014	Paydown		251,346	251,346	257,237	251,255		91		91		251,346				5,584	07/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31395G-M4-1	FHLMC REMIC Ser 2868 Cl AV 5.000% 08/1		06/01/2014	Paydown		260,868	260,868	260,908	260,539		328		328		260,868				5,508	08/15/2024	1
31395J-MG-8	FHLMC REMIC Ser 2892 Cl AD 5.000% 11/1		06/01/2014	Paydown		59,010	59,010	58,973	58,923		87		87		59,010				1,229	11/15/2024	1
31395J-Z2-5	FHLMC REMIC Ser 2891 Cl LD 5.000% 08/1		06/01/2014	Paydown		246,502	246,502	237,027	245,122		1,381		1,381		246,502				5,191	08/15/2033	1
31395K-CW-1	FHLMC REMIC Ser 2905 Cl ME 5.500% 08/1		06/01/2014	Paydown		101,266	101,266	102,801	101,202		65		65		101,266				2,316	08/15/2033	1
31395K-HE-6	FHLMC REMIC Ser 2904 Cl PE 5.500% 12/1		06/01/2014	Paydown		1,132,166	1,132,166	1,175,683	1,150,283		(18,117)		(18,117)		1,132,166				24,927	12/15/2034	1
31395K-NS-8	FHLMC REMIC Ser 2903 Cl BD 4.500% 12/1		06/01/2014	Paydown		1,311,475	1,311,475	1,332,376	1,318,223		(6,749)		(6,749)		1,311,475				24,580	12/15/2019	1
31395L-E8-0	FHLMC REMIC Ser 2915 Cl MQ 5.000% 09/1		06/01/2014	Paydown		99,794	99,794	99,997	99,640		154		154		99,794				2,090	09/15/2033	1
31395M-5N-5	FHLMC REMIC Ser 2939 Cl DK 5.500% 02/1		06/01/2014	Paydown		424,781	424,781	435,599	428,126		(3,345)		(3,345)		424,781				10,125	02/15/2030	1
31395M-QS-1	FHLMC REMIC Ser 2935 Cl LM 4.500% 02/1		06/01/2014	Paydown		39,456	39,456	37,508	38,503		953		953		39,456				741	02/15/2035	1
31395N-BP-1	FNMA REMIC Ser 2006-44 Cl OG 5.500% 12		06/01/2014	Paydown		980,502	980,502	947,411	973,879		6,624		6,624		980,502				22,366	12/25/2034	1
31395P-WT-5	FHLMC REMIC Ser 2950 Cl LG 5.500% 10/1		06/01/2014	Paydown		538,089	538,089	542,040	537,341		748		748		538,089				12,389	10/15/2033	1
31395U-DZ-1	FHLMC REMIC Ser 2980 Cl LD 5.500% 12/1		06/01/2014	Paydown		436,558	436,558	415,208	433,735		2,823		2,823		436,558				9,897	12/15/2033	1
31395X-3F-0	FHLMC REMIC Ser 3018 Cl UG 5.500% 10/1		06/01/2014	Paydown		221,376	221,376	223,590	221,392		(16)		(16)		221,376				5,058	10/15/2034	1
31396E-KN-5	FHLMC REMIC Ser 3078 Cl PD 5.500% 07/1		06/01/2014	Paydown		855,588	855,588	862,539	855,450		138		138		855,588				19,275	07/15/2034	1
31396F-G3-1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15		06/01/2014	Paydown		1,260,424	1,260,424	1,286,428	1,275,423		(14,999)		(14,999)		1,260,424				28,782	11/15/2035	1
31396H-E6-2	FHLMC REMIC Ser 3113 Cl QD 5.000% 06/1		06/01/2014	Paydown		841,133	841,133	804,071	834,862		6,271		6,271		841,133				17,460	06/15/2034	1
31396J-UF-0	FHLMC REMIC Ser 3143 Cl B 5.500% 04/15		06/01/2014	Paydown		307,413	307,413	298,671	303,754		3,660		3,660		307,413				7,013	04/15/2026	1
31396T-KH-5	FHLMC REMIC Ser 3174 Cl DG 6.000% 06/1		06/01/2014	Paydown		1,054,864	1,054,864	1,110,244	1,074,064		(19,200)		(19,200)		1,054,864				24,549	06/15/2036	1
31396U-AQ-3	FHLMC REMIC Ser 3189 Cl PC 6.000% 08/1		06/01/2014	Paydown		490,654	490,654	495,560	490,449		205		205		490,654				11,788	08/15/2035	1
31396U-LN-8	FHLMC REMIC Ser 3186 Cl PD 5.500% 07/1		06/01/2014	Paydown		1,475,748	1,475,748	1,425,019	1,467,188		8,560		8,560		1,475,748				34,355	07/15/2034	1
31396W-7B-6	FNMA REMIC Ser 2007-83 Cl PD 6.000% 05		06/01/2014	Paydown		2,137,090	2,137,090	2,195,860	2,137,545		(455)		(455)		2,137,090				50,520	05/25/2036	1
31396X-AT-1	FNMA REMIC Ser 2007-81 Cl DE 6.000% 06		06/01/2014	Paydown		1,681,935	1,681,935	1,724,509	1,684,501		(2,566)		(2,566)		1,681,935				42,097	06/25/2036	1
31396X-HW-7	FNMA REMIC Ser 2007-77 Cl DC 6.000% 08		06/01/2014	Paydown		1,436,723	1,436,723	1,482,070	1,451,805		(15,081)		(15,081)		1,436,723				35,045	08/25/2037	1
31396Y-F7-2	FNMA REMIC Ser 2008-29 Cl ZA 4.500% 04		06/01/2014	Paydown		1,184,882	1,184,882	1,125,226	1,152,594		32,288		32,288		1,184,882				22,336	04/25/2038	1
31397A-6C-2	FHLMC REMIC Ser 3209 Cl TZ 5.000% 08/1		06/01/2014	Paydown		470,900	470,900	463,024	466,116		4,784		4,784		470,900				9,696	08/15/2036	1
31397A-QF-3	FHLMC REMIC Ser 3203 Cl LX 6.500% 08/1		06/01/2014	Paydown		382,174	382,174	405,582	392,301		(10,127)		(10,127)		382,174				10,597	08/15/2036	1
31397B-PV-7	FHLMC REMIC Ser 3230 Cl NE 5.500% 10/1		06/01/2014	Paydown		1,614,142	1,614,142	1,648,442	1,625,237		(11,096)		(11,096)		1,614,142				37,608	10/15/2036	1
31397F-QV-7	FHLMC REMIC Ser 3290 Cl PE 5.500% 03/1		06/01/2014	Paydown		1,163,693	1,163,693	1,193,149	1,172,951		(9,258)		(9,258)		1,163,693				25,317	03/15/2037	1
31397F-SF-0	FHLMC REMIC Ser 3294 Cl ND 5.500% 05/1		05/01/2014	Paydown		520,498	520,498	515,618	519,242		1,256		1,256		520,498				9,590	05/15/2035	1
31397G-5Y-2	FHLMC REMIC Ser 3287 Cl GD 5.500% 03/1		06/01/2014	Paydown		1,095,269	1,095,269	1,128,811	1,106,721		(11,452)		(11,452)		1,095,269				25,919	03/15/2037	1
31397M-TV-9	FNMA REMIC Ser 2008-84 Cl L 6.000% 09/		06/01/2014	Paydown		372,260	372,260	389,942	377,534		(5,274)		(5,274)		372,260				10,030	09/25/2038	1
31397S-DQ-4	FNMA REMIC Ser 2011-23 Cl A 4.000% 12/		06/01/2014	Paydown		27,895	27,895	28,238	28,148		(253)		(253)		27,895				410	12/25/2036	1
31397W-QB-4	FHLMC REMIC Ser 3473 Cl CH 5.500% 07/1		06/01/2014	Paydown		853,329	853,329	878,279	863,154		(9,825)		(9,825)		853,329				18,552	07/15/2038	1
31398K-6C-9	FHLMC REMIC Ser 3585 Cl UB 4.500% 10/1		06/01/2014	Paydown		1,761,305	1,761,305	1,711,218	1,738,729		22,576		22,576		1,761,305				32,694	10/15/2039	1
31402Q-NR-8	FNMA Pool #734900 3.500% 08/25/18		06/01/2014	Paydown		1,817	1,817	1,670	1,738		79		79		1,817				26	08/25/2018	1
31403A-WY-7	FNMA Pool #743263 3.500% 10/25/18		06/01/2014	Paydown		165,580	165,580	154,404	160,166		5,414		5,414		165,580				2,408	10/25/2018	1
31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35		06/01/2014	Paydown		36,403	36,403	37,227	37,167		(764)		(764)		36,403				753	07/25/2035	1
31406J-Y8-0	FNMA Pool #811735 4.000% 03/25/20		06/01/2014	Paydown		27,713	27,713	26,297	26,920		793		793		27,713				467	03/25/2020	1
31411D-FZ-7	FNMA Pool #904784 2.375% 12/25/36		06/01/2014	Paydown		1,876	1,876	1,884	1,883		(8)		(8)		1,876				19	12/25/2036	1
31412P-GX-3	FNMA Pool #930914 4.000% 04/25/39		06/01/2014	Paydown		338,118	338,118	337,220	337,219		899		899		338,118				5,083	04/25/2039	1
31412U-Z4-5	FNMA Pool #935563 4.000% 09/25/39		06/01/2014	Paydown		51,336	51,336	51,839	51,820		(485)		(485)		51,336				952	09/25/2039	1
31414U-2A-5	FNMA Pool #976969 6.000% 02/25/38		06/01/2014	Paydown		92,101	92,101	91,726	91,726		375		375		92,101				2,572	02/25/2038	1
31414U-XN-3	FNMA Pool #976885 6.000% 04/25/38		06/01/2014	Paydown		4,433	4,433	4,457	4,455		(22)		(22)		4,433				111	04/25/2038	1
31416H-ZM-0	FNMA Pool #AA0747 4.000% 03/25/39		06/01/2014	Paydown		142,798	142,798	140,785	140,838		1,960		1,960		142,798				2,223	03/25/2039	1
31417C-5A-9	FNMA Pool #AB6240 3.500% 09/25/42		06/01/2014	Paydown		72,237	72,237	73,225	73,213		(975)		(975)		72,237				1,005	09/25/2042	1
31417G-D6-0	FNMA Pool #AB9124 2.500% 04/25/28		06/01/2014	Paydown		250,530	250,530	251,430			(900)		(900)		250,530				1,714	04/25/2028	1
31417G-FN-1	FNMA Pool #AB9172 2.500% 04/25/28		06/01/2014	Paydown		305,522	305,522	304,424	304,426		1,096		1,096		305,522				3,333	04/25/2028	1
31418A-JV-1	FNMA Pool #MA1175 3.000% 08/25/42		06/01/2014	Paydown		208,567	208,567	217,040	216,841		(8,274)		(8,274)		208,567				2,667	08/25/2042	1
31418B-AP-1	FNMA Pool #MA1813 4.500% 03/25/44		06/01/2014	Paydown		348,916	348,916	374,158			(25,242)		(25,242)		348,916				2,318	03/25/2044	1
31418B-B6-2	FNMA Pool #MA1860 4.500% 04/25/44		06/01/2014	Paydown		305,922	305,922	328,149			(22,227)		(22,227)		305,922				1,675	04/25/2044	1
31418Y-EJ-3	FNMA Pool #AD9136 4.000% 08/25/40		06/01/2014	Paydown		1,234,038	1,234,038	1,259,104	1,258,602		(24,564)		(24,564)		1,234,038				19,486	08/25/2040	1
31419A-DT-1	FNMA Pool #AE0113 4.000% 07/25/40		06/01/2014	Paydown		203,790	203,790	204,132	204,106		(316)		(316)		203,790				3,398	07/25/2040	1
31419E-X5-3	FNMA Pool #AE4299 4.000% 09/25/40		06/01/2014	Paydown		333,768	333,768	337,040	336,902		(3,135)		(3,135)		333,768				5,798	09/25/2040	1
31419F-SN-7	FNMA Pool #AE5024 4.000% 12/25/40		06/01/2014	Paydown		373,635	373,635	373,562	373,535		100		100		373,635				6,810	12/25/2040	1
31419L-EY-5	FNMA Pool #AE9150 4.000% 12/25/40		06/01/2014	Paydown		379,858	379,858	399,622	399,516		(19,658)		(19,658)		379,858				6,852	12/25/2040	1
				Redemption 100.0000																	
649085-AA-5	New Valley Generation II Ser 2001 5.57		05/01/2014			266,035	266,035	278,576	270,962		(4,927)		(4,927)		266,035				7,412	05/01/2020	1
677555-WU-4	Ohio St Econ Development Rev Txbl Ohio E		06/01/2014	Call 100.0000		130,000	130,000	130,000	130,000						130,000				3,257	06/01/2019	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
				Redemption 100.0000																	
677555-XD-1	Ohio St Econ Development Rev Txbl Ohio E		06/01/2014			100,000	100,000	100,000	100,000						100,000				2,770	12/01/2021	1FE
889251-EY-6	Toledo LucasCtyOH PortAuth Rev Txbl Luig		05/15/2014	Call 100.0000		230,000	230,000	230,000	230,000						230,000				6,739	05/15/2019	2FE
				Redemption 100.0000																	
977100-AB-2	Wisconsin St Gen Rev Ser A 5.200% 05/0		05/01/2014			940,000	940,000	935,704	938,806		1,194		1,194		940,000				24,440	05/01/2018	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						66,400,506	66,400,506	66,702,888	64,327,367		(226,630)		(226,630)		66,400,506				1,340,340	XXX	XXX
000759-CV-0	American Business Fin Svcs Inc RMBS Ser		06/01/2014	Paydown		41,265	41,265	39,869	39,869		1,396		1,396		41,265				804	09/15/2033	3FM
				Redemption 100.0000																	
00103Y-AE-1	AES Red Oak LLC Sec Nt 8.540% 11/30/19		05/31/2014			41,183	41,183	41,183	41,183						41,183				1,759	11/30/2019	4FE
				Redemption 100.0000																	
00111@-AA-2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/		06/30/2014			249,750	249,750	243,328	246,328		3,422		3,422		249,750				8,579	06/30/2022	4
00253C-GP-6	Aames Mtg Tr RMBS Ser 2001-1 Cl M1 7.4		06/01/2014	Paydown		62,035	62,035	64,346	64,059		(2,024)		(2,024)		62,035				1,921	06/25/2031	1FM
00253C-HH-3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4 6.5		06/01/2014	Paydown		30,907	30,907	31,269	31,875		(968)		(968)		30,907				824	04/25/2031	1FM
00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1 6.4		06/01/2014	Paydown		18,577	14,211	4,880	9,424		(93)		9,331		14,211		(14,211)	(14,211)	806	06/25/2032	1FM
00442M-AA-5	ACE Securities Corp RMBS Ser 2006-SD2 Cl		06/25/2014	Paydown		147,389	147,389	147,435	147,393		(4)		(4)		147,389				276	12/25/2045	1FM
00764M-BD-8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1		06/25/2014	Paydown		190,411	190,411	190,411	190,411						190,411				920	04/25/2034	1FM
00764M-BT-3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1		06/25/2014	Paydown		697,407	697,407	632,897	636,446		60,961		60,961		697,407				3,250	06/25/2034	1FM
				Redemption 100.0000																	
01365#-AC-7	Albuquerque Plaza Assoc CTL 1st Mtg Nt		06/01/2014			316,449	316,449	316,449	316,449						316,449				9,765	07/01/2015	2
				Redemption 100.0000																	
01877K-AB-9	Alliance Pipeline LP Sr Nt 6.996% 12/3		06/30/2014			339,428	339,428	357,357	347,858		(8,430)		(8,430)		339,428				11,873	12/31/2019	1FE
				Redemption 100.0000																	
01877K-AD-5	Alliance Pipeline LP Sr Nt 4.591% 12/3		06/30/2014			80,100	80,100	80,100	80,100						80,100				1,839	12/31/2025	1FE
02147B-AA-3	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		55,947	66,373	53,830	53,830						53,830		2,117	2,117	1,664	04/25/2037	3FM
02147J-AE-8	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		94,474	119,641	91,200	91,200						91,200		3,275	3,275	2,703	02/25/2047	1FM
02147L-AN-3	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		56,070	77,922	53,159	53,159						53,159		2,911	2,911	(45,083)	05/25/2036	1FM
02148J-AJ-6	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		132,493	155,011	131,303	131,303						131,303		1,191	1,191	3,964	01/25/2037	1FM
02149D-AJ-8	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		154,991	152,822	146,317	146,317						146,317		8,673	8,673	1,656	01/25/2047	1FM
02149H-AW-0	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		262,640	326,912	277,862	277,862						277,862		(15,222)	(15,222)	7,300	03/25/2037	3FM
02660T-BQ-5	American Home Mtg Inv Tr RMBS Ser 2004-3		06/01/2014	Paydown		292,990	292,990	289,465	291,025		1,965		1,965		292,990				5,908	10/25/2034	1FM
02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2		06/01/2014	Paydown		608,845	608,845	605,915	606,208		2,637		2,637		608,845				12,675	09/25/2035	1FM
02660T-GB-3	American Home Mtg Inv Tr RMBS Ser 2005-3		05/01/2014	Paydown		56,870	56,870	56,870	56,870						56,870				928	09/25/2035	3FM
026935-AR-7	American Home Mtg Inv Tr RMBS Ser 2007-3		06/25/2014	Paydown		51,596	51,596	51,596	51,596						51,596				183	09/25/2027	5FM
03072S-FY-6	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C		06/01/2014	Paydown		168,773	168,773	168,766	168,506		267		267		168,773				3,285	04/25/2033	1FM
				Redemption 100.0000																	
030955-AB-4	Ameritech Capital Funding Corp Nt 9.10		06/01/2014			1,252,974	1,252,974	1,444,997	1,302,023		(49,049)		(49,049)		1,252,974				57,010	06/01/2016	1FE
03215P-BN-8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199		06/01/2014	Paydown		10,135	10,135	10,087	10,083						10,083		51	51	323	03/25/2027	1FM
				Redemption 100.0000																	
03305D-AD-9	Anchor Hocking (Oneida) Term Ln Nt 1 8		06/30/2014			7,500	7,500	5,401	7,431		2,104	2,035	69		7,500				295	04/22/2019	4FE
				Redemption 100.0000																	
03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3		06/15/2014			25,585	25,585	25,756	25,682		(97)		(97)		25,585				676	02/15/2025	1
				Redemption 100.0000																	
03335#-AA-4	Anchorage Park Svc GSA Fin Tr CTL Ser 20		06/15/2014			138,236	138,236	141,216	139,822		(1,586)		(1,586)		138,236				3,473	07/15/2023	1
040104-BF-7	Argent Securities Inc RMBS Ser 2003-W3 C		06/25/2014	Paydown		193,849	193,849	194,883	194,480		(630)		(630)		193,849				1,087	09/25/2033	1FM
040104-BW-0	Argent Securities Inc RMBS Ser 2003-WD C		06/01/2014	Paydown		350,216	350,216	350,061	359,279		(9,063)		(9,063)		350,216				6,350	10/25/2033	1FM
040104-PB-1	Argent Securities Inc RMBS Ser 2005-W3 C		06/25/2014	Paydown		822,716	822,716	700,622	709,782		112,934		112,934		822,716				1,683	11/25/2035	1FM
				Redemption 100.0000																	
04231#-AA-7	Armstrong/Heinz Contract Sec ABS Lease B		06/15/2014			96,548	96,548	96,548	96,548						96,548				2,485	08/15/2016	4
04249@-AC-5	Army & Air Force Exchange Svc Nt 5.740		06/17/2014	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				143,500	06/17/2014	1
04541G-AS-1	Asset Backed Securities Corp RMBS Ser 20		06/01/2014	Paydown		31,913	31,913	33,160	32,134		(220)		(220)		31,913				1,104	03/21/2029	1FM
04541G-MC-3	Asset Backed Securities Corp RMBS Ser 20		06/25/2014	Paydown		395,027	395,027	369,598	369,806		25,221		25,221		395,027				1,968	10/25/2034	1FM
04542B-AS-1	Asset Backed Funding Cert RMBS Ser 2002-		06/01/2014	Paydown		24,689	24,689	24,631	24,631						24,631		59	59	857	10/25/2031	1FM
04542B-CW-0	Asset Backed Funding Cert RMBS Ser 2003-		06/01/2014	Paydown		206,945	206,945	206,939	206,657		288		288		206,945				4,218	10/25/2032	2FM
04542B-FM-9	Asset Backed Funding Cert RMBS Ser 2004-		06/25/2014	Paydown		389,554	389,554	389,554	389,554						389,554				1,721	08/25/2033	1FM
04542B-MU-3	Asset Backed Funding Cert RMBS Ser 2005-		06/01/2014	Paydown		163,432	163,432	156,129	159,659		3,773		3,773		163,432				3,210	06/25/2035	1FM
				Redemption 100.0000																	
04626R-AA-4	Astoria Power Project ABS PTC Ser A 5.		06/01/2014			788,457	788,457	788,457	788,457						788,457				17,467	05/01/2016	2AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
				Redemption 100.0000																	
04626R-AC-0	Astoria Power Project ABS PTC Ser C 7.		06/01/2014			84,012	84,012	84,012	84,012						84,012				2,763	05/01/2021	3AM
049164-BE-5	Atlas Air Inc ABS EETC Ser 2000-1 Cl A		06/02/2014	Paydown		92,245	92,245	92,386	92,315		(69)		(69)		92,245				3,350	07/02/2021	3
				Redemption 100.0000																	
05164#-AA-5	Aurora Health Care (Badger RE) CTL 6.9		06/15/2014			94,871	94,871	92,064	93,420		1,452		1,452		94,871				2,765	12/15/2022	1
05367D-BN-6	Aviation Securitization LLC ABS Flt Rate		06/11/2014	Paydown		13,759	13,759	13,759	13,759						13,759				153	04/11/2023	5*
05367D-BP-1	Aviation Securitization LLC ABS Flt Rate		05/12/2014	Paydown		5,791	6,114	6,114	2,201	3,913			3,913		6,114		(323)	(323)	37	04/11/2023	6*
				Redemption 100.0000																	
05549@-AA-3	BJs Wholesale Club Inc CTL (HG Bowie Rea		06/15/2014			22,642	22,642	22,861	22,760		(118)		(118)		22,642				787	05/15/2022	2
				Redemption 100.0000																	
05549@-AA-3	BJs Wholesale Club Inc CTL (HG Bowie Rea		05/15/2014			44,894	44,894	45,327	45,127		(234)		(234)		44,894				1,170	05/15/2022	4Z
05946X-DL-4	Banc of America Funding Corp RMBS Ser 20		06/01/2014	Paydown		238,697	238,697	240,413	238,911		(214)		(214)		238,697				5,155	10/25/2033	1FM
05946X-Y7-2	Banc of America Funding Corp RMBS Ser 20		06/01/2014	Paydown		528,127	528,127	502,030	502,030		26,097		26,097		528,127				13,205	01/25/2036	1FM
05948K-BW-8	Bank of America Alt Loan Tr RMBS Ser 200		06/01/2014	Paydown		525,095	525,095	525,751	525,184		(90)		(90)		525,095				12,900	05/25/2033	1FM
05948K-RM-3	Bank of America Alt Loan Tr RMBS Ser 200		06/01/2014	Paydown		611,745	611,745	566,874	594,234		17,511		17,511		611,745				12,844	06/25/2019	1FM
05948K-XQ-7	Bank of America Alt Loan Tr RMBS Ser 200		06/01/2014	Paydown		418,044	418,044	411,480	411,480		6,563		6,563		418,044				10,534	03/25/2035	4FM
05948K-XS-3	Bank of America Alt Loan Tr RMBS Ser 200		06/01/2014	Paydown		139,500	139,500	135,702	135,702		3,798		3,798		139,500				3,089	03/25/2035	4FM
05948K-ZH-5	Bank of America Alt Loan Tr RMBS Ser 200		06/01/2014	Paydown		731,766	731,766	708,578	708,578		23,189		23,189		731,766				17,550	05/25/2035	3FM
05949A-BX-7	Bank of America Mtg Securities RMBS Ser		06/01/2014	Paydown		440,922	440,922	440,922	440,922						440,922				10,177	04/25/2034	1FM
05949A-NZ-9	Bank of America Mtg Securities RMBS Ser		06/01/2014	Paydown		278,098	278,098	277,229	277,111		987		987		278,098				6,911	08/25/2034	1FM
05949A-QB-9	Bank of America Mtg Securities RMBS Ser		06/01/2014	Paydown		878,748	878,748	891,798	877,422		1,326		1,326		878,748				21,744	08/25/2034	1FM
05949A-U4-0	Bank of America Mtg Securities RMBS Ser		05/01/2014	Paydown		1,069,649	1,069,649	1,085,527	1,067,498		2,151		2,151		1,069,649				19,972	03/25/2035	1FM
05949C-LZ-7	Bank of America Mtg Securities RMBS Ser		06/01/2014	Paydown		206,206	206,206	204,530	205,139		1,067		1,067		206,206				4,728	04/25/2018	1FM
05952D-AB-4	Banc of America Funding Corp RMBS Ser 20		06/20/2014	Paydown		72,449	72,449	67,767	67,767		4,682		4,682		72,449				103	02/20/2047	1FM
05952H-AJ-8	Bank of America Mtg Securities RMBS Ser		06/01/2014	Paydown		113,158	148,540	140,370	140,916		11		11		140,927		(27,770)	(27,770)	3,482	03/25/2037	3FM
05952H-AJ-8	Bank of America Mtg Securities RMBS Ser		06/01/2014	Paydown		404,134	530,500	530,086	529,060		(1)		(1)		529,059		(124,925)	(124,925)	12,437	03/25/2037	4FM
05952H-BR-9	Bank of America Mtg Securities RMBS Ser		06/01/2014	Paydown		161,115	161,115	145,058	145,058		16,056		16,056		161,115				3,506	01/25/2037	1FM
07383F-5K-0	Bear Stearns Comm Mtg Sec CMBS Ser 2005-		06/01/2014	Paydown		38,992	38,992	39,207	38,953		39		39		38,992				848	02/13/2042	1FM
07383F-PX-0	Bear Stearns Comm Mtg Sec CMBS Ser 2002-		06/01/2014	Paydown		565,347	565,347	568,515	564,279		1,068		1,068		565,347				11,642	08/15/2038	1FM
07384Y-MB-9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C		06/01/2014	Paydown		32,128	32,128	32,228	33,357		(1,230)		(1,230)		32,128				736	10/25/2033	3FM
073879-JL-3	Bear Stearns ABS Tr I RMBS Ser 2004-BO C		06/25/2014	Paydown		614,562	614,562	614,562	614,562						614,562				2,393	09/25/2034	1FM
				Redemption 100.0000																	
079867-AQ-0	BellSouth Telecom Inc Deb 6.300% 12/15		06/15/2014			143,804	143,804	146,130	144,260		(456)		(456)		143,804				4,530	12/15/2015	1FE
				Redemption 100.0000																	
08183*-AA-0	Benenson Parsippany LLC CTL 7.050% 04/		06/10/2014			88,000	88,000	88,000	88,000						88,000				2,587	04/10/2016	1
09700W-DG-5	Boeing Cap Corp MT Nt Ser X 7.580% 05/		05/15/2014	Maturity		10,000,000	10,000,000	11,277,500	10,087,514		(87,514)		(87,514)		10,000,000				505,333	05/15/2014	1FE
				Redemption 100.0000																	
11448*-BX-4	Brookshire Grocery Co Ser A-4 7.010% 0		06/01/2014			109,023	109,023	107,799	108,957		66		66		109,023				3,187	09/01/2014	2
				Redemption 100.0000																	
11448*-BY-2	Brookshire Grocery Co Ser A-5 7.010% 0		06/01/2014			65,519	65,519	64,907	65,486		33		33		65,519				1,915	09/01/2014	2
				Redemption 100.0000																	
11448*-BZ-9	Brookshire Grocery Co Ser A-6 7.010% 0		06/01/2014			123,175	123,175	121,829	123,103		72		72		123,175				3,601	09/01/2014	2
				Redemption 100.0000																	
116663-AC-9	Bruce Mansfield Unit 1 2 ABS PTC Nt 6.		06/01/2014			638,025	638,025	638,025	638,025						638,025				21,852	06/01/2034	2AM
				Redemption 100.0000																	
117017-AA-1	Brunswick & Glynn Co Dev Auth CTL Rev Le		04/15/2014			50,505	50,505	50,505	50,505						50,505				1,826	10/15/2022	1
124860-GG-6	C-BASS Tr RMBS Ser 2005-RP2 Cl AF3 6.0		05/01/2014	Paydown		82,854	82,854	82,741	82,521		334		334		82,854				1,872	09/25/2035	1FM
12489W-HD-9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6 5.0		06/01/2014	Paydown		183,316	183,316	183,316	183,316						183,316				3,567	12/25/2033	1FM
12489W-HE-7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1 0.85		06/25/2014	Paydown		22,951	22,951	23,037	23,001		(51)		(51)		22,951				113	12/25/2033	2FM
12489W-NP-5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4 4.27		06/01/2014	Paydown		438,458	438,458	438,442	437,825		633		633		438,458				8,519	07/25/2035	1FM
12506Y-BE-8	CDC Mortgage Capital Trust RMBS Ser 2003		06/25/2014	Paydown		163,893	163,893	109,799	109,799		54,094		54,094		163,893				887	10/25/2033	1FM
				Redemption 100.0000																	
12543K-AE-4	Community Health Systems Inc Term Ln E N		06/30/2014			9,080	9,080	9,092			(13)		(13)		9,080				79	01/25/2017	3FE
12543K-AE-4	Community Health Systems Inc Term Ln E N		05/30/2014	Tax Free Exchange		1,449,267	1,447,377	1,449,434	94,479		(123)		(123)		1,449,267				9,431	01/25/2017	3FE
				Redemption 100.0000																	
12543K-AK-0	Community Health Systems Inc Term Ln D N		06/30/2014			24,201	24,201	24,237			(36)		(36)		24,201				440	01/27/2021	3FE
12543K-AK-0	Community Health Systems Inc Term Ln D N		05/30/2014	Tax Free Exchange		203,323	203,037	203,336			(12)		(12)		203,323				2,996	01/27/2021	3FE
12544A-BM-6	Countrywide Home Loans RMBS Ser 2006-20		06/02/2014	Paydown		90,917	104,678	104,171	104,196						104,195		(13,279)	(13,279)	2,461	02/25/2037	4FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12558M-BL-5	CIT Group Home Eq Loan Tr RMBS Ser 2003-		06/01/2014	Paydown		147,614	147,614	147,707	147,364		250		250		147,614				2,453	10/20/2032	1FM
12566Q-AA-1	Citimortgage Alternative Ln Tr RMBS Ser		06/01/2014	Paydown		84,507	121,771	102,027	102,027						102,027		(17,520)	(17,520)	2,922	01/25/2037	1FM
12566U-AN-4	Citimortgage Alternative Ln Tr RMBS Ser		06/01/2014	Paydown		77,816	104,529	82,664	82,664						82,664		(4,848)	(4,848)	2,676	02/25/2037	1FM
				Redemption 100.0000																	
12630U-AD-8	Cablevision (CSC Holdings) Term Ln B Nt		06/30/2014			3,208,450	3,208,450	3,192,408	3,193,860		14,591		14,591		3,208,450				33,917	04/17/2020	3FE
126408-GM-9	CSX Corp Sr Nt 6.250% 03/15/18		06/18/2014	US Bancorp		5,796,200	5,000,000	5,011,135	5,006,343		(636)		(636)		5,005,707		790,493	790,493	241,319	03/15/2018	2FE
				Redemption 100.0000																	
12644*-AC-1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7.		06/15/2014			62,565	62,565	62,565	62,565						62,565				1,902	12/15/2026	1
				Redemption 100.0000																	
12644@-BG-9	CTL Cap Tr CTLSer 2002-1 CIA1Great Sprin		05/15/2014			184,200	184,200	184,418	184,258		(58)		(58)		184,200				6,470	05/15/2018	1
				Redemption 100.0000																	
12644@-BQ-7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen		06/15/2014			23,264	23,264	23,084	23,163		101		101		23,264				652	07/15/2022	2
				Redemption 100.0000																	
12644@-BR-5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar		06/15/2014			25,839	25,839	25,839	25,839						25,839				716	10/15/2022	2
				Redemption 100.0000																	
12644@-BS-3	CTL Cap Tr CTL Walgreens 6.620% 01/15/		06/15/2014			55,377	55,377	55,726	55,567		(190)		(190)		55,377				1,529	01/15/2023	2
				Redemption 100.0000																	
12644@-BV-6	CTL Cap Tr CTL Ser 2003-17 Costco 5.50		06/20/2014			211,445	211,445	209,725	210,559		887		887		211,445				4,849	09/20/2022	1
				Redemption 100.0000																	
12644@-BX-2	CTL Cap Tr CTL Ser 2004-9 Kohls 5.330%		06/15/2014			34,137	34,137	34,137	34,137						34,137				759	01/15/2025	2
				Redemption 100.0000																	
12644@-CA-1	CTL Cap Tr CTL Ser 2004-17 Texas Instr		06/15/2014			329,730	329,730	324,329	325,701		4,029		4,029		329,730				7,509	01/15/2026	1
				Redemption 100.0000																	
12644@-CC-7	CTL Cap Tr CTL Ser 2005-6 Orange County		06/05/2014			406,695	406,695	406,695	406,695						406,695				10,021	04/05/2025	1
				Redemption 100.0000																	
12644@-CF-0	CTL Cap Tr CTLSer 2005-11Ang IN Walgreen		06/16/2014			33,930	33,930	33,930	33,930						33,930				764	11/15/2029	2
				Redemption 100.0000																	
12644@-CG-8	CTL Cap Tr CTL Ser 2005-12 Lumberton NC		06/15/2014			38,618	38,618	38,618	38,618						38,618				869	07/15/2030	2
				Redemption 100.0000																	
12644@-CH-6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom		06/15/2014			368,276	368,276	368,276	368,276						368,276				9,228	10/15/2023	1
				Redemption 100.0000																	
12644@-CM-5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS 6		06/15/2014			26,800	26,800	26,800	26,800						26,800				805	03/15/2023	1
				Redemption 100.0000																	
12647@-AA-0	CTL Cap Tr CTL Ser 2007-20 Citizens Bk L		06/16/2014			370,132	370,132	370,132	370,132						370,132				9,769	08/15/2016	1
				Redemption 100.0000																	
12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW 7.8		06/10/2014			42,468	42,468	42,468	42,468						42,468				1,394	10/10/2031	2
				Redemption 100.0000																	
126650-BP-4	CVS Caremark Corp ABS PTC Nt 6.036% 12		06/10/2014			55,847	55,847	65,254	64,924		(9,077)		(9,077)		55,847				1,405	12/10/2028	2FE
				Redemption 100.0000																	
126650-BQ-2	CVS Caremark Corp ABS PTC Nt 6.943% 01		06/10/2014			330,838	330,838	303,845	308,181		22,658		22,658		330,838				9,578	01/10/2030	2FE
				Redemption 100.0000																	
126650-BS-8	CVS Caremark Corp ABS PTC Nt 7.507% 01		06/10/2014			62,948	62,948	62,948	62,948						62,948				1,971	01/10/2032	2FE
				Redemption 100.0000																	
12665U-AA-2	CVS Caremark Corp ABS PTC Nt 4.704% 01		06/10/2014			32,887	32,887	32,887	32,887						32,887				606	01/10/2036	2FE
126670-FB-9	CWABS Inc RMBS Ser 2005-IM2 Cl A3 0.42		06/25/2014	Paydown		160,710	160,710	157,128	157,128		3,582		3,582		160,710				281	01/25/2036	1FM
126673-GA-4	CWABS Inc RMBS Ser 2004-9 Cl AF6 4.603		06/01/2014	Paydown		231,975	231,975	231,969	231,669		305		305		231,975				4,343	12/25/2034	1FM
12667F-4S-1	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		1,025,559	1,025,559	987,517	987,517		38,042		38,042		1,025,559				24,530	04/25/2035	1FM
12667F-5L-5	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		257,324	257,324	165,329	165,329		91,995		91,995		257,324				5,830	04/25/2035	1FM
12667F-5L-5	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		385,986	385,986	382,356	382,356		3,630		3,630		385,986				8,745	04/25/2035	3FM
12667F-F9-1	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		590,121	590,121	587,799	587,235		2,886		2,886		590,121				13,886	02/25/2035	1FM
12667F-LG-8	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		30,666	30,666	30,665	30,570		96		96		30,666				759	07/25/2034	1FM
12667F-MX-0	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		88,947	88,947	84,750	85,636		3,311		3,311		88,947				2,081	08/25/2034	1FM
12667F-PG-4	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		233,614	233,614	236,315	235,315		(1,701)		(1,701)		233,614				6,330	09/25/2034	1FM
12667F-QL-2	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		1,707,706	1,707,706	1,717,418	1,702,014		5,692		5,692		1,707,706				40,984	09/25/2034	1FM
12667F-QR-9	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		247,600	247,600	249,767	246,813		787		787		247,600				5,942	09/25/2034	1FM
12667F-TA-3	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		159,531	159,531	159,527	159,059		473		473		159,531				3,923	08/25/2034	1FM
12667F-TY-1	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		105,286	105,286	105,285	104,969		317		317		105,286				2,137	10/25/2034	1FM
12667G-D2-6	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		255,976	272,919	249,692	249,692						249,692		6,284	6,284	6,383	08/25/2035	2FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12667G-D3-4	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		480,835	512,658	460,628	460,628						460,628		20,208	20,208	11,991	08/25/2035	1FM
12667G-DW-0	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		950,583	950,583	933,103	933,103		17,480		17,480		950,583				21,437	05/25/2035	1FM
12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		2,635,881	2,635,881	2,652,767	2,629,811		6,070		6,070		2,635,881				59,094	05/25/2035	1FM
12667G-H7-1	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		291,827	427,483	395,443	395,443						395,443		(103,615)	(103,615)	10,268	07/25/2035	3FM
12667G-VL-4	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		742,017	742,017	720,640	737,306		4,711		4,711		742,017				18,666	07/25/2035	2FM
126686-AC-8	CWABS Inc RMBS Ser 2006-H Cl 2A1B 0.30		06/16/2014	Paydown		2,432,837	2,432,837	842,248	842,248		1,590,589		1,590,589		2,432,837				2,949	11/15/2036	1FM
12668B-EH-2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3 5.		06/01/2014	Paydown		680,179	745,792	662,544	662,544						662,544		17,635	17,635	16,871	02/25/2036	1FM
12668B-QA-4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6 5.5		06/01/2014	Paydown		124,641	123,704	112,916	112,916						112,916		11,725	11,725	3,237	04/25/2036	1FM
12668B-RZ-8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4 5.5		06/01/2014	Paydown		143,755	171,117	146,871	146,871						146,871		(3,116)	(3,116)	3,956	05/25/2036	1FM
126694-NS-3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500		06/01/2014	Paydown		33,173	33,173	32,287	32,709		465		465		33,173				724	12/25/2035	3FM
12669C-E4-8	CWMBS Inc RMBS Ser 2002-8 Cl A4 6.500%		05/01/2014	Paydown		303,457	303,457	314,458	303,447		10		10		303,457				8,069	07/25/2032	1FM
12669E-3P-9	CWALT Loan Tr RMBS Ser 2003-J9 Cl 1A6		06/01/2014	Paydown		8,389	8,389	8,153	8,255		134		134		8,389				191	10/25/2033	1FM
12669E-C5-3	CWALT Loan Tr RMBS Ser 2003-16T1 Cl A5		06/01/2014	Paydown		94,490	94,490	91,892	92,412		2,078		2,078		94,490				2,108	09/25/2033	1FM
12669F-D2-6	CWHL Inc RMBS Ser 2004-10 Cl A10 5.000		06/01/2014	Paydown		36,497	36,497	34,170	35,966		531		531		36,497				720	07/25/2034	1FM
12669G-R3-7	Countrywide Home Loans RMBS Ser 2005-15		06/01/2014	Paydown		14,799	15,014	14,778	14,880						14,880		(81)	(81)	314	08/25/2035	3FM
12669G-TD-3	Countrywide Home Loans RMBS Ser 2005-6 C		06/01/2014	Paydown		614,661	614,661	590,258	590,258		24,403		24,403		614,661				13,469	04/25/2035	1FM
12669G-XY-2	Countrywide Home Loans RMBS Ser 2005-12		06/01/2014	Paydown		188,504	188,504	189,446	188,356		148		148		188,504				4,323	05/25/2035	1FM
12669R-AB-3	Countrywide Home Equity Ln RMBS Ser 2007		06/01/2014	Paydown		840,311	840,311	467,297	467,297						467,297		373,014	373,014	19,832	11/25/2036	1FM
				Redemption 100.0000																	
130789-T#-7	California Wtr Svc Co 1st Mtg Bd Ser JJJ		05/01/2014			454,601	454,601	459,235	457,146		(2,545)		(2,545)		454,601				12,365	05/01/2018	1
14983A-AB-5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2 6.05		06/25/2014	Paydown		171,065	171,065	45,182	45,182		125,883		125,883		171,065				3,716	09/25/2036	3FM
				Redemption 100.0000																	
151895-A6-8	CenterPoint Properties Tr Sr Nt 7.970%		05/01/2014			27,959	27,959	27,959	27,959						27,959				867	10/01/2014	1
152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001		06/01/2014	Paydown		34,708	34,708	34,705	34,609		99		99		34,708				1,165	07/25/2032	1FM
152314-DQ-0	Centex Home Equity Loan Tr RMBS Ser 2001		06/01/2014	Paydown		90,217	90,217	90,208	89,985		232		232		90,217				2,619	07/25/2032	1FM
152314-FZ-8	Centex Home Equity Loan Tr RMBS Ser 2002		06/01/2014	Paydown		94,924	94,924	94,922	94,743		181		181		94,924				2,088	11/25/2028	1FM
152314-LM-0	Centex Home Equity Loan Tr RMBS Ser 2004		06/01/2014	Paydown		30,302	30,302	30,289	30,264		38		38		30,302				524	09/25/2034	2FM
				Redemption 100.0000																	
160841-AA-0	Charlotte Gateway Village LLC CTL 6.41		04/01/2014			72,652	72,652	72,652	72,652						72,652				1,552	12/01/2016	1FE
				Redemption 100.0000																	
160841-AA-0	Charlotte Gateway Village LLC CTL 6.41		06/01/2014			146,471	146,471	146,471	146,471						146,471				4,304	12/01/2016	1FM
161542-CQ-6	Chase Funding Ln Acq Tr RMBS Ser 2003-C1		06/01/2014	Paydown		39,436	39,436	39,434	39,353		82		82		39,436				836	08/25/2032	1FM
16162W-KK-4	Chase Mtg Fin Corp RMBS Ser 2005-S1 Cl 1		06/01/2014	Paydown		1,307,829	1,307,829	1,320,898	1,071,715		236,113		236,113		1,307,829				78,471	05/25/2035	1FM
172973-P6-0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl		06/01/2014	Paydown		221,441	221,441	222,549	221,294		147		147		221,441				5,739	02/25/2035	1FM
172973-W5-4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl		06/01/2014	Paydown		160,927	160,927	150,919	156,168		4,759		4,759		160,927				3,675	07/25/2035	1FM
172973-X2-0	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl		06/01/2014	Paydown		339,881	339,881	337,650	338,675		1,205		1,205		339,881				6,575	07/25/2035	1FM
17306U-BD-9	Citifinancial Mtg Sec Inc RMBS Ser 2003-		06/01/2014	Paydown		184,284	184,284	184,284	184,010		274		274		184,284				3,100	05/25/2033	1FM
17306U-CE-6	Citifinancial Mtg Sec Inc RMBS Ser 2004-		06/01/2014	Paydown		52,394	52,394	52,391	52,327		67		67		52,394				822	04/25/2034	1FM
17307G-FN-3	Citigroup Mtg Ln Tr RMBS Ser 2004-RR2 Cl		06/01/2014	Paydown		65,579	65,579	60,743	63,605		1,974		1,974		65,579				1,058	05/25/2034	1FM
17307G-H3-5	Citigroup Mtg Ln Tr RMBS Ser 2005-8 Cl 3		06/01/2014	Paydown		596,109	596,109	579,201	582,767		13,343		13,343		596,109				14,168	09/25/2035	2FM
				Credit Suisse First																	
17309A-AB-5	Citimortgage Alternative Ln Tr RMBS Ser		04/15/2014	Boston		43,761	175,046	38,437	10,965	27,472			27,472		38,437		5,324	5,324	3,914	04/25/2036	1FM
17309A-AB-5	Citimortgage Alternative Ln Tr RMBS Ser		04/01/2014	Paydown		2,241	126,161	27,703	7,903	19,800			19,800		27,703		(25,462)	(25,462)	2,418	04/25/2036	1FM
				Redemption 100.0000																	
181593-AG-9	Clarke American Term Ln B Nt 3 (Harland		06/30/2014			138,615	138,615	135,382	135,750		2,865		2,865		138,615				3,826	06/30/2017	4FE
18976G-AQ-9	Citimortgage Alternative Ln Tr RMBS Ser		06/01/2014	Paydown		296,108	427,640	375,400	375,400						375,400		(79,292)	(79,292)	10,819	06/25/2037	3FM
205887-BP-6	ConAgra Foods Inc Sr Nt 1.300% 01/25/1		06/18/2014	Various		7,062,030	7,000,000	6,996,920	6,997,867		450		450		6,998,317		63,713	63,713	79,661	01/25/2016	2FE
21075W-BF-1	Cointmortgage Home Eq Loan Tr RMBS Ser 1		06/01/2014	Paydown		2,611	2,611	2,608	2,604		7		7		2,611				88	08/15/2025	5FM
				Goldman Sachs & Company																	
224044-BQ-9	Cox Communications Inc Sr Nt 5.875% 12		05/19/2014			8,874,667	7,973,000	9,315,653	9,063,353		(142,874)		(142,874)		8,920,480		(45,813)	(45,813)	222,497	12/01/2016	2FE
				Redemption 100.0000																	
22410B-AA-4	Cox Enterprises Inc CTL 5.720% 06/30/2		06/30/2014			165,270	165,270	165,270	165,270						165,270				3,941	06/30/2027	2
22540V-XC-1	CS First Boston Mtg Sec Corp RMBS Ser 20		04/25/2014	Paydown		27,717	27,717	27,717	27,717						27,717				158	08/25/2032	1FM
22541Q-3Y-6	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		235,645	235,645	241,241	239,307		(3,662)		(3,662)		235,645				5,235	12/25/2033	1FM
22541S-D4-7	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		321,809	321,809	317,387	320,371		1,437		1,437		321,809				6,517	01/25/2043	1FM
22541S-TQ-1	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		210,389	210,389	212,986	212,041		(1,652)		(1,652)		210,389				4,487	08/25/2034	2FM
22541S-ZB-7	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		175,244	175,244	180,200	178,652		(3,408)		(3,408)		175,244				3,855	09/25/2034	2FM
225458-2G-2	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		7,997	8,008	7,777	7,864		49		49		7,912		85	85	184	08/25/2025	2FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
225458-5Q-7	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		201,685	201,685	186,800	186,800		14,884		14,884		201,685				4,986	10/25/2035	1FM
225458-AX-6	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		182,088	182,088	183,745	182,481		(393)		(393)		182,088				4,097	02/25/2035	1FM
225458-BU-1	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		641,471	641,471	646,783	641,956		(485)		(485)		641,471				16,666	05/25/2028	1FM
225458-EV-6	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		605,557	605,557	596,024	596,024		9,533		9,533		605,557				12,561	03/25/2035	1FM
225458-EX-2	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		1,096,048	1,096,048	1,105,125	1,102,571		(6,523)		(6,523)		1,096,048				22,729	03/25/2035	1FM
225458-FD-5	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		12,685	12,685	12,994	12,701		(17)		(17)		12,685				293	02/25/2025	1FM
225458-FG-8	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		154,926	154,926	158,001	156,223		(1,296)		(1,296)		154,926				3,783	02/25/2020	2FM
225458-NS-3	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		679,744	679,744	672,028	677,135		2,609		2,609		679,744				14,367	02/25/2032	1FM
225458-UA-4	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		277,351	277,351	276,788	276,571		780		780		277,351				7,231	07/25/2035	1FM
225458-UL-0	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		259,302	259,302	254,926	256,920		2,382		2,382		259,302				5,792	07/25/2035	1FM
225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		370,225	370,225	363,052	367,158		3,067		3,067		370,225				6,638	07/25/2035	1FM
225458-XW-3	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		148,073	148,073	146,518	146,518		1,556		1,556		148,073				2,947	07/25/2035	2FM
2254W0-GX-7	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2014	Paydown		188,761	188,761	187,522	187,894		867		867		188,761				4,539	10/25/2034	1FM
2254W0-NS-0	CS First Boston Mtg Sec Corp RMBS Ser 20		05/01/2014	Paydown		44,775	44,775	43,362	44,184		592		592		44,775				961	12/25/2020	3FM
22942M-BF-2	Credit Suisse Mtg Capital RMBS Ser 2006-		06/01/2014	Paydown		728,559	776,371	778,919	777,791						777,791		(49,232)	(49,232)	(3,597)	10/25/2026	3FM
				Redemption 100.0000																	
22947@-AA-6	CTL Cap Tr CTL Ser 2010-14 Walgreens 6		06/15/2014			48,116	48,116	48,116	48,116						48,116				1,272	02/15/2034	2
				Redemption 100.0000																	
22959#-AA-9	CSOLAR IV South LLC Sr Sec Nt 5.371% 0		06/30/2014			172,682	172,682	172,682	172,682						172,682				4,637	09/30/2038	2FE
				Redemption 100.0000																	
22962*-AA-8	CTL Cap Tr Ahold CTL Ser 2014-09 4.490		06/15/2014			20,148	20,148	20,148							20,148				106	04/15/2029	2Z
23243N-AH-1	Countrywide Home Equity Ln RMBS Ser 2006		05/01/2014	Paydown		3,613	14,312	5,892	5,892						5,892		(2,278)	(2,278)	260	07/25/2034	1FM
23245L-AB-6	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2014	Paydown		119,415	119,490	97,502	97,502						97,502		21,913	21,913	3,234	02/25/2037	3FM
				Redemption 100.0000																	
233244-AH-5	DOT Headquarters II L-B Fin Tr CTL Mtg S		06/07/2014			352,062	352,062	352,062	352,062						352,062				8,211	12/07/2021	1
				Redemption 100.0000																	
24702N-AD-2	Dell International Inc Term Ln C Nt 1		04/30/2014			662,500	662,500	659,188	659,284		3,216		3,216		662,500				12,215	10/29/2018	3FE
24763L-FN-5	Delta Funding Home Eq Ln Tr RMBS Ser 199		05/01/2014	Paydown		39,579	39,579	39,575	39,176		403		403		39,579				1,006	08/15/2030	1FM
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		06/01/2014	Paydown		29,231	29,231	29,225	29,197		34		34		29,231				635	09/25/2033	1FM
251510-DS-9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C		06/01/2014	Paydown		270,499	270,499	274,937	271,502		(1,003)		(1,003)		270,499				6,106	03/25/2020	1FM
251510-EE-9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		06/01/2014	Paydown		11,321	11,321	11,144	11,173		148		148		11,321				289	05/25/2035	2FM
251510-EH-2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		06/01/2014	Paydown		94,148	94,148	93,423	93,515		633		633		94,148				2,115	06/25/2035	2FM
251510-ER-0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		06/01/2014	Paydown		161,836	161,836	159,662	160,002		1,835		1,835		161,836				4,709	06/25/2035	2FM
251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C		06/01/2014	Paydown		53,924	69,779	65,469	65,469						65,469		(11,544)	(11,544)	1,543	09/25/2035	4FM
251513-AT-4	Deutsche Alt-A Ses Inc RMBS Ser 2006-AB4		06/01/2014	Paydown		155,126	210,215	135,070	135,070						135,070		20,056	20,056	4,429	10/25/2036	1FM
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl		06/01/2014	Paydown		72,076	72,076	72,055	71,937		139		139		72,076				1,551	12/25/2033	1FM
251563-DM-1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl		06/01/2014	Paydown		53,117	53,117	53,104	53,025		92		92		53,117				1,125	01/25/2034	1FM
268668-FD-7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A 0		06/25/2014	Paydown		62,384	62,384	49,453	49,453		12,931		12,931		62,384				194	12/25/2042	1FM
279310-AC-0	Eddie Bauer Inc Term Ln Nt 10 8.250% 0		04/01/2014	Direct			163,132													04/02/2014	6*
294751-EW-8	Equity One ABS Inc RMBS Ser 2004-3 Cl AF		05/01/2014	Paydown		302,751	302,751	302,751	302,751						302,751				5,877	07/25/2034	1FM
301965-CE-7	FFCA Sec Lending Corp ABS Frnch Ln Ser19		06/01/2014	Paydown		557,473	557,473	553,407	554,799		2,674		2,674		557,473				20,077	05/18/2026	3AM
				Redemption 100.0000																	
30216X-AB-0	Expert Global Solutions Inc Term Ln B Nt		06/30/2014			59,922	59,922	59,051							59,922				1,160	04/03/2018	4FE
30216X-AB-0	Expert Global Solutions Inc Term Ln B Nt		04/09/2014	Tax Free Exchange		59,051	59,922	58,789	59,003		48		48		59,051				2,674	04/03/2018	4FE
				Redemption 100.0000																	
302567-AA-0	FPL Energy American Wind LLC Sr Nt 6.6		06/20/2014			612,819	612,819	602,875	603,807		9,012		9,012		612,819				40,685	06/20/2023	3FE
				Credit Suisse First																	
316773-CK-4	Fifth Third Bancorp Sr Nt 3.625% 01/25		05/16/2014	Boston		18,190,879	17,365,000	18,579,855	18,281,561		(169,757)		(169,757)		18,111,804		79,075	79,075	517,573	01/25/2016	2FE
32027N-WN-7	First Franklin Mtg Ln RMBS Ser 2005-FF10		06/25/2014	Paydown		626,577	626,577	599,140	607,910		18,667		18,667		626,577				(1,287)	11/25/2035	1FM
32051D-E7-3	First Horizon Mtg PT Tr RMBS Ser 2003-8		06/01/2014	Paydown		95,665	95,665	93,512	94,530		1,135		1,135		95,665				2,051	10/25/2033	1FM
32051D-Z9-6	First Horizon Mtg PT Tr RMBS Ser 2004-3		06/01/2014	Paydown		213,235	213,235	203,673	207,229		6,007		6,007		213,235				4,368	06/25/2019	1FM
32051G-GZ-2	First Horizon Mtg PT Tr RMBS Ser 2005-1		06/01/2014	Paydown		964,542	964,542	972,681	950,095		14,448		14,448		964,542				24,328	07/25/2026	1FM
32051G-TC-9	First Horizon Alt Mtg Sec Tr RMBS Ser 20		06/01/2014	Paydown		113,827	193,270	180,509	179,636		873		873		180,509		(66,682)	(66,682)	4,728	09/25/2035	3FM
32052W-AC-3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		06/01/2014	Paydown			73,743	58,501	58,501						58,501		(58,501)	(58,501)	(2,984)	08/25/2037	1FM
32052W-AC-3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		06/01/2014	Paydown			73,743	63,967	63,967						63,966		(63,966)	(63,966)	(2,984)	08/25/2037	4FM
32058E-AC-7	First Investors Auto Owner Tr LBASS Ser		06/15/2014	Paydown		328,875	328,875	328,857	328,863		12		12		328,875				1,222	10/15/2018	1FE
35645M-AM-0	Freedom Trust RMBS Ser 2011-3 Cl M89 0		06/01/2014	Paydown		46,191	46,748	13,250	13,970		1,358		1,358		15,328		30,863	30,863	(1,543)	09/01/2051	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
				Redemption 100.0000																	
35669#-AA-2	Freeport LNG Development LP Sr Nt 6.50		06/30/2014			322,510	322,510	322,510	322,510						322,510				10,482	12/19/2025	2FE
36157R-3X-1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl		06/01/2014	Paydown		39,501	39,501	39,501	39,501						39,501				(489)	07/25/2029	2FM
36157R-3X-1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl		06/01/2014	Paydown		197,507	197,507	220,339	212,878		(15,371)		(15,371)		197,507				(2,443)	07/25/2029	4FM
36157R-D8-5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl		05/01/2014	Paydown		283	283	283	283						283				7	04/25/2029	1FM
36157R-D8-5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl		06/27/2014	Paydown		88	88	88	88						88				4	04/25/2029	1FM
36170U-AB-7	G-FORCE LLC CMBS Ser 2005-RRA Cl A2 4.		06/01/2014	Paydown		125,347	125,347	126,562	125,068		279		279		125,347				2,525	08/22/2036	3AM
361856-ER-4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1		06/25/2014	Paydown		180,434	180,434	84,161	84,161						84,161		96,273	96,273	273	11/25/2036	1FM
				Redemption 100.0000																	
36225*-AA-1	GSA IRS Lease Tr CTL PTC Ser 2009 5.93		06/11/2014			171,375	171,375	171,375	171,375						171,375				4,237	09/11/2030	1
36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5		06/01/2014	Paydown		54,154	54,154	54,156	53,965		189		189		54,154				1,443	07/20/2031	1FM
36226M-AF-0	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl M1		06/01/2014	Paydown		6,719	6,719	6,944	6,795		(76)		(76)		6,719				223	07/20/2031	1FM
36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 200		06/01/2014	Paydown		104,241	104,241	104,237	98,782		5,289		5,289		104,071		170	170	2,589	04/25/2034	1FM
36228F-5F-9	GS Mortgage Securities Corp RMBS Ser 200		06/01/2014	Paydown		76,047	76,047	76,047	75,978		28		28		76,006		41	41	461	06/25/2034	1FM
36228F-C5-3	GS Mortgage Securities Corp RMBS Ser 200		06/01/2014	Paydown		30,558	30,558	30,556	30,491		66		66		30,558				701	11/25/2033	1FM
36228F-XK-7	GS Mortgage Securities Corp RMBS Ser 200		06/25/2014	Paydown		160,373	160,373	117,687	117,687		42,686		42,686		160,373				809	10/25/2033	1FM
36228F-ZK-5	GS Mortgage Securities Corp RMBS Ser 200		06/25/2014	Paydown		96,921	96,921	96,921	96,921						96,921				484	11/25/2033	1FM
36228F-ZL-3	GS Mortgage Securities Corp RMBS Ser 200		06/25/2014	Paydown		5,250	5,250	5,250	5,250						5,250				52	11/25/2033	3FM
362341-ES-4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl		06/01/2014	Paydown		19,018	19,018	19,045	19,022		(4)		(4)		19,018				444	07/25/2035	1FM
36242D-6Q-1	GS Mortgage Securities Corp RMBS Ser 200		06/01/2014	Paydown		403,817	403,817	400,788	401,773		2,044		2,044		403,817				8,517	06/25/2035	1FM
36242D-7B-3	GS Mortgage Securities Corp RMBS Ser 200		06/01/2014	Paydown		574,368	574,368	553,996	565,876		8,493		8,493		574,368				12,985	06/25/2035	1FM
36242D-7Q-0	GS Mortgage Securities Corp RMBS Ser 200		06/01/2014	Paydown		726,084	726,084	691,886	681,867		44,216		44,216		726,084				(13,654)	06/25/2035	1FM
36242D-ND-1	GS Mortgage Securities Corp RMBS Ser 200		06/01/2014	Paydown		72,824	72,824	72,820	72,649		(5)		(5)		72,643		181	181	1,057	08/25/2034	1FM
36242D-UX-9	GS Mortgage Securities Corp RMBS Ser 200		06/01/2014	Paydown		302,179	302,179	305,060	302,401		(221)		(221)		302,179				7,233	02/25/2035	1FM
36297N-AC-9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl		06/25/2014	Paydown		54,166	54,166	4,857	4,857						4,857		49,309	49,309	22	05/25/2036	1FM
				Redemption 100.0000																	
36312K-AA-0	Gaithersburg Fin Tr CTL 7.010% 04/11/1		04/11/2014			2,867,498	2,867,498	3,058,903	2,874,365		(6,868)		(6,868)		2,867,498				67,562	04/11/2014	1
				Redemption 100.0000																	
38119#-AA-2	Golden Spread Elec Cooperative 1st Mtg B		05/06/2014			485,960	485,960	485,960	485,960						485,960				13,857	05/06/2025	1FE
382388-AS-5	Goodrich B F Co Nt 6.290% 07/01/16		04/01/2014	Call 112.1787		7,459,885	6,650,000	6,621,230	6,641,158		818,728		818,728		7,459,885				313,714	07/01/2016	1FE
39539M-AA-7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		06/25/2014	Paydown		353,469	353,469	329,934	329,934		23,536		23,536		353,469				585	06/25/2037	4FM
				Redemption 100.0000																	
404122-AN-3	HCA Inc Term Ln B4 Nt 1 3.484% 05/01/1		06/30/2014			23,838	23,838	23,589	23,621		217		217		23,838				358	05/01/2018	3FE
				Redemption 100.0000																	
404122-AP-8	HCA Inc Term Ln B5 Nt 1 2.900% 03/31/1		06/30/2014			18,451	18,451	18,463	18,462		(11)		(11)		18,451				270	03/31/2017	3FE
41164Y-AB-7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		06/19/2014	Paydown		331,629	331,629	323,235	326,360		5,269		5,269		331,629				552	07/19/2047	3FM
41987Q-AX-1	Hawaiian Electric Inds MT Nt Ser C 6.5		05/05/2014	Maturity		8,000,000	8,000,000	8,547,157	8,023,049		(23,049)		(23,049)		8,000,000				296,567	05/05/2014	2FE
428236-AV-5	Hewlett-Packard Co Sr Nt 4.750% 06/02/		06/02/2014	Maturity		10,000,000	10,000,000	10,232,300	10,020,775		(20,775)		(20,775)		10,000,000				237,500	06/02/2014	2FE
43709B-AE-9	Indymac Resident ABS Tr RMBS Ser 2006-C		06/25/2014	Paydown		508,874	508,874	471,861	444,378		64,495		64,495		508,874				(4,830)	08/25/2036	4FM
437690-AL-4	Homestar Mtg Acceptance Corp RMBS Ser 20		06/25/2014	Paydown		364,791	364,791	357,324	357,027		7,764		7,764		364,791				(786)	06/25/2034	1FM
				Redemption 100.0000																	
438499-AB-1	Honeywell En Sav Perf CtrctTr ABS PTC Se	0	06/01/2014			189,772	189,772	134,136	189,653					(55,517)	189,772	55,636		55,636	4,828	08/01/2015	1
45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2 0.5		06/25/2014	Paydown		43,449	43,449	42,534	42,534		916		916		43,449				108	08/25/2035	2FM
45254T-NY-6	IMPAC Secd Assets CMN Owner Tr RMBS Ser		06/01/2014	Paydown		174,927	174,927	174,911	174,553		374		374		174,927				3,508	03/25/2034	1FM
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		06/01/2014	Paydown		172,656	172,656	172,655	172,349		307		307		172,656				3,384	08/25/2034	1FM
45660L-HT-9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3		06/01/2014	Paydown		219,824	219,824	219,756	219,559		265		265		219,824				5,074	04/25/2035	3FM
45660L-PE-3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C		06/01/2014	Paydown		93,050	346,375	91,530	14,602	76,928			76,928		91,530		1,520	1,520	(1,740)	06/25/2035	1FM
45660L-SS-9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C		06/01/2014	Paydown		93,811	101,966	98,466	98,466						98,466		(4,655)	(4,655)	2,428	07/25/2035	4FM
45660L-XA-2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1		06/01/2014	Paydown		54,328	124,823	100,276	97,262		3,014		3,014		100,276		(45,947)	(45,947)	(23,583)	10/25/2035	1FM
45660N-UM-5	Residential Asset Sec Tr RMBS Ser 2003-A		06/01/2014	Paydown		92,333	92,333	86,947	88,019		58		58		88,078		4,255	4,255	2,193	09/25/2033	4FM
45660N-W5-0	Residential Asset Sec Tr RMBS Ser 2004-R		06/01/2014	Paydown		475,130	475,130	488,790	474,847		(559)		(559)		474,289		841	841	11,038	08/25/2034	1FM
45660N-YZ-2	Residential Asset Sec Tr RMBS Ser 2004-R		06/01/2014	Paydown		316,795	316,795	289,075	310,575		625		625		311,200		5,594	5,594	4,888	08/25/2033	1FM
45661K-AG-5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		06/01/2014	Paydown		116,133	260,149	182,069	182,069						182,069		(65,936)	(65,936)	3,071	06/25/2036	1FM
45662B-AD-1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		06/01/2014	Paydown		122,503	122,503	115,921	115,921		6,582		6,582		122,503				2,145	08/25/2036	1FM
45662D-AA-3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2		06/25/2014	Paydown		62,178	100,375	78,379	78,056		323		323		78,379		(16,201)	(16,201)	170	11/25/2036	1FM
45662J-AC-6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1		06/01/2014	Paydown			26,137	22,337	22,337						22,337		(22,337)	(22,337)	442	12/25/2035	3FM
45822P-A*-6	Integrys Energy Group Sr Nt 7.270% 06/		06/01/2014	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				727,000	06/01/2014	2
460690-AV-2	Interpublic Group of Cos Inc Sr Nt 6.2		05/05/2014	Call 103.1084		5,155,422	5,000,000	4,893,750	4,978,178		177,244		177,244		5,155,422				147,569	11/15/2014	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
466247-EN-9	JP Morgan Mtg Tr RMBS Ser 2004-S1 Cl 1A4		06/01/2014	Paydown		404,434	404,434	389,552	400,229		4,205		4,205		404,434				7,653	09/25/2034	1FM
466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3		06/01/2014	Paydown		33,689	33,689	33,968	33,862		(173)		(173)		33,689				736	01/25/2035	2FM
466247-TW-3	JP Morgan Mtg Tr RMBS Ser 2005-A6 Cl 3A2		06/01/2014	Paydown		211,590	211,590	209,804	210,928		661		661		211,590				2,863	09/25/2035	1FM
466247-VP-5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2		06/01/2014	Paydown		186,842	186,842	173,121	181,067		240		240		181,307		5,535	5,535	3,960	09/25/2020	1FM
466247-YS-6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6		06/01/2014	Paydown		85,292	85,292	83,880	84,113		1,179		1,179		85,292				(1,903)	11/25/2035	2FM
46625M-CW-7	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		06/01/2014	Paydown		180,162	180,162	186,517	180,676		(514)		(514)		180,162				5,063	04/15/2035	1FM
46627M-AA-5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		06/01/2014	Paydown		64,524	64,524	58,546	58,546		5,978		5,978		64,524				1,571	12/25/2035	3FM
46627M-AP-2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		06/01/2014	Paydown		74,400	75,151	66,075	66,075						66,075		8,325	8,325	1,558	12/25/2035	1FM
46627M-EH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		06/01/2014	Paydown		50,318	67,142	52,833	52,833						52,833		(2,515)	(2,515)	1,728	03/25/2036	1FM
46627M-EH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		06/01/2014	Paydown		67,091	89,522	77,032	77,032						77,032		(9,942)	(9,942)	2,303	03/25/2036	2FM
46629D-AK-1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2		06/01/2014	Paydown		30,719	30,428	21,382	21,382						21,382		9,337	9,337	306	01/25/2037	1FM
46629E-AH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C		06/01/2014	Paydown		904,528	1,131,494	1,027,018	1,027,018						1,027,018		(122,490)	(122,490)	9,630	09/25/2036	1FM
482584-AC-3	K Mart Corp Deb 6.000% 01/01/15		06/05/2014	Direct		147,274	147,274										147,274	147,274		12/31/2021	6*
485188-AK-2	Kansas City Southn RR Co Sr Nt 4.300%		06/25/2014	Tax Free Exchange		15,356,014	16,525,000	15,352,636			3,378		3,378		15,356,014				434,240	05/15/2043	2FE
485188-AL-0	Kansas City Southn RR Co Sr Nt 3.850%		06/25/2014	Tax Free Exchange		15,530,458	15,500,000	15,529,720	12,483,500		489		489		15,530,458				328,319	11/15/2023	2FE
502413-BB-2	L-3 Communications Corp Co Gtd Nt 3.95		05/19/2014	Wells Fargo		3,202,470	3,000,000	3,237,060	3,190,012		(25,098)		(25,098)		3,164,914		37,556	37,556	61,335	11/15/2016	2FE
52108H-A5-3	LB-UBS Comm Mtg Tr CMBS Ser 2004-C2 Cl F		04/11/2014	Paydown		1,078,902	1,078,902	1,084,233	1,078,509		393		393		1,078,902				16,106	03/15/2036	1FM
52108H-K7-8	LB-UBS Comm Mtg Tr CMBS Ser 2004-C6 Cl A		06/11/2014	Paydown		624,094	624,094	598,399	622,391		1,703		1,703		624,094				13,569	08/15/2029	1FM
52108M-AD-5	LB-UBS Comm Mtg Tr CMBS Ser 2005-C7 Cl A		05/11/2014	Paydown		888,907	888,907	909,908	890,270		(1,362)		(1,362)		888,907				31,241	11/15/2030	1FM
52109R-BM-2	LB-UBS Comm Mtg Tr CMBS Ser 2007-C7 Cl A		06/11/2014	Paydown		37,813	37,813	38,073	37,901		(88)		(88)		37,813				(109,209)	09/15/2045	1FM
52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		06/10/2014	Redemption 100.0000		222,529	222,529	241,317	228,639		(6,110)		(6,110)		222,529				5,757	04/10/2017	1
52465#-BH-7	Legg Mason Mtg Cap Corp Ser 2002-CTL-12		06/10/2014	Redemption 100.0000		83,123	83,123	94,063	86,122		(2,999)		(2,999)		83,123				2,343	04/10/2017	1
52465#-BP-9	Legg Mason Mtg Cap Corp Ser 2003-CTL-21		06/01/2014	Redemption 100.0000		296,680	296,680	280,524	288,133		8,547		8,547		296,680				5,961	03/01/2023	1
52467@-AA-3	Legg Mason Mtg Cap Corp CTL 7.400% 12/		06/15/2014	Redemption 100.0000		74,462	74,462	77,948	75,987		(1,525)		(1,525)		74,462				2,288	12/15/2021	1
52467@-AH-8	Legg Mason Mtg Cap Corp CTL 7.750% 01/		06/15/2014	Redemption 100.0000		37,736	37,736	39,577	38,549		(813)		(813)		37,736				1,214	01/15/2021	4
52467@-BC-8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl		06/15/2014	Redemption 100.0000		124,981	124,981	139,692	130,059		(5,078)		(5,078)		124,981				4,274	11/15/2018	2
525170-BL-9	Lehman ABS Corp RMBS Ser 2003-1 Cl A1		06/01/2014	Paydown		292,978	292,978	271,920	256,006		36,972		36,972		292,978				(8,285)	12/25/2033	1FM
52518R-CD-6	Lehman Structured Sec Corp RMBS Ser 2005		06/26/2014	Paydown		36,732	36,732	17,965	17,965		18,767		18,767		36,732				81	09/26/2045	1FM
55265K-F6-1	Master Asset Sec Tr RMBS Ser 2003-7 Cl 4		06/01/2014	Paydown		197,931	197,931	186,524	192,274		5,657		5,657		197,931				4,391	09/25/2033	1FM
55265K-QM-4	Master Asset Sec Tr RMBS Ser 2003-1 Cl 2		06/01/2014	Paydown		111,027	111,027	113,525	107,339		4,492		4,492		111,832		(805)	(805)	3,468	02/25/2033	1FM
55265K-RQ-4	Master Asset Sec Tr RMBS Ser 2003-2 Cl 2		06/01/2014	Paydown		90,031	90,031	89,215	89,638		393		393		90,031				1,611	03/25/2018	1FM
55265W-CA-9	Master Seasoned Securities Tr RMBS Ser 2		06/01/2014	Paydown		30,399	30,399	31,406	30,945		(545)		(545)		30,399				751	08/25/2032	1FM
55275S-AC-4	Master Alternative Loans Tr RMBS Ser 200		06/01/2014	Paydown		607,048	607,048	608,617	608,245		(731)		(731)		607,513		(465)	(465)	14,505	10/25/2036	1FM
576434-2D-5	Master Asset Securitization Tr RMBS Ser		06/01/2014	Paydown		514,486	768,219	588,345	582,708		5,637		5,637		588,345		(73,859)	(73,859)	(50,109)	03/25/2036	1FM
576434-A2-0	Master Asset Securitization Tr RMBS Ser		06/01/2014	Paydown		217,537	217,537	219,713	216,221		1,316		1,316		217,537				5,585	01/25/2035	3FM
576434-J5-4	Master Asset Securitization Tr RMBS Ser		06/01/2014	Paydown		242,133	242,133	246,446	243,271		(1,138)		(1,138)		242,133				5,550	03/25/2035	1FM
576434-N2-6	Master Asset Securitization Tr RMBS Ser		06/01/2014	Paydown		211,943	211,943	208,383	209,107		26		26		209,133		2,810	2,810	5,009	04/25/2035	1FM
576434-UH-5	Master Asset Securitization Tr RMBS Ser		06/01/2014	Paydown		107,009	107,009	107,009	107,009						107,009				2,240	08/25/2034	1FM
576434-WD-2	Master Asset Securitization Tr RMBS Ser		06/01/2014	Paydown		230,734	230,734	232,537	230,515		220		220		230,734				4,946	09/25/2034	1FM
576434-YM-0	Master Asset Securitization Tr RMBS Ser		06/01/2014	Paydown		33,425	33,425	31,943	32,183		1,241		1,241		33,425				803	12/25/2034	1FM
57643M-FN-9	Master Asset Securitization Tr RMBS Ser		06/01/2014	Paydown		103,875	103,875	100,759	99,481		4,394		4,394		103,875				(9,233)	07/25/2034	1FM
577778-AT-0	May Dept Stores Co Amortiz Deb 9.500%		04/15/2014	Redemption 100.0000		25,000	25,000	30,822	26,903		(1,903)		(1,903)		25,000				1,188	04/15/2021	2FE
585055-BA-3	Medtronic Inc Sr Nt 1.375% 04/01/18		05/19/2014	Barclays Capital		14,923,800	15,000,000	14,977,500	14,980,849		1,696		1,696		14,982,546		(58,746)	(58,746)	132,344	04/01/2018	1FE
58528#-ES-2	Meijer Inc Sr Secd Nt Ser B-1 6.850% 0		06/01/2014	Redemption 100.0000		31,750	31,750	30,793	31,689		61		61		31,750				1,087	06/01/2014	1
58528#-EX-1	Meijer Inc Sr Secd Nt Ser B-2 6.850% 0		06/01/2014	Redemption 100.0000		34,000	34,000	32,976	33,934		66		66		34,000				1,165	06/01/2014	1
58528#-FC-6	Meijer Inc Sr Secd Nt Ser B-3 6.850% 0		06/01/2014	Redemption 100.0000		34,125	34,125	33,095	34,059		66		66		34,125				1,169	06/01/2014	1
589929-PJ-1	Merrill Lynch Mtg Investors RMBS Ser 199		04/10/2014	Paydown		2,741	2,741	2,767	2,753		(12)		(12)		2,741				(1,043)	08/25/2027	1FM
589929-RK-6	Merrill Lynch Mtg Investors RMBS Ser 199		06/01/2014	Paydown		4,410	4,410	4,232	4,378		5		5		4,383		26	26	268	07/25/2027	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
589929-XZ-6	Merrill Lynch Mtg Investors RMBS Ser 200		06/01/2014	Paydown		53,282	53,282	53,261	53,261		(44)		(44)		53,217		65	65	1,790	09/25/2032	1FM
59020U-P7-4	Merrill Lynch Crd Bse A S & S RMBS Ser 2		06/01/2014	Paydown		73,011	73,011	71,080	71,763		1,248		1,248		73,011				1,625	08/25/2036	1FM
59022H-JJ-2	Merrill Lynch Mortgage Tr CMBS Ser 2005-		06/01/2014	Paydown		1,207,786	1,207,786	1,207,726	1,206,160		1,626		1,626		1,207,786				25,633	07/12/2038	1FM
591894-BW-9	Metropolitan Edison Company Sr Nt 4.87		04/01/2014	Maturity		3,333,000	3,333,000	3,077,226	3,318,851		14,149		14,149		3,333,000				81,242	04/01/2014	2FE
59549W-AB-9	Mid State Tr ABS Ser 11 Cl M1 5.598% O		06/15/2014	Paydown		34,869	34,869	34,869	34,869						34,869				821	07/15/2038	2AM
				Redemption 100.0000																	
60662W-AJ-1	Mitchell International Inc 1st Lien TL N		06/30/2014			30,000	30,000	29,850	29,853		147		147		30,000				679	10/11/2020	4FE
617451-CP-2	Morgan Stanley Cap I Tr CMBS Ser 2006-T2		06/01/2014	Paydown		384,940	384,940	387,051	384,284		656		656		384,940				(11,350)	10/12/2052	1FM
61745M-5G-4	Morgan Stanley Cap I CMBS Ser 2005-T19 C		06/01/2014	Paydown		212,392	212,392	212,921	212,945		(553)		(553)		212,392				4,192	06/12/2047	1FM
61745M-6E-8	Morgan Stanley Cap I CMBS Ser 2005-HQ6 C		06/01/2014	Paydown		468,335	468,335	470,909	467,826		509		509		468,335				9,842	08/13/2042	1FM
61745M-VD-2	Morgan Stanley Cap I CMBS Ser 2004-T13 C		06/01/2014	Paydown		1,369,637	1,369,637	1,380,498	1,367,942		1,696		1,696		1,369,637				86,278	09/13/2045	1FM
61745M-VW-0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl		06/01/2014	Paydown		28,342	28,342	28,342	28,342						28,342				(162)	11/25/2018	1FM
61745M-WN-9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl		06/01/2014	Paydown		5,810	5,810	5,534	5,704		105		105		5,810				133	11/25/2033	1FM
61746W-ZC-7	Morgan StanleyDeanWitter Cap I CMBS Ser		06/01/2014	Paydown		535,626	535,626	538,378	534,748		877		877		535,626				11,144	11/13/2036	1FM
61750C-AF-4	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C		06/01/2014	Paydown		34,522	34,522	34,272	34,415		107		107		34,522				(16,640)	07/12/2044	1FM
63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/2		06/15/2014	Call 100.0000		66,369	66,369	66,369	66,369						66,369				1,467	09/15/2028	1
				Redemption 100.0000																	
63615#-AB-7	National Football League Sr Nt Ser A 6		04/15/2014			312,296	312,296	315,877	313,245		(949)		(949)		312,296				10,243	10/15/2017	1
				Redemption 100.0000																	
63651P-AA-2	National Inst Health Twinbrook CTL B Bld		06/15/2014			148,075	148,075	150,900	149,238		(1,163)		(1,163)		148,075				3,599	01/15/2019	1
64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2		06/01/2014	Paydown		3,130	3,130	3,129	3,124		5		5		3,130				68	11/25/2033	1FM
65535V-BZ-0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C		06/01/2014	Paydown		16,076	16,076	16,091	16,050		26		26		16,076				387	08/25/2033	1FM
65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		06/01/2014	Paydown		48,481	48,481	48,480	48,373		108		108		48,481				1,031	03/25/2034	1FM
65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		06/01/2014	Paydown		21,763	21,763	21,591	21,646		117		117		21,763				508	07/25/2034	2FM
65535V-HF-8	Nomura Asset Sec Corp RMBS Ser 2005-AP1		05/01/2014	Paydown		24,539	24,539	24,041	24,398		141		141		24,539				468	02/25/2035	1FM
65535V-HH-4	Nomura Asset Sec Corp RMBS Ser 2005-AP1		06/01/2014	Paydown		33,986	33,986	33,816	33,842		144		144		33,986				784	02/25/2035	1FM
65535V-US-5	Nomura Asset Sec Corp RMBS Ser 2006-AR2		06/25/2014	Paydown		15,588	15,588	7,558	7,558		8,030		8,030		15,588				34	04/25/2036	3FM
674599-CC-7	Occidental Petroleum Corp Sr Nt 3.125%		04/01/2014	Societe General		9,918,400	10,000,000	9,809,300	9,846,759		4,209		4,209		9,850,969		67,431	67,431	198,785	02/15/2022	1FE
674599-CE-3	Occidental Petroleum Corp Sr Nt 2.700%		04/01/2014	Societe General		1,893,140	2,000,000	1,893,520	1,898,555		2,438		2,438		1,900,993		(7,853)	(7,853)	34,350	02/15/2023	1FE
				Redemption 100.0000																	
67773#-AE-0	Ohio Valley Electric Corp Sr Nt 5.900%		06/15/2014			219,605	219,605	221,135	220,686		(1,081)		(1,081)		219,605				6,478	02/15/2026	2
				Redemption 100.0000																	
67773#-AF-7	Ohio Valley Electric Corp Sr Nt 5.900%		06/15/2014			55,305	55,305	55,305	55,305						55,305				1,632	02/15/2026	2
				Redemption 100.0000																	
67773#-AG-5	Ohio Valley Electric Corp Sr Nt 5.900%		06/15/2014			55,746	55,746	55,746	55,746						55,746				1,645	02/15/2026	2
				Redemption 100.0000																	
68210*-AC-7	Omega Leasing LLC Sr Nt 5.980% 07/12/1		04/12/2014			95,692	95,692	95,692	95,692						95,692				2,861	07/12/2016	1
				Redemption 100.0000																	
71976*-AA-9	Pickering-Norvan Associates CTL 7.850%		06/15/2014			40,034	40,034	42,796	40,258		(224)		(224)		40,034				1,327	11/15/2014	2
73316P-AF-7	Popular ABS Mtg Pass Thru Tr RMBS Ser 20		06/01/2014	Paydown		1,658,532	1,658,532	1,658,489	1,653,583		4,949		4,949		1,658,532				31,364	09/25/2034	1FM
				Redemption 100.0000																	
73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt		06/30/2014			162,000	162,000	163,190	162,417		(417)		(417)		162,000				4,779	12/31/2018	2
				Redemption 100.0000																	
73932#-AA-4	PowerMinn 9090 LLC Ser A Sr Sec Nt 7.1		04/15/2014			72,267	72,267	64,317	54,923	9,395	7,949		17,344		72,267				2,591	07/15/2027	6FE
74160M-BP-6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1		06/01/2014	Paydown		77,006	77,006	71,712	74,461		5		5		74,465		2,540	2,540	(2,697)	10/25/2033	1FM
74160M-KW-1	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A1		06/01/2014	Paydown		179,042	179,042	174,006	177,463		1,579		1,579		179,042				4,545	10/25/2035	2FM
743873-AY-7	Provident Funding Mtg Loan Tr RMBS Ser 2		06/25/2014	Paydown		243,412	243,412	243,108	243,159		253		253		243,412				(1,159)	05/25/2035	1FM
743917-B@-4	Prudential Ins Co of America CMBS Ser 19		06/01/2014	Paydown		89	89	93	89	1	(1)				89				4	12/01/2015	6*
				Morgan/JP/Securities -																	
74834L-AM-2	Quest Diagnostics Inc Gtd Nt 6.400% 07		06/18/2014	Bonds		981,524	865,000	1,010,432	983,174		(15,584)		(15,584)		967,590		13,934	13,934	54,130	07/01/2017	2FE
				Redemption 100.0000																	
74927#-AA-9	RB Investment Associates CTL 7.220% 12		06/15/2014			31,380	31,380	31,380	31,380						31,380				945	09/15/2028	2
74927U-AW-8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1 5		06/01/2014	Paydown		342,726	342,726	343,797	343,003		(277)		(277)		342,726				8,382	04/25/2035	3FM
749581-AJ-3	Residential Funding Mtg Sec I RMBS Ser 2		06/01/2014	Paydown		202,784	239,068	239,666	239,268		(3)		(3)		239,265		(36,481)	(36,481)	(13,233)	01/25/2037	4FM
74978A-AB-6	RAAC RMBS Ser 2007-SP1 Cl A2 0.502% 03		06/25/2014	Paydown		1,029,922	1,029,922	1,003,684	1,003,684						1,003,684		26,238	26,238	2,222	03/25/2037	1FM
75114R-AD-7	Residential Accredit Loans Inc RMBS Ser		06/25/2014	Paydown		152,070	118,150	86,292	86,292						86,292		65,779	65,779	259	04/25/2036	1FM
75115L-AA-5	Residential Accredit Loans Inc RMBS Ser		06/25/2014	Paydown		282,895	282,895	242,452	242,452						242,452		40,443	40,443	(3,674)	08/25/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
				Redemption 100.0000																	
755920-AF-2	Receipts on Corp Sec Tr ABS Coll Tr Ser		05/15/2014			36,252	36,252	41,170	37,606		(1,353)		(1,353)		36,252				1,156	05/15/2017	3AM
75970J-AB-2	Renaissance Home Equity Ln Tr RMBS Ser 2		06/25/2014	Paydown		123,725	123,725	110,427	110,427						110,427		13,299	13,299	201	04/25/2037	5FM
759950-AD-0	Renaissance Acceptance Mtg Crp RMBS Ser		06/25/2014	Paydown		232,084	232,084	232,084	232,084						232,084				1,725	06/25/2032	1FM
759950-DP-0	Renaissance Home Equity Ln Tr RMBS Ser 2		05/01/2014	Paydown		319,117	319,117	319,116	318,500		(20)		(20)		318,481		636	636	6,844	11/25/2034	5FM
759950-EL-8	Renaissance Home Equity Ln Tr RMBS Ser 2		06/01/2014	Paydown		82,043	82,043	82,043	81,819		224		224		82,043				1,704	02/25/2035	1FM
760985-2G-5	Residential Asset Mtg Prod Inc RMBS Ser		06/25/2014	Paydown		226,301	226,301	226,301	226,301						226,301				551	10/25/2031	1FM
760985-7F-2	Residential Asset Mtg Prod Inc RMBS Ser		06/01/2014	Paydown		48,854	51,616	31,051	31,051						31,051		17,803	17,803	1,154	07/25/2034	1FM
760985-M9-9	Residential Asset Mtg Prod Inc RMBS Ser		06/01/2014	Paydown		74,220	74,220	74,220	74,062		158		158		74,220				1,452	01/25/2034	1FM
760985-US-8	Residential Asset Mtg Prod Inc RMBS Ser		06/01/2014	Paydown		13,720	13,720	13,093	13,374		346		346		13,720				243	03/25/2033	1FM
760985-UX-7	Residential Asset Mtg Prod Inc RMBS Ser		06/01/2014	Paydown		312,906	312,906	299,167	311,000		1,905		1,905		312,906				6,828	05/25/2033	1FM
760985-WP-2	Residential Asset Mtg Prod Inc RMBS Ser		06/01/2014	Paydown		157,914	157,914	157,911	157,608		306		306		157,914				2,596	03/25/2033	1FM
760985-ZF-1	Residential Asset Mtg Prod Inc RMBS Ser		06/01/2014	Paydown		28,720	28,720	28,719	28,674		46		46		28,720				592	09/25/2033	1FM
76110H-3B-3	Residential Accredit Loans Inc RMBS Ser		06/01/2014	Paydown		118,919	118,919	108,029	108,029		10,890		10,890		118,919				2,848	04/25/2035	1FM
76110H-EU-9	Residential Accredit Loans Inc RMBS Ser		06/01/2014	Paydown		80,807	80,807	80,353	80,402		405		405		80,807				1,742	06/25/2033	1FM
76110H-JE-0	Residential Accredit Loans Inc RMBS Ser		04/01/2014	Paydown		24,327	24,327	24,570	24,251		76		76		24,327				446	09/25/2033	1FM
76110H-LP-2	Residential Accredit Loans Inc RMBS Ser		06/01/2014	Paydown		58,664	58,664	60,131	58,604		60		60		58,664				1,385	11/25/2033	1FM
76110H-UV-9	Residential Accredit Loans Inc RMBS Ser		06/01/2014	Paydown		212,704	212,704	205,459	206,947		5,757		5,757		212,704				4,952	06/25/2034	1FM
76110H-X9-5	Residential Accredit Loans Inc RMBS Ser		06/01/2014	Paydown		508,622	508,622	515,457	507,100		1,522		1,522		508,622				(16,709)	03/25/2035	3FM
76110W-MC-7	Residential Asset Sec Corp RMBS Ser 2001		06/01/2014	Paydown		14,428	14,428	14,425	14,402		26		26		14,428				357	09/25/2031	1FM
76110W-RQ-1	Residential Asset Sec Corp RMBS Ser 2003		06/01/2014	Paydown		194,258	194,258	194,153	193,846		412		412		194,258				3,082	05/25/2033	1FM
76111X-ZX-4	Residential Funding Mtg Sec I RMBS Ser 2		06/01/2014	Paydown			41,020	5,298	4,116	1,036	146		1,182		5,298		(5,298)	(5,298)	780	11/25/2035	6FM
76112B-SN-1	Residential Asset Mtg Products RMBS Ser		06/01/2014	Paydown		292,019	292,019	278,240	287,104		4,915		4,915		292,019				7,089	09/25/2034	1FM
76112B-SV-3	Residential Asset Mtg Products RMBS Ser		06/01/2014	Paydown		485,415	485,415	469,355	469,108		16,307		16,307		485,415				13,755	09/25/2034	1FM
76112F-AG-6	Residential Asset Sec Tr RMBS Ser 2006-A		06/01/2014	Paydown		34,210	92,498	64,994	64,531		463		463		64,994		(30,784)	(30,784)	(14,657)	06/25/2036	2FM
761143-AD-8	Residential Asset Sec Tr RMBS Ser 2007-A		06/01/2014	Paydown			253,321	185,281	185,281						185,281		(185,281)	(185,281)	5,509	09/25/2037	3FM
76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A		06/01/2014	Paydown		273,608	378,946	345,182	339,433		5,749		5,749		345,182		(71,574)	(71,574)	(15,622)	05/25/2037	3FM
				Redemption 100.0000																	
76126C-DE-9	RACERS Tr ABS Ser 1998-CCE-1 Cl A1 6.6		05/15/2014			135,688	135,688	133,015	134,818		869		869		135,688				4,495	05/15/2018	1
				Redemption 100.0000																	
76126C-GB-2	RACERS Tr ABS Ser 1999-24-S-CCE Cl A1		05/15/2014			160,973	160,973	149,449	157,378		3,595		3,595		160,973				5,332	05/15/2018	2
762009-BJ-6	Residential Funding Mtg Sec I RMBS Ser 2		06/01/2014	Paydown		216,377	251,534	173,470	173,470						173,470		42,907	42,907	(14,454)	06/25/2037	1FM
762009-BJ-6	Residential Funding Mtg Sec I RMBS Ser 2		06/01/2014	Paydown		288,503	335,378	334,579	334,421						334,421		(45,918)	(45,918)	(19,272)	06/25/2037	4FM
				Redemption 100.0000																	
78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2		06/01/2014			160,981	160,981	168,916	165,585		(4,605)		(4,605)		160,981				4,612	11/01/2026	2
785778-HD-6	SACO I Tr RMBS Ser 2005-6 Cl A 0.732%		06/25/2014	Paydown		169,374	169,374	163,571	161,443		7,932		7,932		169,374				41	09/25/2035	1FM
79548K-ZJ-0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19		06/01/2014	Paydown		2,124	2,124	2,142	2,115						2,115		9	9	59	06/25/2028	1FM
805564-HJ-3	Saxon Asset Securities Tr RMBS Ser 2000-		06/01/2014	Paydown		30,183	30,183	30,706	30,055		127		127		30,183				1,020	01/25/2032	1FM
805564-NM-9	Saxon Asset Securities Tr RMBS Ser 2003-		06/01/2014	Paydown		189,312	189,312	189,302	189,036		276		276		189,312				3,344	06/25/2032	1FM
81441P-CE-9	Security Natl Mtg Loan Tr RMBS Ser 2005-		06/01/2014	Paydown		213,435	213,435	213,405	212,780		655		655		213,435				4,426	02/25/2035	1FM
81744H-AD-5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2		06/01/2014	Paydown		459,827	459,827	433,438	433,438		26,389		26,389		459,827				4,597	02/20/2047	2FM
				Redemption 100.0000																	
832696-C*-7	Smucker /J M/ Co (The) Sr Nt 5.550% 04		04/01/2014			2,500,000	2,500,000	2,475,130	2,484,612		15,388		15,388		2,500,000				69,375	04/01/2022	2
83611P-AP-6	Soundview Home Eq Loan Tr RMBS Ser 2001-		05/01/2014	Paydown		9,038	9,038	9,148	9,092		(54)		(54)		9,038				196	03/25/2030	1FM
84751P-LP-2	Specialty Underw & Residen Fin RMBS Ser		06/01/2014	Paydown		9,804	9,804	7,371	7,371		2,433		2,433		9,804				104	02/25/2037	5FM
85171V-AA-3	Springleaf Mtg Ln Tr RMBS Ser 2012-1A Cl		06/01/2014	Paydown		1,118,068	1,118,068	1,141,128	1,136,558		(18,490)		(18,490)		1,118,068				12,739	09/25/2057	1FM
				Redemption 100.0000																	
85231C-AB-1	St Louis Fed Office Bldg Tr CTL GSA Gtd		06/15/2014			96,582	96,582	96,582	96,582						96,582				2,123	01/13/2019	1
				Redemption 100.0000																	
861832-A#-0	Stonehenge Cap Fund NY LLC ABS Sr Struct		06/15/2014			8,768	8,768	8,768	8,768						8,768				369	12/15/2016	1
863576-AC-8	Structured Asset Sec Corp RMBS Ser 2005-		06/01/2014	Paydown		97,353	97,353	98,071	97,781		(429)		(429)		97,353				2,280	04/25/2035	3FM
863576-BF-0	Structured Asset Sec Corp RMBS Ser 2005-		06/01/2014	Paydown		670,965	670,965	675,053	667,824		4,908		4,908		672,732		(1,768)	(1,768)	17,183	05/25/2035	1FM
863576-CJ-1	Structured Asset Sec Corp RMBS Ser 2005-		06/01/2014	Paydown		640,905	640,905	625,891	621,423		19,482		19,482		640,905				14,880	05/25/2035	1FM
863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004		06/01/2014	Paydown		25,228	25,228	25,445	25,305		(77)		(77)		25,228				277	10/25/2034	1FM
86359A-QK-2	Structured Asset Sec Corp RMBS Ser 2003-		06/01/2014	Paydown		70,790	70,790	70,746	70,686		104		104		70,790				1,581	04/25/2033	1FM
86359B-5U-1	Structured Asset Sec Corp RMBS Ser 2005-		06/01/2014	Paydown		46,796	46,796	35,579	35,579						35,579		11,218	11,218	1,062	03/25/2035	1FM
86359B-5U-1	Structured Asset Sec Corp RMBS Ser 2005-		06/01/2014	Paydown		46,796	46,796	48,025	47,796						47,796		(1,000)	(1,000)	1,062	03/25/2035	3FM
86359B-G3-9	Structured Asset Sec Corp RMBS Ser 2004-		06/01/2014	Paydown		430,202	430,202	430,001	429,221		981		981		430,202				8,081	10/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86359B-JU-6	Structured Asset Sec Corp RMBS Ser 2004-		06/01/2014	Paydown		55,757	55,757	55,749	55,670		87		87		55,757				1,219	03/25/2034	1FM
86359B-MK-4	Structured Asset Sec Corp RMBS Ser 2004-		06/01/2014	Paydown		37,501	37,501	36,259	36,485		1,017		1,017		37,501				879	03/25/2034	5FM
86359B-WR-8	Structured Asset Sec Corp RMBS Ser 2004-		06/01/2014	Paydown		48,678	48,678	48,997	48,753		(75)		(75)		48,678				528	07/25/2034	1FM
86359B-XL-0	Structured Asset Sec Corp RMBS Ser 2004-		06/01/2014	Paydown		62,725	62,725	61,307	61,583		1,143		1,143		62,725				1,416	08/25/2034	1FM
86359B-ZG-9	Structured Asset Sec Corp RMBS Ser 2004-		06/01/2014	Paydown		328,489	328,489	328,387	327,670		819		819		328,489				6,961	09/25/2034	1FM
86359B-ZS-3	Structured Asset Sec Corp RMBS Ser 2004-		06/01/2014	Paydown		287,150	287,150	291,277	289,804		(2,655)		(2,655)		287,150				7,448	09/25/2034	2FM
86359D-FQ-5	Structured Asset Sec Corp RMBS Ser 2005-		06/01/2014	Paydown		196,219	196,219	198,335	197,587		(1,368)		(1,368)		196,219				5,456	06/25/2035	3FM
86359D-GQ-4	Structured Asset Sec Corp RMBS Ser 2005-		06/01/2014	Paydown		133,796	133,796	134,188	133,587		208		208		133,796				3,211	12/25/2034	1FM
86361Q-AG-9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1		05/01/2014	Paydown			201,628	140,102	140,102						140,102		(140,102)	(140,102)	6,078	11/25/2036	1FM
86363A-AA-5	Structured Asset Sec Corp RMBS Ser 2006-		06/25/2014	Paydown		102,992	102,992	20,415	20,415		82,577		82,577		102,992				217	01/25/2037	5FM
				Redemption 100.0000																	
88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt		06/30/2014			159,276	159,276	159,276	159,276						159,276				4,878	03/30/2023	2
88732J-AR-9	Time Warner Cable Inc Co Gtd Nt 7.500%		04/01/2014	Maturity		12,000,000	12,000,000	11,944,080	11,996,732		3,268		3,268		12,000,000				450,000	04/01/2014	2FE
				Redemption 100.0000																	
89655M-AA-0	Trinity Rail Leasing I LLC LBASS ETC 6		06/20/2014			265,176	265,176	265,176	265,176						265,176				7,210	04/20/2020	1FE
89655V-AA-0	Trinity Rail Leasing I LLC ABS Ser 2003-		06/12/2014	Paydown		64,068	64,068	64,068	64,068						64,068				1,506	10/12/2026	1FE
90211E-AF-2	Asset Backed Funding Ctf RMBS Ser 01-AQ1		05/01/2014	Paydown		5,297	5,297	5,287	5,282		16		16		5,297				138	11/20/2030	1FM
				Redemption 100.0000																	
90216#-AA-5	Oakbrook Properties LLC CTL 8.620% 09/		06/15/2014			68,479	68,479	68,479	68,479						68,479				1,996	09/15/2018	1
				Redemption 100.0000																	
90346Y-AB-5	US Shipping Corp Term Ln Nt 1 9.000% 0		05/06/2014			72,730	72,730	72,003	72,075		655		655		72,730				2,291	04/26/2018	4FE
				Redemption 100.0000																	
90781#-AH-5	Union Pacific RR ABS PTC Ser 2009-2 4.		05/16/2014			6,245	6,245	6,245	6,245						6,245				29,322	08/27/2017	1
				Redemption 100.0000																	
908594-A*-5	Union Tank Car Co ABS Sr Sec Nt 6.820%		06/01/2014			461,834	461,834	461,834	461,834						461,834				15,749	06/01/2016	1
				Redemption 100.0000																	
91530#-AA-2	UPenn Building Lease Fin Trust CTL 5.6		06/15/2014			91,542	91,542	91,542	91,542						91,542				2,157	10/15/2024	1
				Redemption 100.0000																	
91737#-AA-3	United States Govt SS Ls FinTr CTL GSA G		06/15/2014			1,075,258	1,075,258	1,072,082	1,074,014		1,244		1,244		1,075,258				21,086	11/15/2018	1
				Redemption 100.0000																	
91740#-AA-8	United States of America BIA-2 CTL Alber		06/15/2014			317,144	317,144	317,144	317,144						317,144				7,616	10/15/2025	1
				Redemption 100.0000																	
91741@-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls		06/15/2014			146,573	146,573	146,573	146,573						146,573				3,300	12/15/2026	1
				Redemption 100.0000																	
91802M-AA-8	Utility Contract Funding LLC Nt 7.944%		04/01/2014			597,401	597,401	597,072	597,285		116		116		597,401				23,729	10/01/2016	2FE
				Redemption 100.0000																	
91821*-AA-4	Veteran Affairs Crown Point CTL Ls Fin T		06/15/2014			113,560	113,560	113,560	113,560						113,560				2,661	07/15/2031	1
				Redemption 100.0000																	
91847*-AA-4	VA Evansville IN CTL Ls Fin Tr 4.950%		06/14/2014			186,916	186,916	186,916	186,916						186,916				3,857	10/14/2031	1
				Redemption 100.0000																	
91849@-AA-0	VA Wash Diener Bldg US Gov CTL Nt 4.17		06/15/2014			14,561	14,561	14,561	14,561						14,561				257	04/15/2032	1
91913Y-AK-6	Valero Energy Corp Sr Nt 4.750% 04/01/		04/01/2014	Maturity		4,520,000	4,520,000	4,683,308	4,530,904		(10,904)		(10,904)		4,520,000				107,350	04/01/2014	2FE
92553P-AE-2	Viacom Inc Nt 4.375% 09/15/14		04/03/2014	Call 101.7729		6,106,373	6,000,000	5,965,830	5,994,814		111,559		111,559		6,106,373				144,375	09/15/2014	2FE
				Redemption 100.0000																	
92851@-AA-3	Vivendi SPC Tr CTL 6.630% 04/15/22		06/15/2014			40,610	40,610	40,610	40,610						40,610				1,123	04/15/2022	2
929227-N8-5	Washington Mutual Mtg RMBS Ser 2003-S2 C		06/01/2014	Paydown		64,930	64,930	63,145	64,324		606		606		64,930				1,292	05/25/2018	1FM
92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10		06/01/2014	Paydown		540,428	540,428	532,448	535,794		4,634		4,634		540,428				5,315	10/25/2033	1FM
92922F-RF-7	Washington Mutual Mtg RMBS Ser 2004-CB1		06/01/2014	Paydown		170,688	170,688	163,007	164,999		5,690		5,690		170,688				3,989	06/25/2034	1FM
92923W-AA-8	WHC-IRS Tr ABS PTC Ser 1993 6.980% 05/		05/15/2014	Paydown		73,819	73,819	73,819	73,819						73,819				2,576	05/15/2015	1FE
				Wachovia Capital Markets																	
92924S-AB-4	Westfield Group Sr Nt 5.700% 10/01/16		05/27/2014	Inc		13,298,640	12,000,000	13,789,920	13,344,447		(196,373)		(196,373)		13,148,074		150,566	150,566	454,100	10/01/2016	1FE
92926U-AD-3	Washington Mutual Mtg RMBS Ser 2007-HY2		05/01/2014	Paydown		107,050	196,849	186,064	186,064						186,064		(79,014)	(79,014)	1,856	11/25/2036	2FM
931142-CQ-4	Wal-Mart Stores Inc Sr Nt 3.200% 05/15		05/15/2014	Maturity		12,000,000	12,000,000	12,007,040	12,000,560		(560)		(560)		12,000,000				192,000	05/15/2014	1FE
933634-AJ-6	Washington Mtg PTC RMBS Ser 2007-HY3 CI		06/01/2014	Paydown		516,344	516,344	429,580	429,580		86,764		86,764		516,344				5,484	03/25/2037	1FM
93363P-AA-8	Washington Mutual Mtg RMBS Ser 2006-AR14		06/01/2014	Paydown		19,730	26,063	23,915	23,758		157		157		23,915		(4,185)	(4,185)	260	11/25/2036	1FM
939336-2H-5	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2014	Paydown		492,310	492,310	495,772	494,519		(2,209)		(2,209)		492,310				11,646	03/25/2035	3FM
939336-2J-6	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2014	Paydown		311,193	311,193	313,916	312,811		(1,618)		(1,618)		311,193				7,238	03/25/2035	3FM
939336-3H-4	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2014	Paydown		309,074	309,074	308,841	308,841		233		233		309,074				6,927	04/25/2035	3FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
939336-4Y-6	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2014	Paydown		614,070	614,070	609,206	602,991		11,079		11,079		614,070				16,727	05/25/2035	3FM
939336-6F-5	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2014	Paydown		547,278	547,278	549,154	548,623		(1,345)		(1,345)		547,278				12,374	06/25/2035	3FM
939336-6U-2	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2014	Paydown		130,673	130,673	131,020	130,821		(148)		(148)		130,673				3,105	06/25/2035	3FM
939344-AR-8	Washington Mutual Alt Ln Tr RMBS Ser 200		06/01/2014	Paydown		71,341	105,781	83,253	83,253						83,253		(11,912)	(11,912)	2,156	05/25/2036	4FM
93934F-BQ-4	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2014	Paydown		417,457	452,138	402,368	402,368						402,368		15,089	15,089	10,376	08/25/2035	1FM
93934F-CM-2	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2014	Paydown		35,176	44,174	44,533	44,420		(2,911)		(2,911)		41,509		(6,333)	(6,333)	1,015	10/25/2035	4FM
93934F-HW-5	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2014	Paydown		17,083	31,191	30,777	30,831		3		3		30,834		(13,751)	(13,751)	710	01/25/2036	5FM
93934F-KZ-4	Washington Mutual MSC Mtg PT RMBS Ser 20		06/01/2014	Paydown		486,616	583,152	488,244	488,244						488,244		(1,628)	(1,628)	14,357	02/25/2036	1FM
93935G-AG-4	Washington Mutual Alt Ln Tr RMBS Ser 200		06/01/2014	Paydown		39,761	39,761	35,388	35,388		4,374		4,374		39,761				1,109	11/25/2034	1FM
93935G-AG-4	Washington Mutual Alt Ln Tr RMBS Ser 200		06/01/2014	Paydown		59,642	59,642	60,537	60,500		(857)		(857)		59,642				1,663	11/25/2034	2FM
93935H-AJ-6	Washington Mutual Alt Ln Tr RMBS Ser 200		06/01/2014	Paydown		204,855	204,855	140,588	140,588		64,266		64,266		204,855				3,278	09/25/2036	1FM
942683-AG-8	Watson Pharmaceuticals Inc Sr Nt 1.875		06/18/2014	Morgan Stanley & Co Inc Redemption 100.0000		9,345,833	9,290,000	9,424,705	9,395,063		(12,956)		(12,956)		9,382,107		(36,274)	(36,274)	126,770	10/01/2017	2FE
949483-AB-7	WellesStreetLP USPostalCtf GSA CTL Parti		05/15/2014	Redemption 100.0000		53,910	53,910	53,910	53,910						53,910				1,935	11/15/2019	1
94978#-AT-4	Wells Fargo Bank Northwest NA CTL Ser 20		06/01/2014	Redemption 100.0000		12,841	12,841	12,841	12,841						12,841				355	08/01/2027	2
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA L		06/15/2014	Redemption 100.0000		79,585	79,585	83,325	82,281		(2,696)		(2,696)		79,585				2,449	05/15/2032	1
94978#-AX-5	Wells Fargo Bank Northwest NA CTL CVS Co		06/10/2014	Redemption 100.0000		21,597	21,597	21,597	21,597						21,597				598	10/10/2024	2
94978#-BC-0	Wells Fargo Bank Northwest NA CTL 6.59		06/01/2014			126,822	126,822	126,822	126,822						126,822				3,490	11/01/2022	2
94980G-AK-7	Wells Fargo Home Equity Tr RMBS Ser 2004		06/01/2014	Paydown		372,870	372,870	364,163	365,212		7,659		7,659		372,870				7,790	05/25/2034	1FM
94981Q-AJ-7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		06/01/2014	Paydown		848,440	848,440	730,454	757,106		91,334		91,334		848,440				10,027	10/25/2035	1FM
94982B-AC-4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		06/01/2014	Paydown		391,529	391,529	403,397	403,202		(11,673)		(11,673)		391,529				4,237	06/25/2035	1FM
94982F-AE-1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		06/01/2014	Paydown		687,952	687,952	686,877	686,037		1,914		1,914		687,952				16,958	04/25/2035	1FM
94982G-AC-3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		06/01/2014	Paydown		267,253	267,253	271,262	268,262		(1,009)		(1,009)		267,253				6,189	05/25/2035	1FM
94983B-AM-1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		06/01/2014	Paydown		734,634	734,634	698,361	706,925		27,708		27,708		734,634				17,500	04/25/2036	1FM
961068-AE-9	Westmoreland Mining LLC Sr Sec Nt 8.02		05/28/2014	Call 114.3424 Redemption 100.0000		7,409,385	6,480,000	6,480,000	6,480,000		929,385		929,385		7,409,385				213,645	03/31/2018	3
96928#-AC-7	William Blair CTL CTL PTC Ser 2004-1 7		06/25/2014	Redemption 100.0000		205,011	205,011	231,594	216,949		(11,939)		(11,939)		205,011				6,564	01/25/2023	2
96928*-EA-1	William Blair CTL CTL PTC Ser 2011-G 6		06/15/2014			27,500	27,500	27,500	27,500						27,500				735	01/15/2032	2
976656-CA-4	Wisconsin Electric Power Co Nt 6.000%		04/01/2014	Maturity Redemption 100.0000		2,000,000	2,000,000	2,000,840	2,000,044		(44)		(44)		2,000,000				60,000	04/01/2014	1FE
C9536D-AD-4	Vantage Pipeline Term Ln Nt 1 4.000% 0		06/30/2014	Redemption 100.0000		26,759	26,759	26,626	26,631		129		129		26,759				538	08/19/2020	3FE
G9270#-AA-1	Village Roadshow Pictures Term Ln A2 5		04/25/2014	Redemption 100.0000		25,000	25,000	24,750	24,798		202		202		25,000				603	11/21/2017	2Z
L7601F-AC-5	Pinnacle Acquistion (Paradigm) Term Ln C		06/30/2014	Redemption 100.0000		97,786	97,786	96,464	96,619		1,167		1,167		97,786				1,387	07/30/2019	4Z
46294*-AB-4	Iron Ore Company of Canada Sr Sec Nt 6	I	04/30/2014			888,889	888,889	888,889	888,889						888,889				29,333	10/31/2017	2
564905-C#-2	Maple Leaf Foods Inc Sr Nt 5.210% 01/0	A	04/14/2014	Call 115.3280		34,598,400	30,000,000	30,000,000	30,000,000		4,598,400		4,598,400		34,598,400				1,501,950	01/04/2021	2
73755L-AE-7	Potash Corp Saskatchewan Inc Sr Nt 5.2	I	04/07/2014	Call 100.4970		11,557,155	11,500,000	12,619,615	11,645,761		(88,606)		(88,606)		11,557,155				238,146	05/15/2014	1FE
89153U-AE-1	Total Capital Canada Ltd Sr Nt 1.450%	A	05/27/2014	UBS Warburg London Redemption 100.0000		9,541,515	9,500,000	9,490,880	9,492,573		736		736		9,493,310		48,205	48,205	120,531	01/15/2018	1FE
C9413P-AP-8	Valeant Pharmaceuticals Inc Term Ln B Nt	A	06/30/2014			23,047	23,047	22,701	22,717		329		329		23,047				675	08/06/2020	3FE
034863-AA-8	Anglo American Capital Co Gtd Nt 9.375	R	04/08/2014	Maturity		21,350,000	21,350,000	25,274,750	21,602,306		(252,306)		(252,306)		21,350,000				1,000,781	04/08/2014	2FE
03938L-AT-1	ArcelorMittal Sr Nt 3.750% 03/01/16	R	06/12/2014	Various		19,802,050	19,130,000	19,063,557	19,099,254		6,039		6,039		19,105,293		696,757	696,757	631,143	03/01/2016	3FE
05279#-AE-9	Autoliv ASP Inc Gtd Sr Nt Ser A 2.840%	F	04/30/2014	Basis Adjustment		52,947	17,000,000	52,947							52,947					04/23/2019	1Z
055451-AG-3	BHP Billiton Fin USA Ltd Co Gtd Nt 5.5	R	04/01/2014	Maturity		45,000,000	45,000,000	45,193,510	45,010,724		(10,724)		(10,724)		45,000,000				1,237,500	04/01/2014	1FE
055650-BL-1	BP Capital Markets PLC Co Gtd Nt 3.625	R	05/08/2014	Maturity Redemption 100.0000		20,000,000	20,000,000	19,916,100	19,993,564		6,436		6,436		20,000,000				362,500	05/08/2014	1FE
12657@-AA-7	Calittum I CTL Nt 4.130% 04/01/27	R	04/01/2014			258,446	258,446	258,446	258,446						258,446				5,337	04/01/2027	1
449840-AC-4	I-Preferred Term Sec Ltd ABS Sr Nt FxToF	R	05/22/2014	Paydown		3,573,960	3,573,960	3,519,789	3,519,789		54,171		54,171		3,573,960				25,845	05/22/2033	1FE
44984S-AL-0	I-Preferred Term Sec Ltd ABS Sr Nt Ser A	R	05/05/2014	Paydown		636,723	636,723	634,176	636,689		34		34		636,723				4,278	11/05/2033	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
				Redemption 100.0000																	
456866-AL-6	Ingersoll-Rand Co Deb 7.200% 06/01/25	R	06/01/2014			149,000	149,000	146,778	147,972		1,028		1,028		149,000				5,364	06/01/2025	2FE
6325C0-CB-5	National Australia Bank Sr Nt 2.250% 0	R	04/11/2014	Maturity		10,000,000	10,000,000	9,983,000	9,998,398		1,602		1,602		10,000,000				112,500	04/11/2014	1FE
652454-AB-5	Newport Waves CDO CDO Ser 2007-5A Cl A3L	R	06/20/2014	Paydown		10,000,000	10,000,000	9,050,000	9,928,029		71,971		71,971		10,000,000				47,518	06/20/2014	4AM
686194-A#-8	Oriflame Cosmetics SA Sr Nt 6.490% 04/	F	06/27/2014	Tax Free Exchange		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,335,858	04/20/2020	2
686194-B#-7	Oriflame Cosmetics SA Sr Nt Ser C 5.46	F	06/27/2014	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				260,867	07/13/2021	2
686194-C*-0	Oriflame Cosmetics SA Sr Nt Ser D 5.61	F	06/27/2014	Tax Free Exchange		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				804,100	07/13/2023	2
74041A-AA-1	Preferred Term Sec XIII ABS Flt Rt Nt Se	R	06/24/2014	Paydown		1,449,054	1,449,054	1,123,017	1,134,579		314,475		314,475		1,449,054				5,777	03/24/2034	1FE
74041A-AG-8	Preferred Term Sec XIII ABS Nt Fx-to-Flt	R	06/24/2014	Paydown		51,408	51,408	27,531	3,496	24,035	23,878		47,913		51,408				470	03/24/2034	6FE
74041W-AA-3	Preferred Term Sec XI ABS Sec Nt 0.882	R	06/24/2014	Paydown		2,727,946	2,727,946	2,045,959	2,070,773		657,173		657,173		2,727,946				12,254	09/24/2033	1FE
74042E-AC-8	Preferred Term Sec Ltd ABS Mezz Nt Cl B	R	06/23/2014	Paydown		1,280	1,280	950	15	935	330		1,265		1,280				3	06/23/2035	6FE
74042H-AA-5	Preferred Term Sec Ltd ABS XIX Flt Rt Nt	R	06/23/2014	Paydown		8,463	8,463	5,078	5,238		3,225		3,225		8,463				25	12/22/2035	1FE
74042H-AC-1	Preferred Term Sec Ltd ABS XIX Nt Cl B P	R	06/23/2014	Paydown		167,446	167,446	167,496	167,122		325		325		167,446				353	12/22/2035	5AM
74042M-AA-4	Preferred Term Sec Ltd ABS XXII Nt Cl A-	R	06/23/2014	Paydown		44,155	44,155	44,155	44,155						44,155				129	09/22/2036	1FE
74042T-AC-5	Preferred Term Sec Ltd XXVII ABS Nt Cl A	R	06/23/2014	Paydown		142,555	142,555	127,812	127,812		14,743		14,743		142,555				460	12/22/2037	1AM
74042W-AB-0	Preferred Term Sec Ltd XVIII ABS Nt Cl A	R	06/23/2014	Paydown		38,911	38,911	34,625	34,625		4,286		4,286		38,911				141	09/23/2035	1AM
74042W-AC-8	Preferred Term Sec Ltd XVIII ABS Nt Cl B	R	06/23/2014	Paydown		157,668	157,668	158,378	10,674	147,042	(48)		146,994		157,668				788	09/23/2035	6FE
74043A-AD-3	Preferred Term Sec Ltd ABS XXIII Nt Cl A	R	06/23/2014	Paydown		324	324	309	312		12		12		324				1	12/22/2036	1FE
741382-AA-3	Preferred Term Sec Ltd XV ABS Combo Nt P	R	06/26/2014	Paydown		1,993	1,993	1,142	1,142		852		852		1,993				5	09/26/2034	1FE
				Redemption 100.0000																	
775371-AG-2	Rohm & Haas Co Amortzg Deb 9.800% 04/1	R	04/15/2014			328,750	328,750	334,183	330,382		(1,632)		(1,632)		328,750				16,109	04/15/2020	2FE
				Wachovia Capital Markets																	
801060-AB-0	Sanofi Sr Nt 1.250% 04/10/18	R	05/19/2014	Inc		9,882,500	10,000,000	9,956,100	9,962,315		3,323		3,323		9,965,638		(83,138)	(83,138)	77,083	04/10/2018	1FE
				Redemption 100.0000																	
83363R-AA-5	Sociedad Concesionaria Auto Sr Nt 6.22	R	06/15/2014			100,000	100,000	100,000	100,000						100,000				3,112	12/15/2026	2FE
85771S-AB-2	StatoilHydro ASA Nt 3.875% 04/15/14	R	04/15/2014	Maturity		9,000,000	9,000,000	8,997,130	8,999,806		194		194		9,000,000				174,375	04/15/2014	1FE
922501-AA-9	Vega Container Vessel PLC ABS Ser 2006-1	R	05/10/2014	Paydown		702,076	702,076	347,612	347,612		354,464		354,464		702,076				19,525	02/10/2021	1AM
92719T-AA-3	Vinacasa CLO Ltd CLO Ser2008-1A CID JrNt	R	04/14/2014	Paydown		1,287,145	1,287,145				1,287,145		1,287,145		1,287,145				8,364	10/14/2015	6
D2736#-AL-3	Fritz Draxlmaier GMBH & Co KG Sr Nt Ser	F	04/30/2014	Basis Adjustment		90,864	12,000,000	90,864							90,864					04/02/2019	2Z
G0977#-AA-6	Belron UK Ltd Sr Nt 5.680% 04/24/14	F	04/24/2014	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				426,000	04/24/2014	2
				Redemption 100.0000																	
G1981@-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt 4.850	F	06/01/2014			320,179	320,179	320,179	320,179						320,179				7,764	03/01/2019	1
				Redemption 100.0000																	
L8038*-AA-4	SBM Baleia Priv Pl Nt 5.500% 09/15/27	F	06/16/2014			185,600	185,600	185,600	185,600						185,600				5,104	09/15/2027	2FE
				Redemption 100.0000																	
N6777#-AE-9	Overseas Assistance Fin BV Sr Nt 6.400	F	04/29/2014			500,000	500,000	500,000	500,000						500,000				16,000	10/29/2014	2FE
Q2688#-AB-9	Commonwealth Managed Inv Ltd Sr Nt 5.5	F	04/16/2014	Call 107.8943		5,394,714	5,000,000	5,000,000	5,000,000		394,714		394,714		5,394,714				87,241	12/22/2015	1
				Redemption 100.0000																	
Q3930A-AC-2	FMG (Fortescue Metals) Resrcs Term Ln Nt	R	06/30/2014			20,000	20,000	19,950	19,951		49		49		20,000				507	06/30/2019	2FE
X4478#-AA-3	Kesko OYJ Sr Nt 6.080% 06/10/14	F	06/10/2014	Maturity		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				273,600	06/10/2014	3
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						648,625,262	670,653,102	642,459,006	614,788,243	319,981	12,178,510	2,035	12,496,456	(55,517)	647,498,505	55,636	1,126,759	1,182,395	17,454,529	XXX	XXX
8399997. Total - Bonds - Part 4						733,155,001	755,182,841	727,315,218	697,250,117	319,981	11,946,603	2,035	12,264,549	(55,517)	732,028,244	55,636	1,126,759	1,182,395	19,366,067	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						733,155,001	755,182,841	727,315,218	697,250,117	319,981	11,946,603	2,035	12,264,549	(55,517)	732,028,244	55,636	1,126,759	1,182,395	19,366,067	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX													XXX	XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX	XXX
9999999 - Totals						733,155,001	XXX	727,315,218	697,250,117	319,981	11,946,603	2,035	12,264,549	(55,517)	732,028,244	55,636	1,126,759	1,182,395	19,366,067	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	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 Quarter-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 SPXTSAA$1	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	10/15/2013	09/30/2014		7,728,266	1683.01	125,727			219,114		219,114	47,058						003
S&P500 Index CALL Spread (SPX) Options SPXTSAA$1	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	10/15/2013	09/30/2014		8,132,093	1641.21	309,523			547,370		547,370	117,398						003
S&P500 Index CALL Spread (SPX) Options SPXTSAA$1	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	10/15/2013	09/30/2014		60,871,238	1681.55	1,226,598			2,186,853		2,186,853	482,434						003
S&P500 Index CALL Spread (SPX) Options SAPINDE$X	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	01/14/2014	12/31/2014		13,006,753	1698.61	74,249			89,522		89,522	15,273						003
S&P500 Index CALL Spread (SPX) Options SAPINDE$X	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	01/14/2014	12/31/2014		12,968,078	1744.66	490,281			695,129		695,129	204,848						003
S&P500 Index CALL Spread (SPX) Options SAPINDE$X	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	01/14/2014	12/31/2014		60,987,009	1848.36	1,085,504			1,700,939		1,700,939	615,435						003
S&P500 Index CALL Spread (SPX) Options SPXTSAA$1	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/15/2014	03/31/2015		10,300,323	1795.95	32,631			39,432		39,432	6,801						003
S&P500 Index CALL Spread (SPX) Options SPXTSAA$1	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/15/2014	03/31/2015		10,960,430	1838.43	243,729			353,885		353,885	110,156						003
S&P500 Index CALL Spread (SPX) Options SPXTSAA$1	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/15/2014	03/31/2015		58,610,014	1872.34	962,766			1,457,969		1,457,969	495,203						003
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,661,848	2,889,161		7,290,213	XXX	7,290,213	2,094,606					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 G5GSEF7VJP5I70UK5573	02/02/2010	12/31/2015		17,821,179	1135.85	1,374,535			15,112		15,112	(37,323)						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 G5GSEF7VJP5I70UK5573	02/02/2010	12/31/2015		25,726,794	1021.74	1,432,956			7,383		7,383	(24,908)						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		90,242,307	1054.221	3,860,500			8,283		8,283	(69,567)						003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-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		13,536,346	1355.427	1,149,525			29,666		29,666	(63,770)						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		18,048,461	1656.633	2,603,900			259,893		259,893	(241,699)						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		18,048,461	1957.839	3,996,200			994,044		994,044	(436,559)						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		22,560,577	2259.045	7,078,500			3,091,048		3,091,048	(680,455)						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			20,010,660		20,010,660	1,243,170						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			26,251,388		26,251,388	(619,073)						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			29,758,984		29,758,984	253,477						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			43,018,912		43,018,912	3,189,932						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			15,823,052		15,823,052	1,133,218						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			15,457,638		15,457,638	619,310						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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			19,008,561		19,008,561	863,498						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	07/19/2011	06/30/2021		154,848,531	1	28,322,626			19,605,923		19,605,923	381,332						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			20,498,041		20,498,041	684,778						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			30,129,143		30,129,143	1,841,592						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			24,278,813		24,278,813	2,446,259						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			19,152,262		19,152,262	(5,838,018)						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			13,308,849		13,308,849	2,228,803						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		208,117,619	1500	18,499,061			815,039		815,039	(2,822,656)						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		512,208,099	1520	54,811,516			6,154,810		6,154,810	(9,220,098)						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		226,357,559	1555	19,883,063			693,866		693,866	(3,788,862)						003
Equity Basket Options PUT - Sellback Options SAPINDESX	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/12/2014	04/13/2015		247,673,100	1745		8,666,209		5,750,945		5,750,945	(2,915,264)						003
Equity Basket Options PUT - Sellback Options SAPINDESX	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/12/2014	04/12/2016		338,827,716	1745		21,955,534		18,393,514		18,393,514	(3,562,020)						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		3,542,156	989.596	147,607			4		4	(1,074)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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		2,992,897	1238.049	196,010			89		89	(3,706)						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		3,426,220	1167.71	198,536			65		65	(2,998)						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		3,660,220	1065.8	189,166			28		28	(5,138)						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		51,310	989.596	2,156						(15)						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		220,532	1167.71	12,887			5		5	(194)						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		27,819	1238.049	1,838			1		1	(35)						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		105,362	1065.8	5,491			1		1	(148)						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		6,771,523	837.534	184,507			10		10	(764)						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		4,050,384	1050.042	163,882			262		262	(3,763)						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		3,555,077	1259.937	204,730			1,115		1,115	(9,530)						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		3,634,185	1313.842	228,059			1,639		1,639	(12,331)						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		5,257,611	855.281	175,436			26		26	(4,125)						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		4,301,333	1157.517	265,810			951		951	(16,080)						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		1,770,162	837.534	48,232			3		3	(165)						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		57,094	1050.042	2,310			4		4	(53)						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		58,717	1259.937	3,381			19		19	(152)						003

SCHEDULE DB - PART A - SECTION 1

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

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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		795,008	1313.842	49,890			356		356	(2,510)						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		128,866	855.281	4,300			1		1	(101)						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		87,759	1157.517	5,423			19		19	(328)						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		3,006,993	1160.88	159,306			3,246		3,246	(16,351)						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		3,700,914	844.5	104,180			483		483	(5,599)						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		154,858	1160.88	8,204			167		167	(842)						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		256,790	844.5	7,229			33		33	(389)						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		3,626,632	1366.6	259,062			6,668		6,668	(21,033)						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		4,180,094	1289.1	264,123			5,047		5,047	(18,064)						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		4,082,301	1056.5	171,714			1,251		1,251	(6,721)						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		7,567,447	842.7	205,090			194		194	(1,987)						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		20,807	1366.6	1,486			39		39	(124)						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		35,372	1289.1	2,235			42		42	(154)						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		33,291	1056.5	1,400			12		12	(54)						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		31,210	842.7	846			1		1	(8)						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		10,375,579	859.97	340,868			768		768	(6,350)						003

SCHEDULE DB - PART A - SECTION 1

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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		5,526,941	1078.17	272,987			4,972		4,972	(14,409)						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		5,423,156	1324.04	398,103			15,560		15,560	(34,898)						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		4,793,646	1376.98	380,863			17,728		17,728	(37,616)						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		4,521,702	862.47	159,671			1,715		1,715	(8,556)						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		3,860,653	1130.47	230,815			8,452		8,452	(20,905)						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		4,900,575	1221.74	396,050			27,520		27,520	(42,773)						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		5,876,770	854.88	240,260			6,843		6,844	(13,259)						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		5,037,335	1097.96	245,320			9,337		9,337	(16,801)						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		10,070,509	875.75	337,203			2,951		2,951	(10,132)						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		5,372,325	1380.62	406,407			33,974		33,974	(45,659)						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		4,363,194	1463.03	375,782			37,409		37,409	(47,655)						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		3,483,819	1264.39	263,778			49,727		49,727	(45,578)						003
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/27/2006	06/30/2016		2,363,657	1609.32	218,828			66,132		66,132	(45,600)						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		4,999,424	1425.95	344,920			68,862		68,862	(70,797)						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		3,166,889	1259.31	197,039			53,671		53,671	(41,605)						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		2,434,379	1633.25	206,599			82,978		82,978	(51,751)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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		3,006,874	1440.1	189,774			51,318		51,318	(46,908)						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		2,380,248	1354.75	166,355			60,446		60,446	(44,205)						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		1,196,705	1724.98	112,033			57,920		57,920	(31,311)						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		3,746,337	1523.33	241,592			99,769		99,769	(77,955)						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		2,861,838	1468.96	220,949			110,499		110,499	(68,964)						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		3,472,957	1606.56	324,369			133,316		133,316	(85,012)						003
S&P 400 Index PUT Options (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	07/26/2007	06/30/2017		3,116,315	1548.91	352,136			159,887		159,887	(87,296)						003
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	07/26/2007	06/30/2017		4,054,370	1691.86	312,565			222,881		222,881	(117,802)						003
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	11/05/2007	09/30/2014		44,932,755	1496.18	3,517,997			5,176		5,176	(277,416)						003
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	01/30/2008	12/31/2014		36,951,694	1530.14	4,322,076			58,363		58,363	(448,136)						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		15,823,640	1427.25	1,433,337			12,789		12,789	(94,530)						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		26,721,570	1438.08	2,718,176			39,988		39,988	(206,340)						003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
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	12/31/2008	03/31/2038		201,281,040	1233.18	14,450,000			10,081,811		10,081,811	(227,097)						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		6,113,658	1492.19	586,408			30,260		30,260	(78,424)						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		10,002,621	1437.3	908,205			31,107		31,107	(94,523)						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		9,692,777	1386.28	554,193			2,087		2,087	(29,760)						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		6,629,996	1445.81	446,030			4,187		4,187	(41,630)						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		27,287,577	1428.01	2,362,610			36,311		36,311	(202,802)						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		6,631,584	1413.63	719,681			16,308		16,308	(56,176)						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		7,370,080	1493.15	925,305			37,342		37,342	(93,979)						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		126,339,230	1375	11,041,100			859,588		859,588	(992,982)						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		36,096,923	1265	2,458,400			66,274		66,274	(128,506)						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		3,105,920		85,353						(55)						003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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		2,235,701		65,694						(620)						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		175,631		4,867						(3)						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		80,134		2,374						(22)						003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										662,800,174	30,621,743		345,203,833	XXX	345,203,833	(19,656,239)					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										664,462,022	33,510,904		352,494,047	XXX	352,494,047	(17,561,633)					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
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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
0339999. Subtotal - Purchased Options - Other - Collars														XXX							XXX	XXX
0349999. Subtotal - Purchased Options - Other - Other														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										1,661,848	2,889,161		7,290,213	XXX	7,290,213	2,094,606					XXX	XXX
0379999. Total Purchased Options - Put Options										662,800,174	30,621,743		345,203,833	XXX	345,203,833	(19,656,239)					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										664,462,022	33,510,904		352,494,047	XXX	352,494,047	(17,561,633)					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
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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
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 -- C6573#AC1	D 1-1	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/07/2004	07/30/2014		1,000,000	USDLIBBBA3M (4.7575 USD)			(22,620)			(3,648)					1,443		99.59 / 83.712
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101033	B 1-1	Interest	Citigroup Fin Products Inc MBNJM2BPBD07JBLYG310	11/23/2005	02/01/2016		6,464,084	USDLIBBBA1M (4.9725 USD)			(156,796)			(449,102)					41,060		99.6 / 98.689
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	USDLIBBBA3M (5.0525 USD)			(128,853)			(443,245)					36,520		100 / 99.985
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	USDLIBBBA3M (5.3135 USD)			(171,331)			(1,454,827)					94,141		100 / 99.959
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(479,601)		XXX	(2,350,822)					173,164	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		597,780	USDLIBBBA1M (6.1 EUR)			(24,160)	(244,278)		(266,597)		112,964			3,147		98.618 / 99.712
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)			8,619	(136,400)		(348,308)		10,200			42,777		99.693 / 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)			8,619	(136,400)		(348,308)		10,200			42,777		99.693 / 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)			24,324	(346,000)		(862,022)		25,500			106,861		99.693 / 100

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			24,324	(346,000)		(862,022)		25,500			106,861		99.693 / 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)			23,588	(228,800)		(542,773)		20,400			86,278		99.693 / 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)			35,382	(343,200)		(814,160)		30,600			129,417		99.693 / 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)			17,433	(514,111)		(424,500)		(153,608)			10,627		100.085 / 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)			17,569	(518,100)		(427,794)		(154,800)			10,709		100.085 / 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)			17,569	(518,100)		(427,794)		(154,800)			10,709		100.085 / 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)			8,226	(242,578)		(200,296)		(72,478)			5,014		100.085 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	07/12/2006	07/12/2016		8,830,500	6.22 USD (4.7625 EUR)			47,290	(753,900)		(651,191)		35,700			63,431		99.826 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	07/12/2006	07/12/2016		9,077,500	6.22 USD (4.7625 EUR)			48,613	(774,988)		(669,406)		36,699			65,205		99.826 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	07/12/2006	07/12/2016		1,261,500	6.22 USD (4.7625 EUR)			6,756	(107,700)		(93,027)		5,100			9,062		99.826 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	07/12/2006	07/12/2016		2,523,000	6.22 USD (4.7625 EUR)			13,512	(215,400)		(186,055)		10,200			18,123		99.826 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	07/12/2006	07/12/2016		6,307,500	6.22 USD (4.7625 EUR)			33,779	(538,500)		(465,136)		25,500			45,308		99.826 / 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)			19,531	(291,600)		(249,416)		15,300			28,031		110.693 / 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)			63,280	(944,784)		(808,107)		49,572			90,820		110.693 / 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)			19,531	(291,600)		(249,416)		15,300			28,031		110.693 / 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)			15,199	(448,222)		(370,096)		(133,922)			9,265		100.085 / 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)			57,976	1,638,150		(2,261,382)		170,850			626,201		99.761 / 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)			18,447	415,650		(818,287)		43,350			180,584		99.779 / 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)			(13,486)	(2,186,000)		(1,900,017)		(549,000)			222,866		101.472 / 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)			(40,489)	(4,372,000)		(4,426,635)		(1,098,000)			558,255		100.986 / 100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
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)			(266)	(1,278,420)		(1,010,220)		(362,340)			167,234		78.773 / 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)			(290)	(1,394,640)		(1,102,058)		(395,280)			182,437		78.773 / 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)			(266)	(1,278,420)		(1,010,220)		(362,340)			167,234		78.773 / 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)			(266)	(1,278,420)		(1,010,220)		(362,340)			167,234		78.773 / 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 (GBPLIBBBA3M)			194,900	(980,248)		(607,929)		(544,964)			261,245		100.001 / 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 (GBPLIBBBA3M)			109,631	(551,389)		(341,960)		(306,542)			146,950		100.001 / 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 (GBPLIBBBA3M)			487,488	(2,450,619)		(1,519,822)		(1,362,410)			653,112		100.001 / 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 (GBPLIBBBA3M)			109,631	(551,389)		(341,960)		(306,542)			146,950		100.001 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AM3	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		15,093,000	4.886 USD (4.51 GBP)			1,677	(302,400)		33,139		(302,400)			294,002		100.085 / 100
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Commitment	D 1-1	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/11/2014	08/14/2029		20,636,000	4.545 USD (6.28 AUD)				(116,600)		(299,774)		(116,600)			404,177		102.981 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- Commitment	D 1-1	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2021		19,082,000	4.165 USD (2.67 EUR)				(86,800)		(55,633)		(86,800)			255,468		99.773 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- Commitment	D 1-1	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2024		14,993,000	4.615 USD (3.11 EUR)				(68,200)		(49,570)		(68,200)			239,582		99.613 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- Commitment	D 1-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/26/2014	06/29/2029		23,828,000	5.08 USD (6M GBP LIBOR + 210 bps)				(120,400)		(7,239)		(120,400)			464,748		99.331 / 100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												1,353,670	(22,902,806)	XXX	(25,996,209)		(6,370,832)			6,050,729	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												874,069	(22,902,806)	XXX	(28,347,031)		(6,370,832)			6,223,893	XXX	XXX
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	D 1-1	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/18/2005	03/15/2015		3,000,000	4.925 USD (USDLIBBBA1M)			71,532	99,204		99,204	99,204				12,698		005
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)			1,261,909	6,703,239		6,703,239	(578,122)				505,553		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)			3,316,263	28,119,444		28,119,444	4,222,955				2,005,770		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	11/21/2027		111,420,000	5.13 USD (USDLIBBBA3M)			2,727,037	27,856,539		27,856,539	7,340,655				2,053,644		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)			483,483	6,298,872		6,298,872	2,156,241				476,722		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	12/17/2007	12/19/2022		4,070,000	5.09 USD (USDLIBBBA3M)			98,702	845,430		845,430	127,042				59,659		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	01/07/2008	01/09/2018		14,730,000	4.48 USD (USDLIBBBA3M)			312,451	1,652,116		1,652,116	(119,582)				139,363		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	01/07/2008	01/09/2023		25,220,000	4.7363 USD (USDLIBBBA3M)			567,277	4,549,530		4,549,530	826,819				370,931		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	01/07/2008	01/09/2028		9,760,000	4.845 USD (USDLIBBBA3M)			224,840	2,129,323		2,129,323	650,691				180,791		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)			1,507,434	1,737,816		1,737,816	(1,430,253)				318,162		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)			344,414	1,801,089		1,801,089	(115,258)				163,638		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)			952,148	8,638,398		8,638,398	2,851,321				789,748		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)			(281,106)	(359,860)		(359,860)	266,154				57,972		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)			(213,079)	(1,779,681)		(1,779,681)	(302,532)				134,762		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)			(200,780)	(2,595,443)		(2,595,443)	(907,501)				200,578		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	03/05/2008	03/07/2018		15,480,000	4.3375 USD (USDLIBBBA3M)			317,314	1,697,251		1,697,251	(103,700)				149,662		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	03/05/2008	03/07/2023		24,650,000	4.71 USD (USDLIBBBA3M)			551,194	4,426,448		4,426,448	843,850				365,849		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	03/05/2008	03/07/2028		8,470,000	4.86 USD (USDLIBBBA3M)			195,749	1,869,761		1,869,761	571,812				157,813		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)			161,938	1,386,348		1,386,348	510,749				140,566		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)			266,886	2,284,805		2,284,805	841,753				231,663		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)			65,597	345,654		345,654	(18,045)				33,103		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)			110,371	829,822		829,822	187,557				78,450		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)			780,554	5,868,586		5,868,586	1,326,423				554,807		005
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)			(88,591)	(129,661)		(129,661)	82,802				21,611		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)			550,424	823,078		823,078	(512,270)				139,614		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(165,509)	(887,373)		(887,373)	49,306				80,294		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)			(179,221)	(1,398,910)		(1,398,910)	(291,691)				123,133		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)			(327,088)	(1,737,530)		(1,737,530)	90,213				163,522		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)			(313,392)	(2,388,298)		(2,388,298)	(528,163)				220,350		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)			(64,351)	(350,857)		(350,857)	19,596				30,490		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)			(181,442)	(1,451,152)		(1,451,152)	(289,838)				122,152		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)			(72,138)	(677,285)		(677,285)	(215,550)				59,153		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)			49,737	582,618		582,618	235,236				52,840		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)			(346,460)	(1,883,992)		(1,883,992)	103,277				165,688		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)			(829,687)	(4,585,635)		(4,585,635)	256,761				386,197		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)			(1,919,256)	(15,644,741)		(15,644,741)	(3,020,165)				1,272,124		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)			230,811	2,203,395		2,203,395	684,249				187,454		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)			(230,886)	(2,205,150)		(2,205,150)	(684,250)				187,454		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)			(135,335)	(232,464)		(232,464)	125,025				33,365		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)			(250,961)	(440,688)		(440,688)	231,879				60,809		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)			3,141,267	37,274,206		37,274,206	14,801,361				3,317,363		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	06/03/2008	06/05/2018		9,810,000	USDLIBBBA3M (4.6435 USD)			(216,102)	(1,224,013)		(1,224,013)	68,396				97,964		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	06/03/2008	06/05/2023		7,730,000	USDLIBBBA3M (4.9 USD)			(180,196)	(1,520,110)		(1,520,110)	(276,794)				116,343		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	06/03/2008	06/05/2038		5,330,000	USDLIBBBA3M (5.0885 USD)			(129,273)	(1,654,260)		(1,654,260)	(594,245)				131,319		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)			225,946	430,837		430,837	(209,756)				49,016		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	07/02/2008	07/07/2018		15,500,000	4.6918 USD (USDLIBBBA3M)			345,263	1,988,526		1,988,526	(104,142)				156,500		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)			310,177	621,255		621,255	(284,896)				74,207		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	07/02/2008	07/07/2023		20,300,000	4.8628 USD (USDLIBBBA3M)			469,539	3,944,790		3,944,790	745,250				307,027		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/02/2008	07/07/2028		25,400,000	4.9368 USD (USDLIBBBA3M)			596,900	5,878,044		5,878,044	1,761,850				478,994		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)			213,090	2,055,311		2,055,311	638,701				173,646		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	08/25/2008	08/27/2028		11,400,000	4.7848 USD (USDLIBBBA3M)			259,330	2,439,993		2,439,993	798,156				216,049		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)			310,543	721,164		721,164	(277,913)				89,243		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)			347,375	1,968,469		1,968,469	(70,621)				176,435		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	09/08/2008	09/10/2023		21,200,000	4.4975 USD (USDLIBBBA3M)			451,514	3,494,787		3,494,787	828,844				323,787		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	09/08/2008	09/10/2028		18,000,000	4.6098 USD (USDLIBBBA3M)			393,468	3,479,856		3,479,856	1,262,668				341,592		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	09/08/2008	09/10/2038		16,600,000	4.6628 USD (USDLIBBBA3M)			367,264	3,962,322		3,962,322	1,811,593				411,248		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)			225,465	1,863,260		1,863,260	387,452				153,048		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)			231,265	2,739,463		2,739,463	1,108,800				247,936		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)			543,831	1,333,211		1,333,211	(483,986)				158,770		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)			229,365	1,773,131		1,773,131	428,593				165,585		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)			412,715	2,311,952		2,311,952	(63,109)				220,727		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	10/06/2008	10/08/2023		16,600,000	4.2658 USD (USDLIBBBA3M)			334,451	2,417,247		2,417,247	669,442				254,586		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2008	10/08/2028		25,100,000	4.2898 USD (USDLIBBBA3M)			508,719	3,897,784		3,897,784	1,767,627				477,615		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	10/06/2008	10/08/2038		13,600,000	4.2698 USD (USDLIBBBA3M)			274,280	2,329,971		2,329,971	1,446,576				337,459		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)			302,413	742,480		742,480	(266,717)				94,331		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Ylch Capital Services GDWTXX03601TB7DW3U69	10/08/2008	10/10/2023		22,400,000	4.2608 USD (USDLIBBBA3M)			450,786	3,252,045		3,252,045	904,041				343,639		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	10/08/2008	10/10/2028		22,500,000	4.3028 USD (USDLIBBBA3M)			457,523	3,528,619		3,528,619	1,584,840				428,223		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	10/08/2008	10/10/2018		10,300,000	4.1398 USD (USDLIBBBA3M)			201,049	1,128,221		1,128,221	(30,738)				107,309		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	10/08/2008	10/10/2018		19,800,000	4.1398 USD (USDLIBBBA3M)			386,483	2,168,813		2,168,813	(59,089)				206,283		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)			346,742	3,514,353		3,514,353	1,747,833				399,808		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)			229,083	1,334,732		1,334,732	(46,103)				113,995		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)			525,096	2,959,220		2,959,220	(72,129)				283,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/27/2008	10/29/2023		24,500,000	4.1388 USD (USDLIBBBA3M)			478,313	3,312,081		3,312,081	1,007,646				376,907		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	10/27/2008	10/29/2028		27,400,000	4.0718 USD (USDLIBBBA3M)			525,751	3,545,752		3,545,752	1,935,334				522,429		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)			500,972	3,281,577		3,281,577	2,786,628				663,296		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	10/27/2008	10/29/2015		18,100,000	3.9318 USD (USDLIBBBA3M)			334,632	854,683		854,683	(293,742)				105,151		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/04/2008	11/06/2018		24,400,000	USDLIBBBA3M (4.4152 USD)			(510,123)	(2,976,237)		(2,976,237)	95,944				256,394		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)			(434,430)	(3,346,006)		(3,346,006)	(826,631)				315,741		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	11/04/2008	11/06/2015		9,900,000	USDLIBBBA3M (4.1582 USD)			(194,255)	(503,535)		(503,535)	171,402				57,985		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)			462,176	2,641,173		2,641,173	(67,674)				244,244		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)			521,324	3,960,771		3,960,771	1,829,058				492,580		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2008	11/12/2038		24,800,000	4.2598 USD (USDLIBBBA3M)			499,258	4,209,463		4,209,463	2,643,144				616,581		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)			352,416	922,041		922,041	(308,361)				111,369		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	11/26/2023		30,100,000	3.5038 USD (USDLIBBBA3M)			491,962	2,429,575		2,429,575	1,305,835				464,956		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Ylch Capital Services GDWTXX03601TB7DW3U69	11/24/2008	11/26/2015		21,200,000	3.3988 USD (USDLIBBBA3M)			335,323	895,640		895,640	(285,338)				126,659		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	11/24/2008	11/26/2018		11,700,000	3.5358 USD (USDLIBBBA3M)			193,100	995,554		995,554	4,648				123,714		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)			627,161	3,233,422		3,233,422	15,095				401,805		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)			638,941	2,168,852		2,168,852	2,805,654				758,972		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)			276,049	341,527		341,527	1,748,362				435,429		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)			629,392	778,681		778,681	3,986,266				992,778		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)			215,422	1,025,879		1,025,879	30,708				154,617		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)			207,532	272,644		272,644	1,002,822				271,600		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)			118,379	435,101		435,101	353,960				123,612		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)			522,503	2,340,861		2,340,861	115,849				402,802		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)			137,301	360,806		360,806	449,451				154,650		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	12/02/2008	12/04/2028		10,000,000	2.9348 USD (USDLIBBBA3M)			134,901	(80,137)		(80,137)	705,274				191,322		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	12/02/2008	12/04/2028		10,000,000	2.9348 USD (USDLIBBBA3M)			134,901	(80,137)		(80,137)	705,274				191,322		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)			683,479	3,003,494		3,003,494	172,106				539,480		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)			1,171,871	5,149,691		5,149,691	295,087				924,975		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)			179,907	452,975		452,975	595,639				204,316		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)			254,868	641,715		641,715	843,822				289,448		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)			388,205	(404,905)		(404,905)	2,067,918				560,893		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)			151,604	410,261		410,261	(123,935)				70,241		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/15/2008	12/17/2038		26,300,000	2.7558 USD (USDLIBBBA3M)			330,969	(2,372,881)		(2,372,881)	2,502,646				655,158		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)			422,835	(3,031,513)		(3,031,513)	3,197,296				837,008		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	12/15/2008	12/17/2028		11,500,000	USDLIBBBA3M (2.8242 USD)			(148,583)	249,034		249,034	(812,768)				220,292		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)			(839,056)	(3,457,489)		(3,457,489)	(284,330)				706,665		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)			(1,219,411)	(5,024,814)		(5,024,814)	(413,220)				1,027,006		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/19/2008	12/23/2028		8,300,000	2.5348 USD (USDLIBBBA3M)			95,222	(471,913)		(471,913)	585,691				159,083		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/19/2008	12/23/2028		15,000,000	2.5348 USD (USDLIBBBA3M)			172,087	(852,855)		(852,855)	1,058,477				287,500		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	01/07/2019		9,900,000	USDLIBBBA3M (2.8482 USD)			(129,264)	(550,282)		(550,282)	(42,108)				106,037		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)			(192,740)	(139,521)		(139,521)	(958,801)				259,117		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)			(117,072)	(84,746)		(84,746)	(582,383)				157,389		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)			(256,748)	693,232		693,232	(1,777,080)				453,912		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)			(181,981)	491,357		491,357	(1,259,579)				321,729		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/05/2009	01/07/2024		16,400,000	USDLIBBBA3M (3.0792 USD)			(233,077)	(715,695)		(715,695)	(744,470)				254,875		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)			(168,750)	(606,439)		(606,439)	(88,473)				158,808		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)			224,812	805,173		805,173	122,653				211,959		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	01/20/2009	01/22/2024		23,900,000	2.7738 USD (USDLIBBBA3M)			303,453	403,684		403,684	1,109,109				372,234		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)			369,111	(639,090)		(639,090)	2,021,341				547,797		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)			310,585	(2,057,296)		(2,057,296)	2,321,568				606,554		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	01/22/2016		15,000,000	2.3088 USD (USDLIBBBA3M)			155,577	437,354		437,354	(116,578)				94,456		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)			(110,114)	(457,666)		(457,666)	(44,462)				92,697		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)			(536,487)	(2,229,789)		(2,229,789)	(216,623)				451,628		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)			(132,939)	(413,589)		(413,589)	(425,310)				144,969		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	01/26/2009	01/28/2024		36,400,000	USDLIBBBA3M (3.0933 USD)			(520,319)	(1,618,779)		(1,618,779)	(1,664,653)				567,404		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	01/26/2009	01/28/2029		7,500,000	USDLIBBBA3M (3.1503 USD)			(109,346)	(127,781)		(127,781)	(533,979)				144,238		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	01/26/2009	01/28/2029		26,600,000	USDLIBBBA3M (3.1503 USD)			(387,814)	(453,196)		(453,196)	(1,893,846)				511,565		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)			(89,402)	(400,123)		(400,123)	(29,770)				70,229		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)			(119,662)	(535,549)		(535,549)	(39,847)				93,999		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)			(133,320)	(519,174)		(519,174)	(399,662)				137,331		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)			(93,930)	(365,782)		(365,782)	(281,580)				96,756		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	02/03/2009	02/05/2029		9,100,000	USDLIBBBA3M (3.3143 USD)			(140,183)	(334,479)		(334,479)	(649,263)				175,141		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	02/03/2009	02/05/2029		10,900,000	USDLIBBBA3M (3.3143 USD)			(167,911)	(400,640)		(400,640)	(777,689)				209,784		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	02/03/2009	02/05/2039		11,000,000	USDLIBBBA3M (3.3072 USD)			(169,061)	(52,307)		(52,307)	(1,096,833)				274,786		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	02/03/2009	02/05/2039		13,400,000	USDLIBBBA3M (3.3072 USD)			(205,947)	(63,720)		(63,720)	(1,336,142)				334,739		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)			(236,761)	(697,099)		(697,099)	188,578				113,201		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)			180,389	836,409		836,409	61,519				138,030		005
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)			353,288	788,773		788,773	1,652,529				445,420		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)			369,454	(14,056)		(14,056)	2,419,936				607,702		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)			180,573	554,870		554,870	(142,925)				86,194		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)			171,947	571,506		571,506	767,256				206,474		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)			180,345	295,334		295,334	1,139,775				282,720		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)			(663,652)	720,708		720,708	(4,452,203)				1,126,187		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)			(738,341)	767,722		767,722	(4,948,408)				1,251,319		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(765,061)	(171,790)		(171,790)	(4,991,784)				1,251,388		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)			(756,061)	141,474		141,474	(4,977,426)				1,251,388		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)			(774,790)	(501,891)		(501,891)	(5,007,920)				1,251,457		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)			(773,790)	(467,077)		(467,077)	(5,006,323)				1,251,457		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)			(776,790)	(571,520)		(571,520)	(5,011,113)				1,251,457		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)			(785,223)	(867,739)		(867,739)	(5,024,750)				1,251,527		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)			(242,946)	12,377		12,377	(1,594,695)				400,555		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)			195,363	656,885		656,885	874,123				234,727		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2009	05/01/2039		14,000,000	3.5007 USD (USDLIBBBA3M)			228,560	535,226		535,226	1,424,887				351,378		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)			216,449	1,077,557		1,077,557	613,349				207,474		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)			418,487	1,822,531		1,822,531	1,791,839				479,993		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	05/20/2039		28,400,000	3.6728 USD (USDLIBBBA3M)			488,133	1,940,646		1,940,646	2,932,802				713,541		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)			(533,421)	(3,144,861)		(3,144,861)	(109,909)				315,198		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)			(574,663)	(4,286,006)		(4,286,006)	(1,270,237)				445,902		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/01/2009	06/03/2029		26,500,000	USDLIBBBA3M (4.3682 USD)			(547,374)	(4,393,220)		(4,393,220)	(1,942,445)				515,635		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)			(596,978)	(5,598,465)		(5,598,465)	(3,135,826)				721,634		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)			(241,929)	(838,525)		(838,525)	191,510				100,686		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)			(417,395)	(2,007,347)		(2,007,347)	(1,361,825)				420,107		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)			(141,099)	(283,546)		(283,546)	115,346				77,671		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)			(308,362)	(619,671)		(619,671)	252,080				169,744		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	07/14/2010	07/16/2020		35,700,000	USDLIBBBA3M (3.1272 USD)			(516,018)	(2,376,917)		(2,376,917)	(643,580)				442,065		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)			(410,881)	(2,005,037)		(2,005,037)	(1,815,207)				474,062		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)			235,166	977,623		977,623	326,038				214,416		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)			62,153	125,399		125,399	(49,390)				38,263		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)			277,526	1,081,156		1,081,156	1,279,278				334,984		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)			160,688	688,505		688,505	546,902				167,602		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	07/23/2010	07/27/2030		14,900,000	3.6318 USD (USDLIBBBA3M)			252,985	1,073,054		1,073,054	1,151,052				300,858		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)			252,521	1,215,458		1,215,458	1,528,381				367,760		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)			220,054	704,251		704,251	1,380,772				337,200		005
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)			135,568	413,653		413,653	503,567				152,838		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/11/2010	08/13/2015		7,800,000	1.6337 USD (USDLIBBBA3M)			54,545	114,541		114,541	(40,351)				41,570		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)			74,126	155,658		155,658	(54,837)				56,492		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)			73,212	155,329		155,329	(54,492)				54,625		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)			157,908	335,024		335,024	(117,533)				117,819		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)			331,019	963,903		963,903	1,242,000				376,447		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)			358,633	1,199,449		1,199,449	577,877				352,963		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)			404,292	1,040,292		1,040,292	1,971,348				517,789		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/12/2010	08/16/2040		24,800,000	3.5417 USD (USDLIBBBA3M)			410,010	1,097,073		1,097,073	2,602,204				638,463		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)			(692,601)	(683,355)		(683,355)	(3,590,873)				946,825		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)			(631,142)	(244,643)		(244,643)	(4,204,808)				1,050,594		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/20/2010	08/24/2020		23,500,000	2.5787 USD (USDLIBBBA3M)			275,283	796,996		796,996	497,860				293,554		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)			63,055	135,584		135,584	(46,124)				49,146		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)			213,629	337,220		337,220	873,171				262,362		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)			306,144	146,611		146,611	1,618,667				427,061		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)			277,549	(143,652)		(143,652)	1,883,921				473,897		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	08/25/2010	08/27/2015		10,500,000	1.5568 USD (USDLIBBBA3M)			69,428	149,584		149,584	(49,771)				56,909		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	08/25/2010	08/27/2025		31,000,000	2.8928 USD (USDLIBBBA3M)			412,059	419,016		419,016	1,738,911				521,552		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	08/25/2010	08/27/2040		32,900,000	3.1638 USD (USDLIBBBA3M)			481,894	(784,228)		(784,228)	3,341,845				847,481		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)			71,592	240,605		240,605	12,791				70,721		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	08/27/2020		41,500,000	2.4978 USD (USDLIBBBA3M)			469,665	1,207,056		1,207,056	894,684				518,750		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)			507,500	(146,199)		(146,199)	2,755,406				728,821		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)			156,885	(243,920)		(243,920)	1,087,849				275,711		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)			153,182	(54,149)		(54,149)	834,932				220,783		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)			694,573	1,893,551		1,893,551	1,299,005				754,922		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)			(516,835)	(329,220)		(329,220)	(3,430,663)				855,701		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)			(354,835)	(1,080,656)		(1,080,656)	(632,296)				372,156		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)			(568,159)	(671,615)		(671,615)	(2,931,946)				772,054		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)			(230,969)	(706,797)		(706,797)	(410,565)				241,839		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)			(59,817)	(132,651)		(132,651)	43,502				46,664		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)			(170,303)	(377,665)		(377,665)	123,853				132,855		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	09/02/2010	09/07/2030		14,100,000	USDLIBBBA3M (3.2243 USD)			(210,546)	(255,962)		(255,962)	(1,085,148)				285,721		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)			(56,322)	(127,324)		(127,324)	41,700				41,552		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)			(242,561)	(548,341)		(548,341)	179,590				178,950		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)			(123,672)	(433,352)		(433,352)	(204,692)				123,016		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)			(90,365)	(206,071)		(206,071)	65,741				69,644		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)			(74,675)	(170,705)		(170,705)	54,313				57,515		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)			173,657	449,136		449,136	851,529				223,185		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)			289,100	660,734		660,734	(210,030)				223,358		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)			(467,585)	(1,622,139)		(1,622,139)	(784,013)				467,679		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	09/22/2010	09/24/2030		14,800,000	USDLIBBBA3M (3.2372 USD)			(221,682)	(291,026)		(291,026)	(1,142,520)				300,336		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)			85,594	222,551		222,551	166,463				94,476		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)			90,159	234,420		234,420	175,341				99,515		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)			143,912	273,064		273,064	582,330				174,138		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)			265,790	318,218		318,218	1,375,351				361,581		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)			(137,159)	(211,310)		(211,310)	(567,124)				169,189		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)			(32,153)	(74,237)		(74,237)	20,742				31,388		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)			(59,783)	(137,814)		(137,814)	37,829				60,114		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)			(112,328)	(261,305)		(261,305)	71,694				110,504		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)			(94,817)	(261,052)		(261,052)	(182,780)				102,613		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)			(110,804)	(264,276)		(264,276)	74,487				97,599		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			125,305	296,009		296,009	(79,400)				123,083		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)			120,210	389,999		389,999	214,875				123,069		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)			165,113	550,115		550,115	788,209				205,649		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)			165,771	677,687		677,687	1,025,086				248,168		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)			(63,163)	(150,212)		(150,212)	38,666				65,276		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)			(140,762)	(335,198)		(335,198)	86,679				144,079		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)			(199,192)	(619,282)		(619,282)	(365,771)				207,118		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)			(82,408)	(200,079)		(200,079)	54,556				73,657		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)			(90,914)	(329,959)		(329,959)	(152,956)				88,985		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	11/12/2030		21,500,000	USDLIBBBA3M (3.6852 USD)			(371,040)	(1,684,001)		(1,684,001)	(1,686,615)				438,098		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)			(570,301)	(3,391,528)		(3,391,528)	(3,382,671)				804,336		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)			(517,194)	(2,112,944)		(2,112,944)	(804,444)				479,760		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)			(398,421)	(1,820,515)		(1,820,515)	(1,364,832)				411,222		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)			(164,086)	(825,806)		(825,806)	(731,352)				189,582		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)			394,922	983,834		983,834	(277,019)				310,617		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)			1,095,771	4,637,972		4,637,972	1,659,271				997,912		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)			768,795	3,664,032		3,664,032	2,598,316				783,455		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)			(98,508)	(399,775)		(399,775)	(155,007)				91,763		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)			173,697	755,870		755,870	606,978				182,127		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)			365,260	2,030,820		2,030,820	2,191,264				522,945		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-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	11/29/2010	12/01/2020		16,600,000	2.9807 USD (USDLIBBBA3M)			227,705	928,951		928,951	359,534				211,880		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)			345,943	1,596,167		1,596,167	1,573,805				408,180		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)			241,564	1,320,471		1,320,471	1,451,896				346,922		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)			239,940	1,039,401		1,039,401	839,541				251,944		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)			366,548	1,486,271		1,486,271	581,247				342,145		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)			251,881	1,147,773		1,147,773	1,148,261				297,996		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)			(159,594)	(414,853)		(414,853)	115,048				115,217		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)			(384,004)	(1,732,904)		(1,732,904)	(560,053)				338,603		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	12/06/2040		18,100,000	USDLIBBBA3M (3.9813 USD)			(338,755)	(2,238,413)		(2,238,413)	(1,984,789)				468,701		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	12/06/2025		19,200,000	USDLIBBBA3M (3.6233 USD)			(324,974)	(1,624,602)		(1,624,602)	(1,086,935)				327,003		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)			(345,966)	(1,864,680)		(1,864,680)	(1,523,750)				394,058		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)			(142,885)	(381,999)		(381,999)	108,440				88,217		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)			(239,455)	(640,178)		(640,178)	181,731				147,839		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)			(448,807)	(2,379,977)		(2,379,977)	(555,083)				355,893		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)			(348,497)	(2,815,323)		(2,815,323)	(1,974,309)				458,557		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)			(386,955)	(2,385,703)		(2,385,703)	(1,188,073)				359,750		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)			(323,451)	(2,178,579)		(2,178,579)	(1,344,036)				345,315		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	12/15/2010	12/17/2025		28,900,000	USDLIBBBA3M (3.9983 USD)			(543,230)	(3,535,288)		(3,535,288)	(1,625,716)				492,856		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)			(572,177)	(3,106,963)		(3,106,963)	(689,550)				445,695		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)			(184,919)	(496,332)		(496,332)	140,570				113,373		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	12/20/2010	12/22/2030		34,200,000	4.0567 USD (USDLIBBBA3M)			652,604	4,366,246		4,366,246	2,722,064				699,209		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	12/20/2010	12/22/2040		38,100,000	4.1587 USD (USDLIBBBA3M)			746,455	5,941,015		5,941,015	4,245,603				987,420		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)			77,493	208,856		208,856	(58,002)				49,602		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)			376,585	1,968,618		1,968,618	478,306				302,573		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)			(212,715)	(1,295,054)		(1,295,054)	(34,878)				119,796		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)			(419,467)	(2,553,798)		(2,553,798)	(68,779)				236,233		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)			(617,988)	(6,182,177)		(6,182,177)	(3,194,162)				729,417		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)			(158,619)	(557,751)		(557,751)	127,367				61,792		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	06/09/2024		9,900,000	USDLIBBBA3M (4.4823 USD)			(210,077)	(1,648,272)		(1,648,272)	(445,192)				157,227		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)			(530,499)	(4,162,304)		(4,162,304)	(1,124,223)				397,038		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)			(164,741)	(1,419,124)		(1,419,124)	(565,871)				149,908		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)			(566,966)	(4,883,997)		(4,883,997)	(1,947,477)				515,919		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)			217,718	1,617,608		1,617,608	488,916				170,259		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)			319,881	2,571,233		2,571,233	1,139,724				302,151		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)			316,595	2,938,398		2,938,398	1,671,887				385,126		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)			325,314	2,117,624		2,117,624	809,910				277,136		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)			406,856	2,726,326		2,726,326	1,561,125				415,479		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)			432,908	3,239,916		3,239,916	2,398,973				564,061		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)			258,803	11,532		11,532	(254,994)				16,167		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)			1,310,466	58,393		58,393	(1,291,180)				81,863		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	07/07/2009	07/09/2019		27,200,000	3.6407 USD (USDLIBBBA3M)			462,819	2,558,837		2,558,837	183,480				307,048		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	07/07/2009	07/09/2029		21,400,000	USDLIBBBA3M (4.0413 USD)			(406,994)	(2,681,967)		(2,681,967)	(1,570,792)				417,772		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)			(571,073)	(4,273,567)		(4,273,567)	(3,162,245)				743,214		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)			117,687	9,180		9,180	(115,494)				9,900		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)			197,202	1,052,762		1,052,762	91,053				136,814		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)			179,908	1,060,807		1,060,807	477,735				161,196		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)			221,523	1,298,829		1,298,829	887,422				236,346		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	07/13/2009	07/15/2039		12,500,000	3.9708 USD (USDLIBBBA3M)			233,471	1,507,197		1,507,197	1,325,877				315,025		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)			(896,741)	(4,796,656)		(4,796,656)	(411,275)				620,752		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)			(149,818)	(542,744)		(542,744)	113,851				66,484		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)			(484,882)	(53,960)		(53,960)	475,789				42,387		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)			(428,243)	(47,657)		(47,657)	420,212				37,436		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)			(464,855)	(2,699,582)		(2,699,582)	(152,302)				288,797		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)			(436,659)	(3,074,713)		(3,074,713)	(1,034,647)				354,602		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)			(468,051)	(3,566,495)		(3,566,495)	(1,712,289)				453,407		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)			(477,208)	(4,334,777)		(4,334,777)	(2,535,024)				584,877		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)			(290,120)	(45,196)		(45,196)	284,089				29,376		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)			(238,263)	(37,117)		(37,117)	233,310				24,125		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)			(252,506)	(1,853,071)		(1,853,071)	(580,957)				199,881		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)			(246,336)	(1,988,123)		(1,988,123)	(880,451)				232,736		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	07/27/2009	07/29/2039		11,900,000	USDLIBBBA3M (4.4383 USD)			(250,144)	(2,416,135)		(2,416,135)	(1,309,914)				300,133		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)			698,193	5,137,619		5,137,619	1,602,845				551,670		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)			732,907	4,348,219		4,348,219	218,132				442,645		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)			(264,539)	(60,293)		(60,293)	258,685				30,068		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)			(270,620)	(61,679)		(61,679)	264,632				30,759		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	08/10/2009	08/12/2016		14,300,000	USDLIBBBA3M (3.7822 USD)			(253,730)	(947,311)		(947,311)	194,767				104,840		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)			(242,290)	(1,482,404)		(1,482,404)	(62,585)				140,129		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	08/12/2024		10,100,000	USDLIBBBA3M (4.4392 USD)			(212,386)	(1,647,047)		(1,647,047)	(468,234)				161,810		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)			(156,068)	(876,296)		(876,296)	(65,958)				102,725		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)			(115,143)	(757,002)		(757,002)	(289,571)				97,820		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)			(108,548)	(867,744)		(867,744)	(594,497)				138,876		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)			138,806	758,424		758,424	67,846				95,114		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)			134,164	840,674		840,674	350,126				117,300		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)			251,418	1,627,110		1,627,110	984,880				260,965		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)			(255,389)	(1,576,988)		(1,576,988)	(672,578)				224,988		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)			(268,381)	(111,767)		(111,767)	260,664				51,202		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)			(113,873)	(426,986)		(426,986)	79,982				58,464		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)			(147,182)	(66,282)		(66,282)	143,006				27,292		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)			(237,055)	(106,755)		(106,755)	230,328				43,957		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)			(146,710)	(825,283)		(825,283)	(68,935)				97,894		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
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)			(155,500)	(1,012,407)		(1,012,407)	(399,814)				133,708		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)			612,433	279,224		279,224	(594,554)				116,862		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)			547,497	249,618		249,618	(531,514)				104,471		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)			491,644	1,866,932		1,866,932	(348,239)				244,651		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)			1,187,472	6,602,970		6,602,970	580,924				804,090		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)			569,101	3,633,540		3,633,540	1,481,348				494,626		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)			127,850	63,193		63,193	(123,920)				26,540		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2009	10/06/2019		10,900,000	3.2838 USD (USDLIBBBA3M)			165,980	833,328		833,328	111,448				125,993		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)			207,409	1,073,853		1,073,853	606,254				198,543		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)			217,344	1,054,608		1,054,608	927,034				245,997		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)			230,718	1,150,335		1,150,335	1,366,988				329,109		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)			(282,708)	(171,794)		(171,794)	271,376				63,029		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)			(238,731)	(145,070)		(145,070)	229,162				53,224		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)			(257,425)	(1,631,661)		(1,631,661)	(678,589)				224,788		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)			(254,160)	(1,692,081)		(1,692,081)	(993,410)				262,092		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/19/2009	10/21/2039		13,100,000	USDLIBBBA3M (4.1433 USD)			(256,037)	(1,981,440)		(1,981,440)	(1,418,065)				331,910		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)			63,525	355,954		355,954	33,091				43,001		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)			98,326	648,629		648,629	253,578				84,160		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)			157,900	1,110,979		1,110,979	606,330				159,706		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)			178,626	120,351		120,351	(169,653)				42,764		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services LLC 7T331LVCZKQKX5T7XV54	11/02/2009	11/04/2029		27,100,000	4.0908 USD (USDLIBBBA3M)			525,594	3,563,276		3,563,276	2,029,726				534,705		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	11/02/2009	11/04/2039		26,800,000	4.1768 USD (USDLIBBBA3M)			528,254	4,211,270		4,211,270	2,911,449				679,535		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services LLC 7T331LVCZKQKX5T7XV54	11/02/2009	11/04/2014		34,000,000	2.7018 USD (USDLIBBBA3M)			421,764	284,162		284,162	(400,569)				100,972		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)			(205,146)	(145,977)		(145,977)	195,516				51,057		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)			(306,090)	(1,716,802)		(1,716,802)	(164,002)				207,614		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)			(260,727)	(1,759,931)		(1,759,931)	(665,117)				220,520		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services LLC 7T331LVCZKQKX5T7XV54	11/06/2009	11/10/2029		13,600,000	USDLIBBBA3M (4.2042 USD)			(269,907)	(1,984,067)		(1,984,067)	(1,021,300)				268,483		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services LLC 7T331LVCZKQKX5T7XV54	11/06/2009	11/10/2039		12,800,000	USDLIBBBA3M (4.3012 USD)			(260,238)	(2,293,935)		(2,293,935)	(1,404,415)				324,659		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)			140,827	749,519		749,519	90,267				101,836		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)			148,692	926,752		926,752	400,988				131,582		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services LLC 7T331LVCZKQKX5T7XV54	11/20/2009	11/24/2029		12,900,000	4.0727 USD (USDLIBBBA3M)			247,448	1,668,023		1,668,023	968,878				254,981		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services LLC 7T331LVCZKQKX5T7XV54	11/20/2009	11/24/2039		12,300,000	4.1827 USD (USDLIBBBA3M)			242,704	1,947,882		1,947,882	1,338,445				312,213		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services LLC 7T331LVCZKQKX5T7XV54	11/23/2009	11/25/2014		15,900,000	2.5298 USD (USDLIBBBA3M)			182,397	145,155		145,155	(172,618)				50,974		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)			194,657	1,005,942		1,005,942	135,851				145,476		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)			225,957	1,342,920		1,342,920	627,747				204,925		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)			321,020	2,035,884		2,035,884	1,283,987				338,269		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)			325,133	2,438,390		2,438,390	1,818,508				426,644		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)			(214,925)	(1,434,687)		(1,434,687)	(559,017)				183,902		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)			(231,489)	(1,988,225)		(1,988,225)	(1,260,517)				292,127		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)			(101,902)	(92,663)		(92,663)	96,094				29,375		005

SCHEDULE DB - PART A - SECTION 1

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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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/11/2009	12/15/2014		9,000,000	USDLIBBBA3M (2.6082 USD)			(106,642)	(96,973)		(96,973)	100,563				30,741		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/11/2009	12/15/2024		5,100,000	USDLIBBBA3M (4.0912 USD)			(98,247)	(670,926)		(670,926)	(252,413)				83,076		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)			92,513	520,832		520,832	54,565				63,656		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)			98,083	668,873		668,873	253,135				83,152		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)			89,424	663,595		663,595	340,239				89,168		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)			91,179	801,294		801,294	494,819				114,397		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)			(219,666)	(223,761)		(223,761)	206,958				58,896		005
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)			(92,432)	(553,547)		(553,547)	(46,174)				59,131		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)			(484,345)	(2,900,584)		(2,900,584)	(241,950)				309,849		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)			(433,995)	(3,267,637)		(3,267,637)	(1,046,831)				346,240		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)			(472,983)	(3,969,210)		(3,969,210)	(1,710,342)				446,352		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)			(132,224)	(1,335,757)		(1,335,757)	(693,495)				157,723		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)			(456,386)	(4,610,514)		(4,610,514)	(2,393,677)				544,399		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)			202,818	208,719		208,719	(190,481)				56,450		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)			471,061	484,766		484,766	(442,408)				131,111		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)			136,538	807,512		807,512	71,809				88,763		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)			573,458	3,391,551		3,391,551	301,596				372,805		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)			335,569	2,476,634		2,476,634	822,561				271,218		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)			120,698	991,098		991,098	441,067				115,090		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)			170,642	1,401,207		1,401,207	623,578				162,714		005

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

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 Quarter-end (b)
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)			208,159	857,733		857,733	(136,318)				104,823		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)			(113,674)	(120,590)		(120,590)	106,504				32,179		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)			(113,674)	(120,590)		(120,590)	106,504				32,179		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)			(82,782)	(494,045)		(494,045)	(42,950)				53,337		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)			(106,055)	(905,921)		(905,921)	(381,005)				99,268		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)			202,468	228,585		228,585	(187,721)				63,774		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)			392,831	2,744,684		2,744,684	1,007,982				329,213		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	01/26/2030		28,700,000	4.2968 USD (USDLIBBBA3M)			582,720	4,534,317		4,534,317	2,184,728				570,451		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)			563,920	5,335,531		5,335,531	3,011,290				690,216		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)			(74,588)	(205,737)		(205,737)	56,275				45,361		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)			296,418	2,588,406		2,588,406	1,655,491				381,288		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)			343,984	2,454,546		2,454,546	1,407,568				360,305		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)			(436,513)	(1,213,042)		(1,213,042)	319,003				285,510		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)			856,311	5,151,950		5,151,950	2,681,647				806,299		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)			608,833	4,092,075		4,092,075	2,541,521				651,598		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)			(679,680)	(5,654,849)		(5,654,849)	(3,833,078)				887,582		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)			(480,507)	(3,228,568)		(3,228,568)	(2,006,024)				514,312		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)			(412,085)	(2,109,541)		(2,109,541)	(550,581)				336,528		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)			(448,057)	(2,707,292)		(2,707,292)	(1,400,371)				421,124		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)			(162,947)	(996,615)		(996,615)	(506,394)				152,358		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSIWZVIKEX4NF0L81	01/19/2011	01/21/2016		3,000,000	USDLIBBBA3M (2.1552 USD)			(28,803)	(80,220)		(80,220)	21,045				18,875		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	01/24/2011	01/26/2021		14,100,000	USDLIBBBA3M (3.4793 USD)			(228,650)	(1,214,580)		(1,214,580)	(295,145)				182,106		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROIWP2IHZNBB6K528	01/24/2011	01/26/2016		12,800,000	USDLIBBBA3M (2.2383 USD)			(128,145)	(360,874)		(360,874)	94,778				80,884		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)			231,197	1,233,278		1,233,278	297,461				183,474		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)			251,069	1,615,081		1,615,081	762,559				229,664		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROIWP2IHZNBB6K528	01/26/2011	01/28/2016		22,300,000	2.2377 USD (USDLIBBBA3M)			223,368	630,181		630,181	(164,823)				141,160		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)			255,534	1,848,488		1,848,488	1,042,737				266,597		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)			570,331	5,073,785		5,073,785	3,173,555				729,646		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	02/03/2011	02/07/2016		16,000,000	USDLIBBBA3M (2.3963 USD)			(172,999)	(497,879)		(497,879)	129,882				102,155		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)			(232,079)	(1,617,434)		(1,617,434)	(676,620)				204,197		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)			(258,322)	(1,464,965)		(1,464,965)	(310,548)				195,508		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)			(169,091)	(1,337,704)		(1,337,704)	(668,980)				170,352		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)			(87,257)	(253,261)		(253,261)	66,723				48,606		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)			(133,570)	(613,283)		(613,283)	14,610				86,168		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)			(154,261)	(912,810)		(912,810)	(174,785)				112,690		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)			(168,753)	(1,733,104)		(1,733,104)	(908,753)				205,259		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	02/08/2011	02/10/2021		20,800,000	3.7507 USD (USDLIBBBA3M)			365,620	2,142,635		2,142,635	421,269				269,476		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)			375,819	1,092,154		1,092,154	(287,006)				209,951		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)			421,802	3,028,650		3,028,650	1,209,973				365,624		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)			536,953	4,352,038		4,352,038	2,107,199				535,819		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	02/08/2011	02/10/2016		11,500,000	USDLIBBBA3M (2.5283 USD)			(131,858)	(383,215)		(383,215)	100,718				73,611		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)			(164,837)	(963,360)		(963,360)	(190,697)				121,783		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)			(290,050)	(2,350,346)		(2,350,346)	(1,138,360)				289,465		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	02/14/2011	02/16/2016		172,000,000	USDLIBBBA3M (2.5692 USD)			(2,007,266)	(5,891,937)		(5,891,937)	1,536,879				1,106,548		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/14/2011	02/16/2018		40,100,000	USDLIBBBA3M (3.2032 USD)			(595,090)	(2,735,630)		(2,735,630)	61,784				384,945		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)			(1,970,515)	(14,023,608)		(14,023,608)	(5,690,479)				1,717,759		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)			(1,970,515)	(14,023,608)		(14,023,608)	(5,690,479)				1,717,759		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)			(1,975,515)	(14,125,540)		(14,125,540)	(5,689,085)				1,717,759		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)			(1,978,515)	(14,186,700)		(14,186,700)	(5,688,248)				1,717,759		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)			(980,091)	(6,984,931)		(6,984,931)	(2,827,960)				853,726		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)			(1,974,015)	(14,094,961)		(14,094,961)	(5,689,503)				1,717,759		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)			(226,954)	(1,619,748)		(1,619,748)	(654,309)				197,542		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)			(1,746,561)	(12,465,019)		(12,465,019)	(5,035,333)				1,520,216		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)			(1,538,636)	(12,394,995)		(12,394,995)	(6,057,687)				1,540,470		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)			(1,539,761)	(12,425,138)		(12,425,138)	(6,058,145)				1,540,470		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)			(1,540,511)	(12,445,234)		(12,445,234)	(6,058,450)				1,540,470		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)			(670,424)	(5,431,366)		(5,431,366)	(2,633,738)				669,591		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)			(59,639)	(483,158)		(483,158)	(234,290)				59,565		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)			(1,482,747)	(12,012,315)		(12,012,315)	(5,824,924)				1,480,905		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)			(938,289)	(9,320,247)		(9,320,247)	(5,097,724)				1,156,620		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZ0031MB27	02/14/2011	02/16/2021		100,000,000	USDLIBBBA3M (3.7392 USD)			(1,752,015)	(10,232,455)		(10,232,455)	(2,042,409)				1,297,166		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)			(813,757)	(4,746,415)		(4,746,415)	(950,464)				603,182		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)			(1,750,515)	(10,213,621)		(10,213,621)	(2,043,609)				1,297,166		005
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)			(96,845)	(285,532)		(285,532)	73,192				55,605		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)			412,599	3,060,832		3,060,832	1,676,614				427,540		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)			88,801	260,959		260,959	(65,572)				54,447		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)			373,084	2,037,512		2,037,512	482,427				292,404		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)			379,370	3,486,973		3,486,973	2,100,649				481,064		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZ0031MB27	03/02/2011	03/04/2026		11,500,000	4.0367 USD (USDLIBBBA3M)			218,495	1,451,631		1,451,631	659,541				197,914		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)			183,915	1,018,411		1,018,411	236,472				143,159		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)			351,991	3,223,461		3,223,461	1,952,668				447,420		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)			(1,037,844)	(8,043,687)		(8,043,687)	(4,163,709)				1,059,442		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)			(687,513)	(3,919,429)		(3,919,429)	(856,013)				523,501		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)			(729,060)	(4,998,319)		(4,998,319)	(2,167,669)				650,763		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)			(1,029,811)	(9,844,442)		(9,844,442)	(5,660,284)				1,290,434		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)			(262,851)	(2,016,348)		(2,016,348)	(1,059,017)				269,533		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)			(250,711)	(2,384,299)		(2,384,299)	(1,380,197)				314,836		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)			(166,319)	(500,024)		(500,024)	122,880				100,887		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)			590,299	3,657,519		3,657,519	1,854,260				553,279		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)			723,480	5,036,337		5,036,337	3,017,678				770,012		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			718,842	6,224,251		6,224,251	4,044,551				931,880		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	03/17/2016		12,300,000	2.1548 USD (USDLIBBBA3M)			117,826	352,320		352,320	(82,784)				81,098		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)			346,738	2,934,332		2,934,332	1,960,988				453,064		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)			(293,153)	(888,305)		(888,305)	208,602				193,446		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)			237,133	1,242,540		1,242,540	333,607				193,362		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)			259,475	1,612,521		1,612,521	814,931				243,199		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)			354,798	2,451,269		2,451,269	1,484,677				379,016		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)			(242,851)	(749,720)		(749,720)	177,730				147,884		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)			(292,499)	(1,624,573)		(1,624,573)	(387,746)				228,963		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)			(439,672)	(2,430,563)		(2,430,563)	(586,195)				345,407		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)			(651,161)	(4,283,559)		(4,283,559)	(1,992,666)				595,548		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)			(1,090,230)	(7,978,199)		(7,978,199)	(4,482,584)				1,141,820		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)			(1,104,129)	(9,866,566)		(9,866,566)	(6,178,119)				1,419,589		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)			482,905	1,489,708		1,489,708	(352,695)				295,769		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)			(89,030)	(274,462)		(274,462)	64,178				55,506		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)			(70,795)	(218,247)		(218,247)	51,033				44,137		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)			(221,352)	(1,194,134)		(1,194,134)	(305,472)				176,808		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)			(654,646)	(4,647,335)		(4,647,335)	(2,719,857)				692,908		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)			(205,106)	(1,107,895)		(1,107,895)	(282,920)				163,777		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/04/2011	04/06/2041		9,900,000	5.254 USD (USDLIBBBA3M)			198,777	1,720,537		1,720,537	1,119,576				257,963		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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)			414,040	2,259,573		2,259,573	568,107				328,150		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)			195,713	608,473		608,473	(138,889)				124,096		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)			730,439	5,361,083		5,361,083	3,000,655				763,584		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)			380,109	1,982,625		1,982,625	556,386				311,837		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)			353,920	2,195,968		2,195,968	1,119,942				332,515		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)			570,950	4,897,403		4,897,403	3,224,082				743,417		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)			(668,379)	(5,712,555)		(5,712,555)	(3,776,997)				871,232		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)			(391,409)	(2,042,127)		(2,042,127)	(572,762)				321,048		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)			(340,980)	(2,115,142)		(2,115,142)	(1,079,120)				320,392		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)			(398,329)	(2,761,844)		(2,761,844)	(1,670,868)				425,546		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	04/27/2011	05/03/2031		44,700,000	USDLIBBBA3M (4.0802 USD)			(859,371)	(5,851,931)		(5,851,931)	(3,627,492)				923,845		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)			(93,701)	(290,640)		(290,640)	61,810				67,781		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)			228,940	1,749,046		1,749,046	1,320,883				307,926		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)			412,961	2,029,789		2,029,789	644,191				351,874		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)			857,867	5,410,620		5,410,620	3,698,803				944,666		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)			235,721	731,186		731,186	(155,512)				170,479		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4R0TD8PU41	05/11/2011	05/13/2021		15,100,000	3.2777 USD (USDLIBBBA3M)			229,716	1,099,684		1,099,684	370,179				199,318		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)			(381,150)	(1,831,369)		(1,831,369)	(612,235)				329,996		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)			(435,732)	(2,415,765)		(2,415,765)	(1,450,974)				428,559		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)			(567,966)	(3,456,790)		(3,456,790)	(2,475,951)				632,945		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-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)			(681,662)	(5,072,170)		(5,072,170)	(3,954,526)				924,155		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)			(1,113,765)	(6,512,165)		(6,512,165)	(4,909,605)				1,255,955		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)			304,027	2,201,526		2,201,526	1,773,104				415,193		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)			145,685	867,309		867,309	639,405				163,474		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)			128,208	400,476		400,476	(81,616)				97,603		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/18/2011	05/20/2021		27,800,000	3.2408 USD (USDLIBBBA3M)			417,772	1,956,781		1,956,781	690,353				367,467		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)			129,772	747,818		747,818	574,069				146,943		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)			466,084	2,685,825		2,685,825	2,061,797				527,753		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)			489,111	3,416,934		3,416,934	2,868,452				673,777		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)			(193,774)	(605,913)		(605,913)	123,708				146,750		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)			(785,744)	(5,571,766)		(5,571,766)	(4,597,087)				1,078,566		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)			(432,804)	(2,039,723)		(2,039,723)	(711,527)				379,364		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)			(615,130)	(3,321,384)		(3,321,384)	(2,072,474)				611,232		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)			526,567	3,076,905		3,076,905	2,321,417				593,981		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)			318,705	1,809,781		1,809,781	1,415,591				362,389		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)			271,753	1,859,946		1,859,946	1,599,132				376,196		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)			126,263	540,929		540,929	226,334				116,644		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)			(1,328,864)	(7,333,026)		(7,333,026)	(5,957,820)				1,525,339		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	06/06/2016		23,200,000	1.8857 USD (USDLIBBBA3M)			191,115	592,990		592,990	(112,116)				162,561		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)			298,423	1,500,046		1,500,046	1,036,989				304,474		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	06/06/2041		29,800,000	3.9937 USD (USDLIBBBA3M)			559,576	3,767,270		3,767,270	3,307,183				778,912		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)			(194,594)	(603,312)		(603,312)	113,901				166,065		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)			(465,212)	(2,333,251)		(2,333,251)	(1,617,781)				474,979		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)			(829,112)	(5,612,210)		(5,612,210)	(4,896,137)				1,152,685		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)			(372,540)	(1,630,297)		(1,630,297)	(660,667)				340,855		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)			1,042,869	5,739,208		5,739,208	4,678,506				1,197,889		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)			(183,111)	(766,618)		(766,618)	(337,304)				171,394		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)			75,760	234,283		234,283	(42,576)				67,693		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)			455,872	1,910,580		1,910,580	839,164				426,493		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)			795,049	4,089,135		4,089,135	3,625,253				929,143		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)			799,388	4,976,227		4,976,227	4,782,516				1,132,292		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)			327,209	1,663,270		1,663,270	1,498,026				383,903		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)			337,031	2,080,156		2,080,156	2,020,898				478,714		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)			(16,795)	(80,483)		(80,483)	(59,523)				17,430		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)			(600,767)	(2,545,785)		(2,545,785)	(1,105,660)				560,126		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)			(1,097,259)	(5,670,509)		(5,670,509)	(5,006,137)				1,282,443		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)			(789,835)	(3,792,502)		(3,792,502)	(2,797,454)				819,230		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/20/2011	06/22/2041		61,200,000	USDLIBBBA3M (3.9362 USD)			(1,130,945)	(7,096,856)		(7,096,856)	(6,765,792)				1,600,945		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)			(1,453,737)	(7,475,835)		(7,475,835)	(6,647,003)				1,701,898		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)			(381,998)	(2,385,034)		(2,385,034)	(2,288,766)				541,551		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			1,470,530	7,658,869		7,658,869	6,705,751				1,716,426		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)			384,093	2,405,710		2,405,710	2,300,304				544,167		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)			144,108	450,322		450,322	(80,606)				127,720		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)			452,371	1,943,469		1,943,469	828,176				419,261		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)			411,774	2,007,034		2,007,034	1,453,878				425,399		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)			397,499	1,845,621		1,845,621	1,425,275				416,920		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)			419,873	2,117,538		2,117,538	1,928,107				494,165		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)			(139,181)	(447,583)		(447,583)	82,017				112,242		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)			(526,253)	(3,156,862)		(3,156,862)	(2,321,942)				592,038		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)			(750,289)	(5,481,454)		(5,481,454)	(4,385,581)				1,026,118		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)			(43,359)	(1,457)		(1,457)	41,838				5,716		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)			(95,867)	(383,499)		(383,499)	(21,457)				79,710		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)			(1,034,527)	(3,342,310)		(3,342,310)	605,902				829,092		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)			603,660	2,885,619		2,885,619	1,029,692				528,824		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)			(243,882)	(1,502,641)		(1,502,641)	(1,068,764)				272,261		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)			(186,889)	(1,399,228)		(1,399,228)	(1,087,885)				253,989		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)			(228,549)	(1,280,233)		(1,280,233)	(768,913)				225,340		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/07/2011	07/11/2021		9,600,000	USDLIBBBA3M (3.2883 USD)			(146,467)	(701,198)		(701,198)	(249,526)				128,200		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	07/08/2011	07/12/2016		151,900,000	1.9047 USD (USDLIBBBA3M)			1,266,609	4,018,881		4,018,881	(704,101)				1,091,116		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/08/2011	07/12/2021		10,900,000	USDLIBBBA3M (3.1913 USD)			(161,009)	(726,097)		(726,097)	(287,346)				145,589		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/08/2011	07/12/2026		153,600,000	USDLIBBBA3M (3.67 USD)			(2,636,534)	(13,468,400)		(13,468,400)	(9,174,145)				2,683,425		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/08/2011	07/12/2031		231,200,000	USDLIBBBA3M (3.8625 USD)			(4,191,064)	(23,437,531)		(23,437,531)	(18,816,524)				4,805,479		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/08/2011	07/12/2041		336,200,000	USDLIBBBA3M (4.0025 USD)			(6,329,784)	(43,080,472)		(43,080,472)	(37,421,125)				8,803,655		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/08/2011	07/12/2026		153,600,000	3.6675 USD (USDLIBBBA3M)			2,634,614	13,428,162		13,428,162	9,174,581				2,683,425		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/08/2011	07/12/2031		231,200,000	3.86 USD (USDLIBBBA3M)			4,188,174	23,358,745		23,358,745	18,815,178				4,805,479		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/08/2011	07/12/2041		336,200,000	4 USD (USDLIBBBA3M)			6,325,582	42,926,200		42,926,200	37,412,987				8,803,655		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/12/2011	07/14/2041		43,400,000	3.9117 USD (USDLIBBBA3M)			797,405	4,838,298		4,838,298	4,793,513				1,136,577		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2011	07/14/2031		38,100,000	3.7687 USD (USDLIBBBA3M)			672,784	3,375,265		3,375,265	3,092,490				792,034		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	07/12/2011	07/14/2014		13,300,000	0.9967 USD (USDLIBBBA3M)			50,518	3,691		3,691	(47,851)				13,114		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/19/2011	07/21/2014		13,800,000	0.9597 USD (USDLIBBBA3M)			49,996	5,606		5,606	(46,684)				16,665		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/19/2011	07/21/2016		8,200,000	1.7677 USD (USDLIBBBA3M)			62,836	194,906		194,906	(31,857)				59,257		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/19/2011	07/21/2031		31,900,000	USDLIBBBA3M (3.7723 USD)			(564,181)	(2,840,407)		(2,840,407)	(2,592,539)				663,519		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	07/19/2011	07/21/2021		27,400,000	USDLIBBBA3M (3.0403 USD)			(384,310)	(1,546,719)		(1,546,719)	(744,235)				366,615		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/19/2011	07/21/2041		34,900,000	3.9247 USD (USDLIBBBA3M)			643,832	3,973,984		3,973,984	3,861,293				914,300		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	07/19/2011	07/21/2026		36,200,000	USDLIBBBA3M (3.5663 USD)			(602,944)	(2,777,402)		(2,777,402)	(2,171,149)				633,069		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2011	07/21/2021		19,300,000	USDLIBBBA3M (3.0403 USD)			(270,700)	(1,089,477)		(1,089,477)	(524,224)				258,236		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	07/19/2011	07/21/2041		65,900,000	USDLIBBBA3M (3.9202 USD)			(1,214,235)	(7,449,420)		(7,449,420)	(7,288,218)				1,726,428		005
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)			141,262	575,230		575,230	273,258				134,086		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)			254,898	1,286,698		1,286,698	1,171,662				299,784		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	07/29/2011	08/02/2041		7,700,000	3.8547 USD (USDLIBBBA3M)			139,359	776,919		776,919	847,013				201,845		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	08/02/2011	08/04/2031		51,900,000	3.4687 USD (USDLIBBBA3M)			839,234	2,459,339		2,459,339	4,188,368				1,080,731		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)			54,820	10,129		10,129	(48,999)				29,933		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)			89,961	260,659		260,659	(35,268)				102,838		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)			517,893	1,509,907		1,509,907	1,177,929				552,756		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)			686,372	2,055,392		2,055,392	2,734,192				791,717		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/02/2011	08/04/2041		56,800,000	3.6178 USD (USDLIBBBA3M)			960,813	3,257,868		3,257,868	6,120,030				1,489,083		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)			722,118	1,978,181		1,978,181	2,917,264				844,360		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)			624,102	1,622,925		1,622,925	3,150,866				814,257		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/03/2011	08/05/2041		48,200,000	3.5687 USD (USDLIBBBA3M)			803,817	2,329,826		2,329,826	5,169,117				1,263,687		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)			31,770	6,035		6,035	(28,459)				17,076		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)			104,842	305,309		305,309	(41,810)				118,231		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/03/2011	08/05/2021		47,400,000	2.7287 USD (USDLIBBBA3M)			591,396	1,672,823		1,672,823	1,358,469				636,060		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)			48,873	138,114		138,114	(17,282)				59,231		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)			324,513	801,808		801,808	781,510				361,180		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)			394,569	901,974		901,974	1,637,790				473,142		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)			340,051	693,339		693,339	1,753,513				454,094		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/04/2011	08/08/2041		26,300,000	3.5077 USD (USDLIBBBA3M)			430,365	977,030		977,030	2,805,160				689,627		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2011	08/08/2014		7,900,000	0.7317 USD (USDLIBBBA3M)			19,621	4,078		4,078	(17,260)				13,001		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)			314,560	668,685		668,685	789,097				361,180		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/04/2011	08/08/2041		26,300,000	3.4347 USD (USDLIBBBA3M)			420,765	624,120		624,120	2,786,468				689,627		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			46,524	128,294		128,294	(14,969)				59,231		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)			70,647	194,817		194,817	(22,730)				89,943		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)			385,929	720,018		720,018	1,639,667				473,142		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)			332,639	490,728		490,728	1,749,988				454,094		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)			(620,307)	(1,720,071)		(1,720,071)	(1,439,662)				671,467		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)			(832,307)	(2,378,027)		(2,378,027)	(5,361,010)				1,311,143		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)			(793,557)	(1,962,445)		(1,962,445)	(4,029,931)				1,041,583		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)			(745,307)	(1,979,322)		(1,979,322)	(3,029,921)				876,289		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)			351,495	690,605		690,605	1,818,486				470,833		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	08/08/2011	08/10/2041		36,700,000	3.5007 USD (USDLIBBBA3M)			599,234	1,316,310		1,316,310	3,913,488				962,428		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)			(1,745,054)	(4,041,912)		(4,041,912)	(4,286,499)				1,970,464		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)			(1,874,507)	(3,842,083)		(3,842,083)	(7,887,359)				2,276,855		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)			(2,509,579)	(4,721,692)		(4,721,692)	(16,494,436)				4,067,372		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)			(375,629)	(1,058,928)		(1,058,928)	129,873				459,087		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)			(1,655,005)	(2,821,973)		(2,821,973)	(8,641,805)				2,239,583		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)			19,022	4,275		4,275	(16,686)				12,824		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)			206,895	289,142		289,142	1,092,105				283,333		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	08/08/2011	08/10/2016		4,300,000	1.4167 USD (USDLIBBBA3M)			25,404	71,126		71,126	(8,555)				31,484		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	08/08/2011	08/10/2016		8,400,000	1.4167 USD (USDLIBBBA3M)			49,626	138,944		138,944	(16,713)				61,504		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)			26,437	74,634		74,634	(9,190)				32,217		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			20,356	4,571		4,571	(18,017)				12,824		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/08/2011	08/10/2026		16,500,000	3.0528 USD (USDLIBBBA3M)			232,458	369,184		369,184	1,003,085				289,208		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)			204,998	237,264		237,264	1,091,201				283,333		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)			274,091	312,277		312,277	1,828,443				453,679		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)			545,756	(717,076)		(717,076)	3,816,707				965,099		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)			446,946	(495,603)		(495,603)	2,565,576				670,887		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)			29,045	6,530		6,530	(24,047)				27,325		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)			80,038	200,873		200,873	(16,204)				119,425		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)			320,550	204,692		204,692	943,828				416,470		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)			342,521	(61,226)		(61,226)	1,618,461				464,538		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)			(161,221)	(411,458)		(411,458)	35,585				234,606		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)			(777,808)	(292,651)		(292,651)	(3,573,976)				1,027,359		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)			(823,870)	181,494		181,494	(4,593,011)				1,198,108		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)			(660,838)	(697,972)		(697,972)	(1,864,776)				830,413		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)			(318,361)	(73,399)		(73,399)	263,548				302,579		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)			(1,069,451)	381,224		381,224	(7,341,975)				1,843,747		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/11/2011	08/15/2031		12,400,000	3.0697 USD (USDLIBBBA3M)			175,733	(89,612)		(89,612)	989,695				258,437		005
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)			274,853	265,926		265,926	800,088				354,944		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)			231,124	36,877		36,877	1,074,628				308,663		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)			272,351	(202,848)		(202,848)	1,884,707				474,778		005

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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 Quarter-end (b)
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)			(32,361)	(8,549)		(8,549)	26,943				32,133		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)			(503,706)	(454,275)		(454,275)	(2,255,420)				649,040		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)			(187,825)	(478,147)		(478,147)	39,523				275,816		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)			292,560	145,586		145,586	1,976,958				493,189		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)			86,072	217,297		217,297	(17,277)				127,978		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)			212,695	249,572		249,572	594,572				264,965		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)			248,431	182,454		182,454	1,122,057				322,766		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)			224,789	67,488		67,488	1,232,751				321,013		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)			(712,637)	690,345		690,345	(4,075,191)				1,065,350		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)			(51,131)	(124,108)		(124,108)	7,891				80,273		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)			116,121	(141,531)		(141,531)	669,403				175,126		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)			716,080	(872,772)		(872,772)	4,127,982				1,079,943		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)			34,140	9,207		9,207	(28,151)				35,963		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)			64,632	87,686		87,686	67,002				89,119		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)			199,899	89,105		89,105	601,423				263,721		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)			116,288	(49,407)		(49,407)	556,614				159,665		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)			291,990	(621,918)		(621,918)	1,733,818				454,602		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	08/22/2041		29,700,000	3.0928 USD (USDLIBBBA3M)			424,236	(1,163,792)		(1,163,792)	3,050,454				779,330		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)			19,999	5,711		5,711	(16,758)				20,528		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)			30,106	73,190		73,190	(4,622)				47,223		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	08/22/2016		9,900,000	1.1768 USD (USDLIBBBA3M)			46,570	113,216		113,216	(7,149)				73,049		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)			229,592	22,862		22,862	715,746				310,993		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	08/19/2011	08/23/2026		25,000,000	2.6777 USD (USDLIBBBA3M)			305,247	(436,925)		(436,925)	1,533,670				438,837		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)			402,333	(1,462,818)		(1,462,818)	2,939,760				755,752		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)			102,567	249,330		249,330	(15,440)				160,957		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/19/2011	08/23/2021		36,500,000	2.2037 USD (USDLIBBBA3M)			359,156	(12,839)		(12,839)	1,132,886				491,490		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	08/19/2011	08/23/2031		23,700,000	2.8697 USD (USDLIBBBA3M)			312,126	(823,883)		(823,883)	1,882,637				494,263		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)			(151,937)	(373,597)		(373,597)	24,807				234,791		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)			(646,953)	874,849		874,849	(3,238,628)				926,824		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)			(587,529)	1,506,727		1,506,727	(3,535,619)				928,047		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)			(22,152)	(6,832)		(6,832)	18,625				21,689		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)			(600,802)	(25,968)		(25,968)	(1,881,333)				817,355		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)			(811,072)	2,802,868		2,802,868	(5,906,990)				1,516,753		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)			89,054	3,487		3,487	278,966				121,189		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)			264,611	(582,644)		(582,644)	1,574,988				412,962		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)			258,527	(267,010)		(267,010)	1,275,293				365,154		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)			332,623	(1,034,429)		(1,034,429)	2,407,911				616,704		005
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)			66,656	127,407		127,407	58,493				84,192		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)			(198,684)	96,418		96,418	(1,118,993)				292,040		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)			(80,576)	(213,824)		(213,824)	20,100				110,962		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(49,192)	(131,009)		(131,009)	12,121				67,530		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)			(114,602)	(305,208)		(305,208)	28,238				157,323		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)			(106,513)	(144,681)		(144,681)	(294,248)				130,815		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)			178,470	(9,008)		(9,008)	992,868				258,767		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)			(124,421)	(173,120)		(173,120)	(342,527)				152,393		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)			(246,338)	6,322		6,322	(1,369,304)				356,848		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)			(139,909)	(355,000)		(355,000)	26,375				207,173		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)			(478,396)	58,587		58,587	(2,261,680)				648,380		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)			(369,997)	382,956		382,956	(2,124,524)				555,141		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)			(435,258)	696,075		696,075	(3,066,230)				777,098		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	08/30/2011	09/01/2016		30,900,000	1.2527 USD (USDLIBBBA3M)			156,884	401,488		401,488	(31,112)				229,450		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)			397,325	386,186		386,186	1,142,239				503,128		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)			441,670	19,581		19,581	2,070,947				593,909		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)			377,062	(308,004)		(308,004)	2,149,887				561,402		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)			411,405	(500,958)		(500,958)	2,877,406				727,217		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)			(1,279,621)	1,167,954		1,167,954	(7,316,437)				1,911,841		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/31/2011	09/02/2016		17,100,000	1.2508 USD (USDLIBBBA3M)			86,657	221,407		221,407	(16,924)				127,057		005
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)			(88,138)	(226,011)		(226,011)	17,582				128,543		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)			1,284,961	(1,061,138)		(1,061,138)	7,326,336				1,913,929		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	08/31/2011	09/02/2016		24,700,000	1.2727 USD (USDLIBBBA3M)			127,876	331,471		331,471	(27,107)				183,527		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TWEFA76	08/31/2011	09/02/2021		12,200,000	2.4077 USD (USDLIBBBA3M)			132,412	158,828		158,828	371,719				164,593		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)			140,574	41,013		41,013	432,769				187,671		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)			209,550	(202,548)		(202,548)	1,032,455				295,364		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)			274,971	(573,479)		(573,479)	1,633,051				428,005		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)			352,488	(1,028,185)		(1,028,185)	2,545,189				651,246		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)			(117,782)	(286,063)		(286,063)	15,569				185,478		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)			(267,203)	(54,053)		(54,053)	(829,545)				359,141		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)			(213,745)	251,790		251,790	(1,063,607)				304,154		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)			(270,502)	616,888		616,888	(1,616,248)				423,829		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)			(349,140)	1,094,989		1,094,989	(2,531,154)				648,620		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)			194,624	470,851		470,851	(24,739)				308,024		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)			574,647	(258,952)		(258,952)	1,894,069				810,401		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)			533,971	(1,203,180)		(1,203,180)	2,790,790				796,606		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)			401,081	(1,508,241)		(1,508,241)	2,506,491				659,859		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)			634,645	(3,347,169)		(3,347,169)	4,781,754				1,242,219		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)			(194,971)	(471,451)		(471,451)	24,677				308,770		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)			(542,475)	1,161,197		1,161,197	(2,821,051)				805,398		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/06/2011	09/08/2031		30,900,000	USDLIBBBA3M (2.7852 USD)			(393,494)	1,439,230		1,439,230	(2,451,599)				645,242		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)			(583,900)	227,526		227,526	(1,914,239)				819,856		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)			(631,774)	3,170,436		3,170,436	(4,738,726)				1,229,088		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	09/08/2011	09/12/2016		17,100,000	USDLIBBBA3M (1.1902 USD)			(81,401)	(198,106)		(198,106)	10,416				127,854		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)			(219,232)	10,405		10,405	(697,963)				300,077		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)			(265,650)	837,519		837,519	(1,926,892)				493,836		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)			228,295	(333,193)		(333,193)	1,151,571				328,989		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)			81,627	197,250		197,250	(9,823)				129,349		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)			217,647	(18,435)		(18,435)	695,269				298,725		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)			135,994	(348,095)		(348,095)	819,807				215,149		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)			260,461	(915,632)		(915,632)	1,901,763				488,582		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)			19,324	7,981		7,981	(15,995)				22,594		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)			98,833	226,432		226,432	(6,065)				166,837		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)			149,652	(79,960)		(79,960)	497,693				212,257		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)			157,502	(312,060)		(312,060)	813,639				232,254		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)			(612,801)	2,039,491		2,039,491	(3,782,255)				994,360		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)			265,818	(1,169,460)		(1,169,460)	1,972,262				509,622		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)			(98,877)	(226,627)		(226,627)	6,109				166,837		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)			(150,716)	92,385		92,385	(504,669)				214,961		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)			(157,658)	336,409		336,409	(820,016)				234,013		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/09/2011	09/13/2014		14,000,000	USDLIBBBA3M (0.6262 USD)			(27,145)	(11,212)		(11,212)	22,437				31,950		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)			607,393	(2,267,215)		(2,267,215)	3,794,235				998,538		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)			(258,403)	1,273,112		1,273,112	(1,935,285)				501,741		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	09/09/2011	09/13/2016		15,200,000	1.1348 USD (USDLIBBBA3M)			68,126	157,662		157,662	(4,882)				113,718		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)			328,335	(182,713)		(182,713)	1,094,046				466,424		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/09/2011	09/13/2014		13,200,000	0.6388 USD (USDLIBBBA3M)			26,426	10,913		10,913	(21,985)				30,125		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)			427,391	(896,847)		(896,847)	2,219,459				633,419		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/09/2011	09/13/2031		29,300,000	2.8128 USD (USDLIBBBA3M)			377,149	(1,257,010)		(1,257,010)	2,328,124				612,075		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)			510,957	(2,309,641)		(2,309,641)	3,799,264				982,467		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)			213,962	1,236,401		1,236,401	130,408				144,160		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)			93,238	(39,614)		(39,614)	307,346				131,189		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)			212,305	(937,591)		(937,591)	1,575,905				407,213		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)			(437,704)	845,334		845,334	(2,256,386)				644,121		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)			(724,370)	3,151,055		3,151,055	(5,370,522)				1,387,152		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)			(71,427)	(171,859)		(171,859)	8,007				113,859		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)			(430,797)	153,751		153,751	(1,411,577)				603,200		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)			(28,761)	(11,851)		(11,851)	24,232				31,911		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)			(535,266)	1,711,378		1,711,378	(3,290,917)				864,980		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)			(267,583)	(117,749)		(117,749)	(816,898)				353,262		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)			(174,187)	124,824		124,824	(849,807)				242,974		005
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)			(84,372)	(214,774)		(214,774)	14,092				125,405		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)			(134,622)	265,771		265,771	(797,862)				208,999		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/15/2011	09/19/2041		18,300,000	USDLIBBBA3M (3.0712 USD)			(259,077)	792,429		792,429	(1,877,546)				480,871		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
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)			84,340	213,692		213,692	(13,648)				126,155		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)			269,682	105,850		105,850	827,023				357,322		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)			131,077	(283,874)		(283,874)	781,486				204,819		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)			174,653	(170,302)		(170,302)	862,540				246,495		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)			255,485	(811,786)		(811,786)	1,855,534				475,616		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	09/16/2011	09/20/2014		13,700,000	USDLIBBBA3M (0.6652 USD)			(29,101)	(13,189)		(13,189)	24,405				32,692		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)			(40,696)	(103,157)		(103,157)	6,545				60,862		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)			(77,875)	(197,399)		(197,399)	12,525				116,465		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)			(212,954)	(77,069)		(77,069)	(655,085)				282,934		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)			(235,762)	229,296		229,296	(1,164,411)				332,806		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)			(193,853)	422,069		422,069	(1,156,622)				303,073		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)			280,635	(1,634,974)		(1,634,974)	2,137,297				557,187		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)			154,350	(154,546)		(154,546)	536,404				226,205		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)			202,256	(553,461)		(553,461)	1,081,846				308,257		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)			(704,003)	2,976,808		2,976,808	(4,467,434)				1,177,038		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)			19,120	8,826		8,826	(15,247)				26,968		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)			55,344	126,063		126,063	(2,428)				94,097		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/21/2011	09/23/2031		72,300,000	2.7698 USD (USDLIBBBA3M)			914,414	(3,538,684)		(3,538,684)	5,742,142				1,511,543		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)			325,996	2,339,594		2,339,594	822,578				268,890		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)			41,396	91,339		91,339	(570)				72,399		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	09/22/2011	09/26/2014		17,100,000	0.6228 USD (USDLIBBBA3M)			32,611	15,469		15,469	(26,647)				42,272		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)			474,008	(1,009,660)		(1,009,660)	1,805,531				748,119		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)			284,812	(2,124,599)		(2,124,599)	1,978,471				524,879		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)			496,734	(5,248,660)		(5,248,660)	4,097,117				1,096,141		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)			(41,459)	(92,582)		(92,582)	1,050				71,645		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)			(191,584)	(427,827)		(427,827)	4,850				331,074		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)			(431,435)	2,034,756		2,034,756	(2,507,619)				711,873		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)			(518,669)	5,231,002		5,231,002	(4,245,008)				1,132,942		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)			(33,827)	(16,044)		(16,044)	27,757				43,014		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)			(450,013)	903,744		903,744	(1,698,244)				704,750		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)			(282,916)	2,018,091		2,018,091	(1,948,249)				516,515		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)			469,746	(5,285,256)		(5,285,256)	3,916,756				1,051,507		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)			20,086	9,852		9,852	(16,483)				24,861		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)			44,386	100,585		100,585	(1,753)				75,462		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)			133,159	301,756		301,756	(5,260)				226,385		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)			343,146	(736,657)		(736,657)	1,308,580				542,218		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/23/2011	09/27/2026		40,000,000	2.3408 USD (USDLIBBBA3M)			419,906	(2,168,785)		(2,168,785)	2,484,155				704,903		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	09/27/2031		30,000,000	2.4828 USD (USDLIBBBA3M)			336,259	(2,656,509)		(2,656,509)	2,363,251				627,395		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	09/27/2011	09/29/2016		10,000,000	USDLIBBBA3M (1.2442 USD)			(50,137)	(126,184)		(126,184)	7,371				75,554		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	09/27/2011	09/29/2016		30,000,000	USDLIBBBA3M (1.2442 USD)			(150,412)	(378,553)		(378,553)	22,114				226,661		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(467,350)	1,160,093		1,160,093	(2,473,868)				705,061		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)			10,169	5,266		5,266	(8,503)				10,788		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)			56,151	(22,046)		(22,046)	185,903				78,711		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)			87,121	(231,794)		(231,794)	464,802				132,258		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)			164,138	(768,697)		(768,697)	1,055,669				278,278		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)			164,815	(1,163,042)		(1,163,042)	1,282,011				336,584		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)			(157,602)	1,089,625		1,089,625	(1,222,926)				320,806		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)			435,352	3,506,531		3,506,531	1,610,094				419,686		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)			158,323	(930,754)		(930,754)	1,052,873				278,300		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)			158,323	(1,404,215)		(1,404,215)	1,268,967				336,601		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)			515,824	(2,485,144)		(2,485,144)	3,007,682				853,696		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)			841,122	(9,494,843)		(9,494,843)	7,011,503				1,882,954		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)			623,923	(4,813,645)		(4,813,645)	4,360,317				1,157,233		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)			(37,215)	(19,688)		(19,688)	31,270				38,412		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)			(70,265)	(170,994)		(170,994)	7,546				109,193		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)			(766,327)	5,943,456		5,943,456	(5,361,251)				1,422,999		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)			(579,216)	1,016,038		1,016,038	(2,144,668)				890,580		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/03/2011	10/05/2026		63,900,000	USDLIBBBA3M (2.3562 USD)			(676,670)	3,373,438		3,373,438	(3,971,744)				1,127,090		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)			(983,687)	11,197,133		11,197,133	(8,212,190)				2,206,422		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)			32,457	17,169		17,169	(27,473)				32,348		005

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	10/04/2011	10/06/2016		55,400,000	1.2158 USD (USDLIBBBA3M)			270,769	659,390		659,390	(28,999)				420,345		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)			538,587	(1,015,067)		(1,015,067)	2,016,427				835,076		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)			515,309	(2,747,686)		(2,747,686)	3,067,224				869,667		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)			415,011	(3,526,235)		(3,526,235)	2,960,926				786,897		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)			626,179	(7,858,852)		(7,858,852)	5,325,410				1,438,586		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)			(35,040)	(18,534)		(18,534)	29,733				34,435		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)			(275,131)	(675,985)		(675,985)	32,002				422,621		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)			(529,783)	2,662,229		2,662,229	(3,115,791)				883,780		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)			(629,110)	7,580,935		7,580,935	(5,308,746)				1,430,696		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)			(413,647)	3,364,995		3,364,995	(2,923,625)				776,433		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)			(551,532)	974,444		974,444	(2,046,077)				848,655		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)			(34,037)	(19,357)		(19,357)	28,669				32,094		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/06/2011	10/11/2016		44,900,000	USDLIBBBA3M (1.3222 USD)			(243,647)	(638,893)		(638,893)	44,376				341,702		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)			(498,846)	308,028		308,028	(1,685,084)				709,464		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)			(551,566)	1,909,765		1,909,765	(3,043,307)				864,857		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)			(456,522)	2,834,973		2,834,973	(3,063,512)				810,239		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)			(684,221)	6,527,700		6,527,700	(5,543,604)				1,475,775		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/06/2011	10/11/2014		11,800,000	0.8088 USD (USDLIBBBA3M)			33,741	19,189		19,189	(28,462)				31,559		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)			505,194	(275,885)		(275,885)	1,696,108				714,900		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)			685,409	(6,427,205)		(6,427,205)	5,538,472				1,473,145		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
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)			247,445	652,977		652,977	(46,804)				343,986		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)			550,831	(1,897,535)		(1,897,535)	3,037,020				863,092		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)			459,776	(2,824,983)		(2,824,983)	3,079,793				814,426		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)			428,489	4,207,636		4,207,636	2,267,609				517,246		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)			65,470	37,157		37,157	(56,685)				53,736		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)			84,788	245,232		245,232	(24,975)				102,100		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)			341,049	986,420		986,420	(100,459)				410,687		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)			602,701	644,350		644,350	1,744,574				755,958		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)			763,948	(675,721)		(675,721)	3,762,265				1,073,368		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIWZVIKEX4NFOL81	10/12/2011	10/13/2031		47,300,000	2.865 USD (USDLIBBBA3M)			621,519	(1,713,865)		(1,713,865)	3,776,951				990,449		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)			893,636	(4,407,540)		(4,407,540)	6,698,778				1,736,381		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)			(69,681)	(39,549)		(39,549)	60,366				56,977		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)			(76,713)	(222,127)		(222,127)	22,701				92,195		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)			(258,035)	(747,155)		(747,155)	76,357				310,110		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)			(606,651)	(657,382)		(657,382)	(1,753,465)				760,037		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	10/13/2026		61,300,000	USDLIBBBA3M (2.7525 USD)			(770,997)	664,955		664,955	(3,793,055)				1,082,195		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)			(618,165)	1,686,814		1,686,814	(3,753,291)				984,167		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	10/13/2041		66,000,000	USDLIBBBA3M (2.9475 USD)			(894,461)	4,377,091		4,377,091	(6,700,406)				1,736,381		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)			(146,416)	(143,382)		(143,382)	(427,551)				184,945		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)			(197,988)	187,497		187,497	(977,706)				278,966		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	10/12/2011	10/14/2031		9,600,000	USDLIBBBA3M (2.8622 USD)			(126,008)	351,751		351,751	(766,400)				201,037		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)			(402,665)	(1,117,664)		(1,117,664)	97,325				516,153		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)			(311,907)	1,471,593		1,471,593	(2,326,397)				602,653		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)			198,829	(938,950)		(938,950)	1,484,334				384,263		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)			163,795	(168,365)		(168,365)	812,117				231,475		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)			217,432	177,530		177,530	646,511				277,782		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)			583,807	473,138		473,138	1,736,910				746,199		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)			135,120	(383,654)		(383,654)	823,029				215,816		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)			328,598	(1,592,084)		(1,592,084)	2,458,421				636,928		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)			304,997	830,141		830,141	(66,300)				402,695		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)			431,926	(459,451)		(459,451)	2,145,113				611,375		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)			(391,245)	(547,993)		(547,993)	(1,101,592)				477,479		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)			(330,904)	(40,187)		(40,187)	(1,555,685)				444,005		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)			(242,902)	557,222		557,222	(1,736,727)				442,387		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)			(227,421)	(632,025)		(632,025)	52,992				289,558		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)			240,086	(604,536)		(604,536)	1,723,675				439,753		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)			225,804	625,653		625,653	(51,857)				288,788		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/27/2011	10/31/2021		34,800,000	2.4648 USD (USDLIBBBA3M)			388,244	534,327		534,327	1,095,866				474,750		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)			315,514	19,434		19,434	1,487,674				424,547		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)			42,280	115,003		115,003	(8,871)				55,480		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			142,108	386,540		386,540	(29,816)				186,474		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)			401,512	530,287		530,287	1,139,009				492,577		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)			401,540	865		865	1,896,753				541,357		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)			274,670	(330,533)		(330,533)	1,591,318				415,230		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)			469,971	(1,195,278)		(1,195,278)	3,374,134				861,117		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)			25,504	16,750		16,750	(20,722)				26,997		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)			183,235	57,367		57,367	572,946				242,923		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)			465,732	(1,265,699)		(1,265,699)	2,491,817				707,814		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)			409,762	(2,037,788)		(2,037,788)	2,657,693				700,549		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/01/2011	11/03/2041		42,500,000	2.7828 USD (USDLIBBBA3M)			541,378	(4,122,998)		(4,122,998)	4,248,948				1,119,301		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)			348,955	(279,275)		(279,275)	1,204,106				500,951		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)			261,340	(1,458,726)		(1,458,726)	1,724,215				455,147		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)			423,795	(3,528,779)		(3,528,779)	3,365,768				890,174		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)			113,266	264,700		264,700	(6,000)				178,206		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)			320,574	(1,030,330)		(1,030,330)	1,751,739				497,239		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/02/2011	11/04/2021		27,100,000	2.2228 USD (USDLIBBBA3M)			269,400	(47,177)		(47,177)	881,435				369,981		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)			169,051	(690,429)		(690,429)	1,068,887				281,081		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	11/04/2041		23,200,000	2.8658 USD (USDLIBBBA3M)			305,219	(1,895,332)		(1,895,332)	2,338,782				611,037		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)			(231,116)	(534,902)		(534,902)	9,646				365,960		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)			(377,345)	144,616		144,616	(1,258,118)				526,010		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(334,681)	789,814		789,814	(1,763,364)				501,056		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)			(180,377)	778,150		778,150	(1,148,236)				302,152		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)			346,685	(1,043,526)		(1,043,526)	1,879,586				533,279		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)			298,110	(1,567,183)		(1,567,183)	1,949,860				514,322		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)			442,752	(3,397,666)		(3,397,666)	3,478,796				917,015		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)			189,420	449,643		449,643	(11,232)				291,922		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)			402,356	(281,350)		(281,350)	1,381,303				573,102		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)			116,314	(79,576)		(79,576)	398,807				165,502		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)			156,097	(455,008)		(455,008)	842,893				239,178		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)			207,162	(1,542,740)		(1,542,740)	1,621,530				426,886		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)			165,846	(559,082)		(559,082)	913,258				258,867		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)			191,740	(1,147,738)		(1,147,738)	1,280,057				338,169		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)			222,889	(2,042,705)		(2,042,705)	1,795,110				477,120		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)			225,878	(1,243,743)		(1,243,743)	1,489,373				392,811		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)			265,697	(2,274,122)		(2,274,122)	2,120,037				561,501		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)			37,392	29,197		29,197	(30,830)				35,858		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)			271,557	(100,246)		(100,246)	909,637				378,069		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	11/22/2026		17,000,000	2.5448 USD (USDLIBBBA3M)			196,249	(581,681)		(581,681)	1,063,212				301,454		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)			438,039	(2,466,299)		(2,466,299)	2,898,252				764,617		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)			753,806	(6,548,493)		(6,548,493)	6,027,437				1,597,509		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			643,461	(293,698)		(293,698)	2,171,542				901,337		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)			530,563	(1,640,279)		(1,640,279)	2,889,936				819,245		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)			436,401	(2,511,622)		(2,511,622)	2,897,403				764,617		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)			748,655	(6,739,027)		(6,739,027)	6,017,193				1,597,509		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)			529,870	(1,655,148)		(1,655,148)	2,890,061				819,245		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)			195,702	(1,909,909)		(1,909,909)	1,592,051				424,442		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)			182,986	(138,690)		(138,690)	633,118				261,683		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)			180,086	(646,850)		(646,850)	1,001,184				283,753		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)			149,611	(949,986)		(949,986)	1,009,242				266,797		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)			144,255	(571,080)		(571,080)	814,353				230,600		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)			201,643	(2,145,639)		(2,145,639)	1,663,919				445,577		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/23/2011	11/25/2021		26,200,000	2.1208 USD (USDLIBBBA3M)			246,975	(249,608)		(249,608)	873,526				359,090		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/23/2011	11/25/2026		36,600,000	2.4298 USD (USDLIBBBA3M)			401,557	(1,706,006)		(1,706,006)	2,293,537				649,227		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/23/2011	11/25/2041		47,600,000	2.5838 USD (USDLIBBBA3M)			558,896	(6,377,934)		(6,377,934)	4,668,543				1,254,997		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)			330,226	(2,446,508)		(2,446,508)	2,292,076				607,215		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/25/2011	11/29/2014		10,200,000	0.9168 USD (USDLIBBBA3M)			34,745	27,951		27,951	(28,649)				33,139		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/25/2011	11/29/2026		25,800,000	2.4388 USD (USDLIBBBA3M)			284,222	(1,179,701)		(1,179,701)	1,617,202				457,854		005
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)			59,162	152,657		152,657	(7,495)				83,005		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)			286,185	(269,632)		(269,632)	1,006,762				414,219		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)			321,057	(2,338,848)		(2,338,848)	2,221,055				588,491		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-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	11/25/2011	11/29/2041		30,400,000	2.5868 USD (USDLIBBBA3M)			357,393	(4,053,000)		(4,053,000)	2,982,336				801,671		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)			(140,456)	101,967		101,967	(485,544)				200,289		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)			(159,043)	594,418		594,418	(889,639)				252,025		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)			(189,920)	1,955,129		1,955,129	(1,558,083)				416,679		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)			(181,408)	(477,866)		(477,866)	25,779				249,297		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/29/2011	12/01/2026		22,500,000	USDLIBBBA3M (2.5132 USD)			(256,042)	850,845		850,845	(1,409,892)				399,379		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)			(293,891)	2,818,611		2,818,611	(2,386,576)				635,599		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)			(228,961)	107,371		107,371	(776,382)				321,070		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)			(183,980)	1,119,893		1,119,893	(1,233,740)				325,823		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)			126,225	521,068		521,068	(78,537)				67,380		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)			(99,002)	(250,188)		(250,188)	9,867				142,760		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)			(253,206)	66,515		66,515	(843,239)				349,948		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)			(304,042)	864,832		864,832	(1,640,366)				465,106		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)			(273,255)	1,454,750		1,454,750	(1,793,748)				473,006		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)			(392,018)	3,335,382		3,335,382	(3,126,799)				828,166		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)			(23,131)	(19,190)		(19,190)	18,128				26,903		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)			(355,155)	2,938,012		2,938,012	(2,821,769)				746,404		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	11/30/2011	12/02/2026		20,300,000	USDLIBBBA3M (2.5692 USD)			(236,691)	646,087		646,087	(1,270,774)				360,369		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)			(59,998)	(155,556)		(155,556)	7,236				84,072		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)			344,496	(760,244)		(760,244)	1,809,850				513,207		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			622,514	(2,808,823)		(2,808,823)	3,996,148				1,051,371		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)			732,883	(5,434,592)		(5,434,592)	5,742,767				1,511,497		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)			(154,201)	(396,820)		(396,820)	17,270				217,890		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)			(159,983)	14,240		14,240	(525,874)				218,404		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)			(97,062)	230,356		230,356	(513,534)				145,648		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)			(422,975)	1,424,418		1,424,418	(2,335,713)				661,107		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)			(606,299)	5,175,614		5,175,614	(4,841,293)				1,282,450		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)			(251,360)	241,554		241,554	(890,997)				364,342		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)			(349,851)	2,062,339		2,062,339	(2,335,248)				616,442		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)			388,794	(360,979)		(360,979)	1,375,213				562,530		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/12/2011	12/14/2026		49,400,000	2.5138 USD (USDLIBBBA3M)			561,972	(1,882,811)		(1,882,811)	3,101,578				878,115		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)			718,557	(4,163,445)		(4,163,445)	4,784,601				1,262,537		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)			871,567	(7,514,119)		(7,514,119)	6,970,959				1,847,335		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)			113,181	(147,750)		(147,750)	412,723				167,858		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)			92,148	(365,985)		(365,985)	521,658				147,570		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/14/2011	12/16/2041		12,300,000	2.6708 USD (USDLIBBBA3M)			149,594	(1,452,440)		(1,452,440)	1,217,708				324,635		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)			216,674	(1,538,231)		(1,538,231)	1,495,400				395,750		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	12/19/2026		26,800,000	2.4338 USD (USDLIBBBA3M)			294,002	(1,258,114)		(1,258,114)	1,686,645				476,648		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)			338,474	(3,547,233)		(3,547,233)	2,791,233				747,037		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)			103,624	(514,943)		(514,943)	610,958				172,556		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	12/19/2011	12/21/2031		20,800,000	2.4878 USD (USDLIBBBA3M)			233,748	(1,867,734)		(1,867,734)	1,651,878				437,920		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)			253,301	(2,950,042)		(2,950,042)	2,128,272				572,874		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)			276,833	(556,127)		(556,127)	1,067,980				429,669		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/19/2011	12/21/2026		43,400,000	2.3648 USD (USDLIBBBA3M)			461,032	(2,360,122)		(2,360,122)	2,734,009				772,055		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/19/2011	12/21/2031		34,400,000	2.4748 USD (USDLIBBBA3M)			384,347	(3,151,011)		(3,151,011)	2,730,767				724,252		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)			649,238	(7,834,491)		(7,834,491)	5,490,897				1,481,023		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)			(151,494)	1,492,215		1,492,215	(1,237,213)				330,013		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)			(58,071)	(148,113)		(148,113)	4,785				82,811		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)			(139,374)	96,352		96,352	(486,479)				198,599		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)			(177,235)	543,736		543,736	(968,910)				274,195		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)			(146,697)	787,191		787,191	(967,177)				254,911		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)			(224,258)	1,802,934		1,802,934	(1,779,433)				470,102		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)			(279,407)	241,380		241,380	(989,394)				402,788		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)			(464,888)	1,599,138		1,599,138	(2,581,150)				730,080		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)			(386,329)	2,288,390		2,288,390	(2,586,560)				682,625		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)			(664,135)	5,785,584		5,785,584	(5,328,375)				1,413,017		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)			119,745	(178,959)		(178,959)	445,828				179,454		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)			(345,314)	(2,004,769)		(2,004,769)	(207,917)				231,246		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)			321,437	385,242		385,242	(295,199)				108,461		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)			126,842	966,875		966,875	480,346				125,375		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/05/2010	02/09/2040		5,900,000	4.3658 USD (USDLIBBBA3M)			121,856	1,127,985		1,127,985	654,592				150,381		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)			(100,929)	(125,480)		(125,480)	92,732				33,243		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)			(159,751)	(927,825)		(927,825)	(99,973)				107,567		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)			(52,130)	(379,641)		(379,641)	(130,852)				42,700		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)			(131,387)	(1,083,754)		(1,083,754)	(482,032)				125,452		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/12/2010	02/16/2040		6,600,000	USDLIBBBA3M (4.5112 USD)			(141,109)	(1,433,024)		(1,433,024)	(740,789)				168,286		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)			(160,967)	(205,625)		(205,625)	148,293				50,818		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)			(169,982)	(217,139)		(217,139)	156,597				53,664		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)			(253,332)	(1,515,025)		(1,515,025)	(148,612)				165,216		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)			(259,401)	(1,969,365)		(1,969,365)	(633,035)				207,119		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)			(258,243)	(2,234,164)		(2,234,164)	(928,471)				241,095		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/19/2010	02/23/2040		11,800,000	USDLIBBBA3M (4.6022 USD)			(257,622)	(2,754,062)		(2,754,062)	(1,334,603)				300,987		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)			56,352	74,855		74,855	(51,376)				19,759		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)			204,035	1,170,801		1,170,801	137,764				140,312		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)			218,880	1,555,907		1,555,907	563,244				182,603		005
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)			286,915	2,285,788		2,285,788	1,072,262				279,099		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)			283,620	2,760,501		2,760,501	1,508,797				344,478		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)			(75,968)	(103,892)		(103,892)	69,181				26,773		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)			(88,469)	(122,464)		(122,464)	80,495				31,140		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)			(127,922)	(177,077)		(177,077)	116,392				45,027		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
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)			(139,279)	(808,408)		(808,408)	(93,737)				94,992		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)			(177,958)	(1,295,722)		(1,295,722)	(451,897)				146,618		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)			(173,306)	(1,439,465)		(1,439,465)	(637,523)				165,625		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)			(171,842)	(1,772,764)		(1,772,764)	(901,267)				204,255		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)			(112,052)	(161,954)		(161,954)	101,350				40,754		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)			(125,702)	(186,372)		(186,372)	114,052				44,412		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)			132,811	1,092,424		1,092,424	492,647				127,911		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)			119,262	1,208,928		1,208,928	629,993				143,115		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)			(51,743)	(78,528)		(78,528)	46,969				17,228		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)			(110,120)	(167,124)		(167,124)	99,959				36,665		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)			(192,790)	(1,178,774)		(1,178,774)	(121,006)				124,621		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)			(129,286)	(1,003,669)		(1,003,669)	(316,112)				102,477		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)			(120,862)	(1,072,245)		(1,072,245)	(433,424)				112,000		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	04/14/2010	04/16/2015		5,700,000	USDLIBBBA3M (2.7072 USD)			(70,419)	(110,027)		(110,027)	63,169				25,580		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)			(101,795)	(160,985)		(160,985)	90,769				38,407		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/20/2010	04/22/2030		10,800,000	4.3828 USD (USDLIBBBA3M)			223,969	1,831,438		1,831,438	834,506				216,281		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)			212,879	2,145,008		2,145,008	1,126,133				255,875		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)			100,175	163,526		163,526	(89,070)				37,676		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)			259,318	1,499,766		1,499,766	198,029				180,041		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)			317,059	2,224,229		2,224,229	840,145				268,545		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	04/28/2010	04/30/2030		14,900,000	4.2968 USD (USDLIBBBA3M)			302,716	2,365,320		2,365,320	1,151,110				298,594		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)			302,057	2,875,227		2,875,227	1,622,349				371,177		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)			100,142	165,991		165,991	(88,557)				38,911		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)			132,438	742,565		742,565	109,177				95,020		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)			101,975	668,763		668,763	281,911				89,583		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)			160,467	1,141,551		1,141,551	632,237				164,412		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)			150,069	1,264,507		1,264,507	828,557				192,049		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)			114,245	190,491		190,491	(100,524)				46,008		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)			199,641	332,879		332,879	(175,663)				80,398		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)			275,883	1,504,307		1,504,307	240,972				203,488		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)			284,036	1,752,805		1,752,805	812,903				257,168		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)			329,544	2,486,789		2,486,789	1,859,552				435,334		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)			109,671	185,230		185,230	(95,806)				46,229		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)			329,248	1,733,677		1,733,677	309,337				251,185		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)			397,889	2,293,176		2,293,176	1,181,826				371,790		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	05/10/2030		27,400,000	3.9047 USD (USDLIBBBA3M)			502,732	2,953,900		2,953,900	2,104,447				549,568		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)			534,144	3,575,591		3,575,591	3,078,724				727,380		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)			131,618	222,126		222,126	(114,898)				55,657		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)			(140,512)	(776,390)		(776,390)	(120,991)				102,473		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)			(50,084)	(84,842)		(84,842)	43,872				20,612		005

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

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 Quarter-end (b)
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)			(943,134)	(5,063,506)		(5,063,506)	(869,037)				708,706		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)			(1,307,786)	(8,557,516)		(8,557,516)	(5,311,451)				1,383,015		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)			(1,358,570)	(10,647,696)		(10,647,696)	(7,621,689)				1,778,316		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)			210,576	1,627,226		1,627,226	1,184,492				276,755		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)			85,883	449,775		449,775	82,823				66,014		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)			221,070	1,157,754		1,157,754	213,192				169,924		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)			103,613	604,859		604,859	306,575				96,400		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)			201,867	1,178,432		1,178,432	597,292				187,815		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	05/19/2010	05/21/2030		6,100,000	3.9598 USD (USDLIBBBA3M)			113,608	701,212		701,212	469,634				122,465		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	05/19/2010	05/21/2030		13,100,000	3.9598 USD (USDLIBBBA3M)			243,978	1,505,881		1,505,881	1,008,559				262,999		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)			93,709	672,521		672,521	534,197				125,572		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)			242,879	1,743,063		1,743,063	1,384,551				325,461		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	05/19/2010	05/21/2017		6,600,000	2.9468 USD (USDLIBBBA3M)			89,491	375,816		375,816	(35,369)				56,519		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)			158,539	279,925		279,925	(135,303)				76,000		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)			229,333	404,923		404,923	(195,722)				109,937		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	05/25/2020		29,500,000	3.1707 USD (USDLIBBBA3M)			432,942	2,049,006		2,049,006	487,999				360,965		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)			405,622	1,935,486		1,935,486	1,309,949				407,414		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)			494,961	2,274,825		2,274,825	2,200,520				576,387		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)			496,748	2,459,230		2,459,230	2,985,397				717,704		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)			182,251	935,442		935,442	790,933				206,874		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(80,529)	(145,095)		(145,095)	69,600				35,315		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)			(142,305)	(256,402)		(256,402)	122,991				62,406		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)			(360,814)	(1,880,674)		(1,880,674)	(358,626)				279,500		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)			(353,029)	(2,029,799)		(2,029,799)	(1,056,819)				331,252		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)			489,489	2,515,259		2,515,259	498,201				383,789		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)			524,853	2,940,960		2,940,960	1,590,609				497,772		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)			459,672	2,688,597		2,688,597	1,933,836				504,478		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)			(1,118,408)	(5,747,741)		(5,747,741)	(1,140,015)				876,908		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)			(1,274,426)	(7,484,558)		(7,484,558)	(5,355,775)				1,396,981		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)			(1,051,789)	(7,238,052)		(7,238,052)	(6,047,184)				1,425,908		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)			90,923	167,150		167,150	(77,833)				42,034		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)			190,246	955,724		955,724	202,424				152,255		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)			309,039	1,727,285		1,727,285	1,317,381				343,865		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)			102,433	428,155		428,155	(34,443)				67,393		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)			75,415	139,008		139,008	(64,397)				35,242		005
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)			189,357	1,010,179		1,010,179	587,827				183,287		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)			215,512	1,176,338		1,176,338	924,161				241,330		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)			(71,185)	(133,168)		(133,168)	60,776				33,031		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)			(118,996)	(222,610)		(222,610)	101,596				55,217		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)			(225,977)	(1,157,729)		(1,157,729)	(236,347)				178,285		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	06/11/2010	06/15/2030		13,000,000	USDLIBBBA3M (3.9023 USD)			(238,155)	(1,396,877)		(1,396,877)	(1,003,726)				261,553		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)			(136,938)	(792,464)		(792,464)	(410,639)				128,397		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)			(97,370)	(183,690)		(183,690)	82,819				46,046		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/16/2010	06/18/2015		12,200,000	USDLIBBBA3M (2.3332 USD)			(127,732)	(240,970)		(240,970)	108,644				60,404		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)			(382,990)	(2,251,070)		(2,251,070)	(1,613,783)				420,604		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)			274,673	1,501,665		1,501,665	1,180,844				308,012		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)			161,380	312,541		312,541	(134,776)				83,847		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)			189,405	366,814		366,814	(158,180)				98,407		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)			241,920	1,135,503		1,135,503	290,730				204,715		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)			229,818	1,118,898		1,118,898	744,777				230,460		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)			278,147	1,371,752		1,371,752	1,225,265				320,256		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)			130,820	651,487		651,487	420,597				130,276		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)			202,363	1,025,615		1,025,615	886,615				231,651		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)			(253,815)	(1,185,022)		(1,185,022)	(307,917)				215,912		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)			(644,781)	(3,172,854)		(3,172,854)	(2,843,403)				743,362		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/29/2010	07/01/2015		15,100,000	2.0578 USD (USDLIBBBA3M)			137,147	266,519		266,519	(113,058)				76,127		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)			174,386	338,885		338,885	(143,755)				96,797		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)			404,097	1,780,483		1,780,483	521,869				356,645		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)			287,160	1,262,188		1,262,188	964,150				297,370		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)			320,025	1,390,839		1,390,839	1,446,489				378,764		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-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	06/29/2010	07/01/2040		18,700,000	3.7738 USD (USDLIBBBA3M)			330,291	1,608,848		1,608,848	1,996,030				480,260		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)			66,383	129,313		129,313	(54,591)				36,853		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)			96,314	422,780		422,780	124,996				85,170		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	07/02/2025		7,100,000	3.4477 USD (USDLIBBBA3M)			113,874	489,555		489,555	384,892				118,629		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)			153,413	632,870		632,870	699,688				183,354		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)			151,629	673,550		673,550	924,813				223,448		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)			78,166	152,264		152,264	(64,274)				43,416		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)			111,796	217,773		217,773	(91,926)				62,095		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)			163,537	709,544		709,544	214,752				145,653		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)			84,540	366,798		366,798	111,016				75,295		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)			112,948	451,067		451,067	(22,440)				84,702		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)			141,546	590,334		590,334	482,897				148,704		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)			132,160	522,753		522,753	607,097				159,175		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)			91,818	390,445		390,445	562,402				136,124		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)			(253,871)	(498,831)		(498,831)	208,344				140,600		005
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)			804,802	3,480,716		3,480,716	1,065,614				717,809		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)			1,331,835	5,425,853		5,425,853	4,582,835				1,407,537		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)			1,505,243	5,739,404		5,739,404	6,961,942				1,824,086		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)			1,502,626	6,001,466		6,001,466	9,258,993				2,245,229		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)			(203,734)	(795,028)		(795,028)	(938,777)				245,899		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
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)			(1,982,233)	(7,735,229)		(7,735,229)	(9,133,835)				2,392,475		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)			(1,978,493)	(8,274,393)		(8,274,393)	(12,140,195)				2,938,835		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)			(252,112)	(1,155,325)		(1,155,325)	(836,709)				257,627		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)			(304,280)	(1,376,698)		(1,376,698)	(1,365,101)				356,938		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)			(26,118)	(17,154)		(17,154)	21,231				27,584		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)			(39,386)	(107,211)		(107,211)	8,296				51,627		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)			(141,671)	(385,640)		(385,640)	29,841				185,703		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)			(50,354)	(51,176)		(51,176)	37,706				61,388		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)			(277,777)	(636,538)		(636,538)	(4,662)				432,659		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)			263,809	(2,401,783)		(2,401,783)	2,128,007				565,404		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)			(295,445)	376,947		376,947	(1,081,886)				436,451		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)			(57,229)	(114,244)		(114,244)	(7,339)				97,938		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)			(93,952)	145,312		145,312	(351,750)				141,059		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)			93,349	(438,104)		(438,104)	544,148				153,440		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)			257,332	(1,847,992)		(1,847,992)	1,779,043				470,492		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)			295,092	(3,025,914)		(3,025,914)	2,421,914				647,662		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)			133,944	(278,557)		(278,557)	521,681				207,590		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)			213,969	(524,416)		(524,416)	856,358				339,249		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)			359,526	(1,852,876)		(1,852,876)	2,133,406				601,469		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)			304,137	(2,362,676)		(2,362,676)	2,135,091				565,567		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
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)			515,523	(5,627,914)		(5,627,914)	4,276,168				1,147,458		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)			(31,735)	(34,133)		(34,133)	19,980				52,322		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)			(75,938)	(140,203)		(140,203)	(13,876)				133,976		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)			(183,392)	310,668		310,668	(694,591)				277,088		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)			(263,131)	1,059,906		1,059,906	(1,493,677)				421,344		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)			(186,353)	1,161,392		1,161,392	(1,255,581)				331,399		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)			(128,295)	(261,830)		(261,830)	(14,643)				213,184		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)			(200,609)	180,357		180,357	(715,242)				288,224		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)			(132,920)	383,379		383,379	(720,649)				203,553		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)			(273,685)	236,243		236,243	(974,744)				392,363		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	01/27/2032		9,100,000	USDLIBBBA3M (2.7332 USD)			(113,621)	514,099		514,099	(731,350)				192,144		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)			196,672	(808,603)		(808,603)	1,121,713				316,283		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)			89,484	(439,663)		(439,663)	526,412				148,330		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)			115,349	(1,083,507)		(1,083,507)	934,187				248,676		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)			151,364	(479,097)		(479,097)	638,335				249,830		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)			150,006	(1,163,441)		(1,163,441)	1,053,085				278,845		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)			101,045	(1,044,666)		(1,044,666)	830,636				222,232		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)			(23,236)	(25,805)		(25,805)	10,633				54,454		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)			(43,056)	(42,488)		(42,488)	(21,077)				94,318		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)			(52,693)	(67,099)		(67,099)	(20,486)				107,384		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	02/03/2012	02/07/2027		13,800,000	USDLIBBBA3M (2.4912 USD)			(155,760)	584,695		584,695	(875,280)				246,782		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)			(139,216)	738,576		738,576	(915,389)				240,914		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)			(162,561)	324,182		324,182	(632,473)				250,100		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)			(155,956)	578,628		578,628	(875,206)				246,808		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)			(73,885)	(114,338)		(114,338)	(21,824)				140,071		005
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)			(19,729)	(23,070)		(23,070)	10,764				38,199		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)			(87,910)	(141,423)		(141,423)	(24,243)				163,214		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)			(207,198)	294,507		294,507	(773,643)				307,343		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)			(136,088)	621,722		621,722	(877,204)				230,455		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)			37,672	(52,518)		(52,518)	143,199				55,628		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)			197,004	(696,000)		(696,000)	1,098,364				309,640		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)			286,709	(1,487,811)		(1,487,811)	1,880,807				494,816		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)			359,385	(2,530,791)		(2,530,791)	2,800,964				735,957		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)			(164,241)	518,952		518,952	(902,181)				254,320		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)			(144,330)	(261,465)		(261,465)	(30,556)				251,146		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)			(353,125)	488,656		488,656	(1,319,749)				522,539		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)			(214,261)	668,983		668,983	(1,176,036)				331,440		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)			(639,633)	3,009,238		3,009,238	(4,140,118)				1,087,916		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)			(439,635)	607,707		607,707	(1,642,201)				649,690		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)			(750,673)	2,322,461		2,322,461	(4,112,101)				1,159,522		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
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)			(1,113,693)	6,978,308		6,978,308	(8,565,655)				2,240,969		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)			(21,357)	(27,607)		(27,607)	11,787				39,517		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)			168,517	(769,433)		(769,433)	981,441				276,051		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/28/2012	03/01/2042		13,900,000	2.7178 USD (USDLIBBBA3M)			172,397	(1,531,747)		(1,531,747)	1,387,173				368,233		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)			(70,721)	(120,223)		(120,223)	(18,729)				126,979		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)			(206,129)	289,773		289,773	(775,754)				305,653		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)			135,054	(649,843)		(649,843)	878,687				230,831		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)			230,937	(1,696,162)		(1,696,162)	1,811,930				476,991		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)			84,936	(313,204)		(313,204)	477,966				134,528		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)			182,472	(989,646)		(989,646)	1,207,479				317,707		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)			153,766	(630,608)		(630,608)	879,950				247,557		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)			166,625	(985,193)		(985,193)	1,117,708				294,431		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)			217,622	(1,733,339)		(1,733,339)	1,725,667				455,814		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)			189,913	(737,636)		(737,636)	1,077,297				303,201		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)			196,862	(1,114,519)		(1,114,519)	1,311,356				345,295		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)			22,312	29,716		29,716	(11,904)				42,670		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)			216,707	(1,653,029)		(1,653,029)	1,708,585				450,536		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)			(59,404)	(94,780)		(94,780)	(18,067)				109,227		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/08/2012	03/12/2022		19,400,000	USDLIBBBA3M (2.0992 USD)			(180,523)	290,822		290,822	(691,241)				271,099		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)			(166,540)	526,720		526,720	(917,862)				258,432		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	03/08/2012	03/12/2032		7,600,000	USDLIBBBA3M (2.7342 USD)			(94,850)	434,488		434,488	(613,390)				161,034		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	03/13/2022		27,000,000	USDLIBBBA3M (2.1152 USD)			(253,367)	373,576		373,576	(960,560)				377,370		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)			(251,510)	753,998		753,998	(1,377,303)				387,690		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)			(209,234)	932,200		932,200	(1,348,736)				353,878		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)			(46,226)	(63,881)		(63,881)	29,324				67,856		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)			(265,482)	(583,308)		(583,308)	(27,866)				409,603		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)			(572,451)	118,610		118,610	(1,965,000)				784,509		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)			(486,830)	704,537		704,537	(2,495,498)				703,813		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)			(159,036)	(38,408)		(38,408)	(526,995)				211,273		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)			28,278	39,610		39,610	(17,946)				41,375		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)			184,143	(331,602)		(331,602)	1,099,263				286,201		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)			(110,952)	(262,128)		(262,128)	(7,911)				162,093		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)			(215,127)	(86,363)		(86,363)	(703,307)				282,730		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)			(265,785)	180,193		180,193	(1,318,189)				371,857		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)			(840,236)	(79,797)		(79,797)	(4,020,678)				1,135,330		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)			(1,236,015)	1,763,166		1,763,166	(8,755,494)				2,216,889		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)			(501,714)	(486,275)		(486,275)	(1,559,301)				632,643		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)			(700,418)	507,503		507,503	(4,046,370)				1,049,567		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)			(98,202)	(251,791)		(251,791)	(556)				133,898		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)			(233,897)	8,577		8,577	(1,126,335)				317,999		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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)			251,379	(265,908)		(265,908)	1,269,945				357,678		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)			218,005	(480,799)		(480,799)	1,319,314				343,627		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)			324,233	(1,071,019)		(1,071,019)	2,377,772				610,060		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)			173,662	(228,250)		(228,250)	887,275				249,862		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)			175,686	(834,829)		(834,829)	1,320,656				342,282		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)			(154,022)	(283,707)		(283,707)	(47,887)				258,784		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)			302,613	(692,033)		(692,033)	1,834,104				477,849		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)			141,114	(167,098)		(167,098)	716,337				201,652		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)			263,940	(876,691)		(876,691)	1,934,122				496,397		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/06/2012	04/11/2027		10,400,000	2.6118 USD (USDLIBBBA3M)			123,494	(320,901)		(320,901)	666,146				187,248		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)			144,714	(794,233)		(794,233)	1,101,246				286,689		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)			373,742	(1,124,551)		(1,124,551)	2,050,486				576,148		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)			413,967	(1,854,079)		(1,854,079)	2,672,867				700,845		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)			471,399	(2,884,937)		(2,884,937)	3,625,998				947,667		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)			57,069	(20,523)		(20,523)	110,476				92,522		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)			114,858	(613,969)		(613,969)	759,572				199,650		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)			199,169	(1,064,648)		(1,064,648)	1,317,130				346,202		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)			27,291	40,327		40,327	(13,547)				50,805		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/10/2012	04/12/2027		23,600,000	2.5128 USD (USDLIBBBA3M)			268,543	(984,985)		(984,985)	1,513,058				424,955		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)			321,598	(2,337,880)		(2,337,880)	2,522,041				663,665		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
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)			523,542	(722,567)		(722,567)	1,986,759				772,941		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)			881,493	(2,485,603)		(2,485,603)	4,800,466				1,348,836		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)			1,281,884	(7,742,110)		(7,742,110)	9,849,723				2,572,493		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)			746,449	(3,218,751)		(3,218,751)	4,798,605				1,257,468		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)			(230,038)	936,043		936,043	(1,467,902)				384,551		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)			(142,732)	186,849		186,849	(538,949)				209,507		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)			233,705	(767,360)		(767,360)	1,296,118				363,927		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/13/2012	04/17/2032		22,000,000	2.7168 USD (USDLIBBBA3M)			273,010	(1,328,808)		(1,328,808)	1,781,147				467,446		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)			357,284	(2,394,655)		(2,394,655)	2,773,662				727,556		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)			84,986	(163,875)		(163,875)	336,287				129,542		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)			158,693	(1,080,707)		(1,080,707)	1,234,631				324,060		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)			199,181	(1,404,921)		(1,404,921)	1,556,493				409,100		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)			234,951	(1,301,628)		(1,301,628)	1,563,145				410,771		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)			320,927	(2,321,230)		(2,321,230)	2,515,240				661,889		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)			246,028	(1,153,787)		(1,153,787)	1,444,449				404,555		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	05/10/2032		21,700,000	2.6098 USD (USDLIBBBA3M)			257,653	(1,646,847)		(1,646,847)	1,754,077				461,887		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)			353,724	(2,992,886)		(2,992,886)	2,829,387				749,646		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)			321,798	(2,103,404)		(2,103,404)	2,198,460				578,999		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)			342,898	(2,614,655)		(2,614,655)	2,410,277				636,717		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)			501,451	(5,118,689)		(5,118,689)	4,123,631				1,103,528		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/17/2012	05/21/2032		24,900,000	2.4418 USD (USDLIBBBA3M)			274,754	(2,485,243)		(2,485,243)	2,001,925				530,446		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)			297,710	(3,594,230)		(3,594,230)	2,520,619				680,898		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)			112,882	(1,090,118)		(1,090,118)	835,551				221,569		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)			177,305	(2,283,589)		(2,283,589)	1,520,657				412,283		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)			173,430	(2,428,401)		(2,428,401)	1,512,672				412,283		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)			(112,085)	(108,399)		(108,399)	(97,143)				220,054		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)			(131,248)	487,355		487,355	(590,243)				221,000		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)			(74,617)	(64,653)		(64,653)	(67,548)				149,568		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)			(118,166)	478,330		478,330	(542,540)				202,583		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)			(128,604)	841,514		841,514	(809,053)				226,212		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)			123,300	(1,829,648)		(1,829,648)	1,089,334				298,054		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)			155,670	(1,733,173)		(1,733,173)	1,194,335				317,682		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	06/06/2032		17,000,000	2.2968 USD (USDLIBBBA3M)			174,985	(2,051,938)		(2,051,938)	1,361,498				362,595		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)			190,841	(2,981,273)		(2,981,273)	1,705,850				468,485		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)			256,689	(3,489,720)		(3,489,720)	2,083,105				556,732		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)			46,366	104		104	59,322				108,765		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)			377,643	(6,807,293)		(6,807,293)	3,492,937				968,959		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)			224,265	(4,090,662)		(4,090,662)	2,080,533				577,649		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)			624,333	(6,071,475)		(6,071,475)	4,377,408				1,220,898		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)			867,548	(15,338,779)		(15,338,779)	7,985,429				2,212,101		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
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)			390,219	(2,345,200)		(2,345,200)	2,011,813				739,232		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)			539,943	(7,135,208)		(7,135,208)	4,344,719				1,160,392		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)			(115,919)	(42,485)		(42,485)	(132,436)				254,767		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)			(235,817)	1,202,188		1,202,188	(1,156,012)				427,154		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)			(197,914)	1,612,295		1,612,295	(1,317,764)				367,758		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)			(40,896)	(19,427)		(19,427)	(44,999)				88,089		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)			(131,001)	633,439		633,439	(632,499)				234,154		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)			(139,862)	1,096,301		1,096,301	(921,632)				257,249		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)			(55,776)	(21,114)		(21,114)	(64,637)				121,940		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)			(89,247)	(23,758)		(23,758)	(107,199)				199,001		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)			(153,557)	755,924		755,924	(745,771)				275,498		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)			160,694	(1,757,630)		(1,757,630)	1,228,447				326,634		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/14/2012	06/18/2042		13,900,000	2.4608 USD (USDLIBBBA3M)			154,399	(2,216,058)		(2,216,058)	1,355,504				370,214		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)			(84,379)	517,330		517,330	(439,389)				160,664		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)			(37,748)	4,591		4,591	(52,883)				89,489		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)			(127,246)	1,083,498		1,083,498	(858,709)				239,462		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)			(93,237)	2,386		2,386	(127,363)				217,307		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)			(112,248)	574,244		574,244	(552,933)				203,423		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)			(119,454)	901,269		901,269	(780,440)				217,715		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)			89,653	(1,360,786)		(1,360,786)	797,105				218,474		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			140,715	(1,582,681)		(1,582,681)	1,084,231				288,360		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)			133,383	(1,967,217)		(1,967,217)	1,178,474				322,383		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)			31,320	(15,661)		(15,661)	49,509				77,716		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)			176,677	(2,764,004)		(2,764,004)	1,580,989				434,433		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)			88,304	(827,167)		(827,167)	612,516				170,724		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)			152,190	(1,837,632)		(1,837,632)	1,194,918				318,434		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)			(17,984)	(31,684)		(31,684)	3,529				45,497		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)			(161,717)	935,496		935,496	(828,848)				302,146		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)			(149,429)	1,253,072		1,253,072	(1,004,428)				279,725		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	07/03/2032		12,600,000	USDLIBBBA3M (2.3472 USD)			(132,844)	1,439,747		1,439,747	(1,013,902)				269,300		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)			(11,557)	(133)		(133)	10,550				3,332		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)			(48,354)	12,501		12,501	(71,794)				115,317		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)			(186,056)	2,589,386		2,589,386	(1,623,435)				442,450		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)			(13,546)	(23,803)		(23,803)	2,465				34,881		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)			(136,992)	783,217		783,217	(699,523)				255,114		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)			(214,665)	2,899,705		2,899,705	(1,861,700)				506,419		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)			(12,389)	(142)		(142)	11,299				3,606		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/06/2012	07/10/2027		8,700,000	2.1238 USD (USDLIBBBA3M)			82,122	(763,971)		(763,971)	567,896				158,143		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)			87,587	(1,033,729)		(1,033,729)	682,732				181,767		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)			143,830	(2,164,046)		(2,164,046)	1,274,440				349,282		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			121,833	(812,781)		(812,781)	653,546				236,869		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)			156,879	(1,096,038)		(1,096,038)	856,264				309,695		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)			188,253	(1,825,232)		(1,825,232)	1,319,135				367,221		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)			181,944	(2,245,110)		(2,245,110)	1,436,591				382,809		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)			258,336	(4,038,561)		(4,038,561)	2,309,869				634,605		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)			140,565	(1,888,103)		(1,888,103)	1,137,674				303,727		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)			126,409	(982,052)		(982,052)	718,104				258,405		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)			114,080	(1,213,432)		(1,213,432)	823,460				229,107		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)			209,661	(3,557,150)		(3,557,150)	1,911,249				528,000		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	07/16/2017		16,000,000	0.8468 USD (USDLIBBBA3M)			48,837	(83,595)		(83,595)	102,067				140,602		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)			112,788	(921,145)		(921,145)	652,647				234,255		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)			111,728	(1,982,922)		(1,982,922)	1,029,160				285,375		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)			92,896	(1,031,940)		(1,031,940)	679,738				189,164		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)			95,720	(1,341,542)		(1,341,542)	784,168				209,662		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)			(121,732)	980,110		980,110	(700,249)				251,438		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)			(59,764)	96,700		96,700	(122,444)				169,677		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)			(98,577)	1,087,300		1,087,300	(719,422)				200,098		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)			(60,092)	457,947		457,947	(338,321)				121,557		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)			123,808	(1,050,524)		(1,050,524)	727,724				260,319		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)			142,850	(1,627,073)		(1,627,073)	1,054,267				293,086		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			129,245	(1,845,075)		(1,845,075)	1,064,908				284,714		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)			226,887	(4,075,255)		(4,075,255)	2,095,898				581,645		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)			114,194	(1,065,507)		(1,065,507)	698,540				248,919		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)			113,075	(1,763,583)		(1,763,583)	958,680				256,905		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)			6,996	1,090		1,090	(5,253)				9,137		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)			63,378	(598,860)		(598,860)	389,764				138,789		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)			(16,022)	(25,449)		(25,449)	(3,212)				58,209		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)			(153,118)	1,239,812		1,239,812	(883,767)				316,477		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)			(183,074)	1,989,692		1,989,692	(1,330,360)				369,814		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	07/31/2032		15,300,000	USDLIBBBA3M (2.2032 USD)			(150,681)	2,069,066		2,069,066	(1,226,978)				327,702		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)			(222,044)	3,858,341		3,858,341	(2,034,199)				563,161		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)			(37,418)	77,925		77,925	(84,978)				110,584		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)			(42,758)	77,205		77,205	(92,414)				122,084		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)			(173,080)	1,308,475		1,308,475	(973,018)				349,414		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)			(188,158)	1,935,846		1,935,846	(1,343,176)				373,457		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)			(182,335)	2,373,265		2,373,265	(1,461,458)				389,816		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)			(250,343)	4,125,250		4,125,250	(2,264,491)				624,548		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)			195,091	(2,557,484)		(2,557,484)	1,565,878				417,849		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)			(99,081)	159,881		159,881	(207,638)				273,323		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)			(396,270)	2,649,047		2,649,047	(2,129,959)				767,041		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/03/2012	08/07/2027		40,900,000	USDLIBBBA3M (2.1372 USD)			(389,242)	3,573,968		3,573,968	(2,681,472)				745,639		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)			(347,627)	4,041,127		4,041,127	(2,698,911)				717,898		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)			(521,320)	7,605,233		7,605,233	(4,587,170)				1,254,862		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)			(37,583)	48,886		48,886	(74,505)				99,478		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)			(147,850)	880,861		880,861	(765,340)				276,802		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)			(173,471)	1,431,351		1,431,351	(1,160,012)				322,752		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)			(207,219)	2,740,810		2,740,810	(1,787,926)				485,973		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)			(14,205)	(24,509)		(24,509)	(350)				43,379		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)			(132,810)	1,372,276		1,372,276	(1,096,698)				293,834		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	08/20/2017		10,100,000	USDLIBBBA3M (1.0232 USD)			(39,792)	12,134		12,134	(64,314)				90,141		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)			(265,579)	992,860		992,860	(1,212,246)				443,992		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)			(274,373)	1,461,638		1,461,638	(1,658,375)				461,865		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)			(264,258)	1,838,592		1,838,592	(1,833,455)				482,644		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)			(371,392)	3,226,423		3,226,423	(2,987,884)				793,468		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)			31,822	8,718		8,718	(24,115)				47,613		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)			23,170	(23,431)		(23,431)	44,238				58,113		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/22/2012	08/24/2022		14,600,000	1.8618 USD (USDLIBBBA3M)			118,693	(572,025)		(572,025)	578,071				209,923		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)			130,415	(1,404,604)		(1,404,604)	1,084,732				291,262		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)			70,276	(471,081)		(471,081)	446,464				124,189		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)			101,022	(868,726)		(868,726)	730,955				193,116		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/22/2012	08/24/2017		14,900,000	0.9008 USD (USDLIBBBA3M)			49,538	(75,927)		(75,927)	104,862				133,212		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/22/2012	08/24/2022		23,200,000	1.7988 USD (USDLIBBBA3M)			181,300	(1,019,334)		(1,019,334)	923,477				333,577		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)			110,945	(1,043,982)		(1,043,982)	818,771				216,719		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)			145,696	(1,698,046)		(1,698,046)	1,228,412				331,344		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)			102,813	(765,070)		(765,070)	669,906				186,284		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)			97,688	(601,160)		(601,160)	512,103				184,166		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)			187,384	(2,328,224)		(2,328,224)	1,598,573				432,969		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)			117,714	(945,495)		(945,495)	782,249				217,422		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)			123,085	(1,240,667)		(1,240,667)	923,087				244,687		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	08/30/2032		17,700,000	2.3598 USD (USDLIBBBA3M)			188,031	(2,014,298)		(2,014,298)	1,431,335				379,966		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)			245,879	(3,254,254)		(3,254,254)	2,123,162				577,348		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)			173,031	(1,150,711)		(1,150,711)	931,049				333,913		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)			123,295	(1,061,699)		(1,061,699)	835,093				232,086		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)			(5,613)	(2,090)		(2,090)	3,363				15,323		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)			(7,786)	(12,070)		(12,070)	(3,715)				33,604		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)			(36,136)	92,485		92,485	(93,180)				108,074		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)			(108,913)	681,668		681,668	(575,350)				206,196		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)			(37,531)	91,696		91,696	(95,035)				110,776		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)			(82,796)	506,627		506,627	(434,171)				155,729		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)			(131,083)	1,008,560		1,008,560	(862,421)				239,670		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	09/06/2012	09/10/2032		7,000,000	USDLIBBBA3M (2.4282 USD)			(76,659)	730,777		730,777	(568,045)				150,394		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)			(4,801)	(1,853)		(1,853)	3,155				11,404		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)			(136,141)	1,591,371		1,591,371	(1,149,449)				310,223		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)			(372,179)	4,106,011		4,106,011	(3,112,194)				837,108		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)			(16,107)	(23,991)		(23,991)	(9,715)				75,557		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)			(49,863)	149,433		149,433	(137,486)				156,774		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)			(199,925)	1,240,973		1,240,973	(1,053,818)				377,849		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)			(292,051)	2,189,820		2,189,820	(1,909,853)				530,622		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)			(241,342)	2,199,527		2,199,527	(1,771,196)				468,404		005
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)			(12,106)	(4,753)		(4,753)	7,505				32,422		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)			(61,670)	152,229		152,229	(157,491)				182,236		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)			(184,988)	948,107		948,107	(919,607)				331,866		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)			(181,442)	1,144,925		1,144,925	(1,138,996)				316,642		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)			(151,080)	1,433,616		1,433,616	(1,233,282)				329,007		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)			(135,179)	695,260		695,260	(674,016)				242,528		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)			(176,876)	1,067,475		1,067,475	(1,100,849)				305,755		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)			(109,288)	800,292		800,292	(767,877)				202,064		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)			(265,135)	2,292,243		2,292,243	(2,137,059)				567,152		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)			(46,720)	125,459		125,459	(123,933)				140,977		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)			(132,612)	703,648		703,648	(803,629)				223,389		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	09/14/2012	09/18/2022		14,800,000	USDLIBBBA3M (1.8912 USD)			(122,246)	563,802		563,802	(590,820)				213,691		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)			(157,195)	1,144,635		1,144,635	(1,238,932)				326,396		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)			(118,907)	588,777		588,777	(711,302)				197,754		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)			(89,909)	400,742		400,742	(430,673)				155,937		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)			(139,149)	823,479		823,479	(942,482)				247,224		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)			(271,229)	1,830,244		1,830,244	(2,119,070)				556,478		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)			(24,236)	57,406		57,406	(61,311)				70,518		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)			151,252	(1,193,675)		(1,193,675)	1,204,254				318,385		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)			96,773	(525,281)		(525,281)	489,899				176,209		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	09/20/2027		14,000,000	2.3448 USD (USDLIBBBA3M)			147,311	(915,770)		(915,770)	922,600				256,401		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)			246,949	(2,161,922)		(2,161,922)	1,994,122				529,776		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)			168,954	(1,263,501)		(1,263,501)	1,191,739				313,914		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)			139,144	(1,238,413)		(1,238,413)	1,018,016				268,843		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)			247,746	(2,590,935)		(2,590,935)	2,057,040				551,288		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)			200,205	(1,314,974)		(1,314,974)	1,079,499				384,450		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)			180,727	(1,343,098)		(1,343,098)	1,182,023				327,963		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	09/25/2012	09/27/2027		13,000,000	2.2178 USD (USDLIBBBA3M)			128,487	(1,039,921)		(1,039,921)	858,426				238,259		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)			139,054	(1,001,078)		(1,001,078)	773,162				274,744		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)			200,452	(1,908,540)		(1,908,540)	1,487,792				393,675		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)			226,405	(2,529,190)		(2,529,190)	1,899,655				511,220		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 Quarter-end (b)
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)			131,641	(999,732)		(999,732)	746,006				264,665		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)			152,423	(1,318,321)		(1,318,321)	1,036,646				287,774		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)			137,837	(1,402,800)		(1,402,800)	1,038,876				275,378		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)			20,726	(74,876)		(74,876)	62,209				68,065		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/26/2012	09/28/2042		18,400,000	2.5718 USD (USDLIBBBA3M)			214,424	(2,574,751)		(2,574,751)	1,821,785				492,508		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)			22,284	(86,122)		(86,122)	68,678				74,512		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)			(25,978)	105,407		105,407	(82,087)				88,216		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)			(130,032)	916,292		916,292	(717,457)				254,753		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)			(68,595)	456,921		456,921	(370,852)				131,850		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	10/09/2027		10,100,000	USDLIBBBA3M (2.2762 USD)			(102,948)	745,925		745,925	(667,974)				185,339		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)			(132,061)	1,286,199		1,286,199	(1,082,474)				289,235		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)			(222,382)	1,315,392		1,315,392	(1,156,489)				412,936		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)			(239,238)	1,528,972		1,528,972	(1,507,472)				418,388		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)			(62,478)	221,528		221,528	(183,010)				199,669		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)			(269,672)	2,305,464		2,305,464	(2,169,252)				575,792		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2012	10/11/2032		9,400,000	2.5238 USD (USDLIBBBA3M)			107,484	(859,499)		(859,499)	767,886				202,428		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2012	10/11/2042		12,400,000	2.7068 USD (USDLIBBBA3M)			153,133	(1,422,130)		(1,422,130)	1,246,285				332,117		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)			70,375	(447,113)		(447,113)	374,570				133,343		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)			66,044	(454,795)		(454,795)	423,300				117,467		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)			268,492	(2,701,063)		(2,701,063)	2,211,757				591,946		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	10/10/2012	10/12/2014		9,100,000	0.3858 USD (USDLIBBBA3M)			6,770	3,749		3,749	(2,806)				24,456		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/10/2012	10/12/2022		23,900,000	1.7418 USD (USDLIBBBA3M)			179,822	(1,208,424)		(1,208,424)	975,349				346,458		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)			167,705	(1,230,976)		(1,230,976)	1,091,584				302,875		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)			184,565	(1,584,466)		(1,584,466)	1,337,860				353,198		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)			(10,498)	(5,831)		(5,831)	3,864				40,531		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)			86,256	(622,288)		(622,288)	479,409				169,717		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)			86,256	(622,288)		(622,288)	479,409				169,717		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)			112,235	(905,598)		(905,598)	748,223				207,509		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)			223,914	(2,527,886)		(2,527,886)	1,879,163				506,332		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/16/2012	10/18/2042		19,600,000	USDLIBBBA3M (2.6602 USD)			(237,615)	2,421,366		2,421,366	(1,960,702)				525,136		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)			(164,191)	1,194,506		1,194,506	(1,066,095)				295,715		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)			(29,698)	93,869		93,869	(81,595)				89,722		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)			(212,666)	1,319,518		1,319,518	(1,329,514)				369,223		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)			(156,116)	1,148,601		1,148,601	(1,096,392)				288,740		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)			(275,073)	2,347,406		2,347,406	(2,209,678)				586,788		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)			(237,762)	1,347,504		1,347,504	(1,218,251)				435,388		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)			(98,496)	608,309		608,309	(615,143)				170,834		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)			(110,228)	954,689		954,689	(887,264)				235,787		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)			(126,565)	689,071		689,071	(640,732)				229,304		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)			(74,570)	548,494		548,494	(523,652)				137,906		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	10/17/2012	10/19/2017		7,200,000	USDLIBBBA3M (0.8802 USD)			(23,228)	59,832		59,832	(58,597)				65,918		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)			103,328	(600,504)		(600,504)	534,133				190,245		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)			194,911	(1,331,977)		(1,331,977)	1,245,942				345,485		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)			236,344	(1,920,091)		(1,920,091)	1,692,429				446,172		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)			92,012	(557,238)		(557,238)	481,822				171,365		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)			303,257	(2,919,437)		(2,919,437)	2,478,425				661,939		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)			22,245	(62,330)		(62,330)	57,740				64,246		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)			126,512	(742,362)		(742,362)	657,039				233,889		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)			109,020	(736,707)		(736,707)	695,915				192,997		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	10/25/2032		14,200,000	2.5188 USD (USDLIBBBA3M)			162,063	(1,313,009)		(1,313,009)	1,161,168				306,115		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)			200,537	(1,960,635)		(1,960,635)	1,644,768				439,549		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)			5,878	3,522		3,522	(2,421)				20,238		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)			(119,380)	687,562		687,562	(735,976)				204,109		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)			(139,527)	1,185,986		1,185,986	(1,121,191)				297,557		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)			(123,825)	605,536		605,536	(609,775)				218,052		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)			154,772	(900,526)		(900,526)	801,417				284,969		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)			111,898	(1,067,414)		(1,067,414)	913,858				243,955		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/26/2012	10/30/2027		9,400,000	2.3218 USD (USDLIBBBA3M)			98,150	(649,941)		(649,941)	623,420				172,867		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)			75,675	(459,868)		(459,868)	397,221				141,030		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)			113,592	(789,313)		(789,313)	729,605				202,291		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/26/2012	10/30/2032		11,700,000	2.4998 USD (USDLIBBBA3M)			132,579	(1,113,149)		(1,113,149)	956,405				252,316		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)			172,410	(1,748,646)		(1,748,646)	1,421,343				380,677		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)			(174,842)	1,719,285		1,719,285	(1,434,039)				383,487		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)			(28,827)	97,616		97,616	(79,890)				86,699		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)			(109,224)	669,590		669,590	(574,715)				203,783		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)			(210,038)	1,457,344		1,457,344	(1,348,008)				373,586		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)			183,748	(1,369,607)		(1,369,607)	1,033,960				363,958		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)			198,198	(1,634,221)		(1,634,221)	1,328,790				368,103		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)			109,649	(1,060,492)		(1,060,492)	815,644				215,783		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/05/2012	11/07/2042		25,000,000	2.5968 USD (USDLIBBBA3M)			295,373	(3,393,979)		(3,393,979)	2,485,589				670,464		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)			(149,686)	918,733		918,733	(788,697)				279,565		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)			(164,848)	1,686,694		1,686,694	(1,361,252)				364,750		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/06/2012	11/08/2027		15,400,000	USDLIBBBA3M (2.2942 USD)			(158,546)	1,121,309		1,121,309	(1,022,812)				283,469		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)			180,341	(1,421,820)		(1,421,820)	1,036,916				364,077		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)			103,177	(907,322)		(907,322)	704,463				195,135		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)			128,856	(1,590,911)		(1,590,911)	1,098,965				297,715		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)			18,680	(91,751)		(91,751)	62,423				64,642		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)			125,951	(1,095,391)		(1,095,391)	857,297				237,475		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)			115,492	(1,185,540)		(1,185,540)	871,648				230,923		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)			175,743	(2,147,125)		(2,147,125)	1,495,952				405,000		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			106,628	(826,952)		(826,952)	609,324				214,077		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)			17,147	(91,072)		(91,072)	59,570				61,048		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)			99,595	(838,074)		(838,074)	587,241				205,474		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)			174,305	(2,376,219)		(2,376,219)	1,515,252				413,126		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)			113,206	(1,080,706)		(1,080,706)	791,632				219,156		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)			108,336	(1,224,091)		(1,224,091)	837,563				222,356		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)			6,302	4,177		4,177	(1,406)				27,351		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)			26,464	(131,683)		(131,683)	88,642				91,571		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)			184,498	(1,515,414)		(1,515,414)	1,077,682				377,431		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	11/13/2027		20,600,000	2.1448 USD (USDLIBBBA3M)			196,699	(1,854,384)		(1,854,384)	1,370,353				379,379		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)			222,467	(2,492,442)		(2,492,442)	1,716,134				455,507		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)			307,544	(4,150,856)		(4,150,856)	2,668,181				726,994		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)			46,105	(383,851)		(383,851)	270,716				94,768		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)			62,929	(718,280)		(718,280)	487,735				129,557		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)			73,809	(647,290)		(647,290)	442,370				154,545		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)			89,906	(772,970)		(772,970)	534,969				186,712		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)			111,320	(1,094,633)		(1,094,633)	785,535				217,448		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)			183,461	(2,141,207)		(2,141,207)	1,430,613				380,119		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)			208,393	(2,951,851)		(2,951,851)	1,825,992				499,114		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)			5,731	4,013		4,013	(1,079)				25,750		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2012	11/21/2022		11,500,000	USDLIBBBA3M (1.6692 USD)			(82,470)	668,220		668,220	(479,497)				167,804		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)			(78,094)	714,017		714,017	(539,356)				149,296		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)			(97,634)	1,258,670		1,258,670	(839,603)				228,112		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)			(7,074)	(5,249)		(5,249)	1,259				31,842		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)			(72,224)	573,380		573,380	(416,943)				145,964		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)			(107,074)	1,134,906		1,134,906	(815,007)				216,041		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)			(27,724)	131,847		131,847	(89,870)				92,871		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)			(96,974)	868,051		868,051	(665,979)				184,353		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)			(115,474)	1,456,562		1,456,562	(989,263)				268,393		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	11/23/2022		27,200,000	USDLIBBBA3M (1.7252 USD)			(202,569)	1,464,720		1,464,720	(1,130,128)				397,023		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)			(225,238)	1,854,022		1,854,022	(1,511,532)				418,482		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)			(123,706)	1,204,428		1,204,428	(922,760)				244,126		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)			(246,148)	2,862,754		2,862,754	(2,077,814)				560,941		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)			(54,955)	235,254		235,254	(168,567)				176,455		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)			(105,396)	1,253,990		1,253,990	(893,872)				241,670		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)			(90,634)	798,677		798,677	(620,275)				171,624		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)			(37,609)	203,125		203,125	(129,875)				131,579		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)			(168,388)	1,429,143		1,429,143	(1,141,103)				315,630		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)			(202,161)	2,308,554		2,308,554	(1,702,909)				459,217		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)			(141,517)	1,115,307		1,115,307	(816,542)				285,186		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(155,380)	1,515,422		1,515,422	(1,161,098)				307,052		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)			(23,186)	(19,638)		(19,638)	450				121,286		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)			167,655	(2,157,405)		(2,157,405)	1,443,401				392,099		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)			(81,693)	473,985		473,985	(293,742)				295,004		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)			101,983	(1,112,165)		(1,112,165)	782,815				207,600		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/11/2012	12/13/2017		9,000,000	USDLIBBBA3M (0.7572 USD)			(23,346)	137,734		137,734	(84,336)				84,254		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)			(76,325)	584,906		584,906	(436,195)				152,297		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)			(105,671)	857,961		857,961	(707,929)				195,813		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)			(139,130)	1,490,460		1,490,460	(1,159,823)				311,636		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	12/14/2017		8,400,000	USDLIBBBA3M (0.7802 USD)			(22,747)	122,455		122,455	(77,844)				78,668		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)			(100,674)	717,691		717,691	(560,672)				196,260		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)			(121,118)	906,412		906,412	(794,734)				219,851		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)			(153,568)	1,526,100		1,526,100	(1,265,032)				338,517		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)			(103,849)	890,560		890,560	(754,822)				199,068		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/13/2012	12/17/2017		7,100,000	USDLIBBBA3M (0.8112 USD)			(20,316)	97,652		97,652	(65,464)				66,572		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/13/2012	12/17/2022		8,300,000	USDLIBBBA3M (1.7772 USD)			(63,782)	423,264		423,264	(347,470)				121,623		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)			(130,772)	1,105,187		1,105,187	(1,053,247)				279,492		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/18/2012	12/20/2017		15,900,000	USDLIBBBA3M (0.8692 USD)			(49,993)	188,841		188,841	(141,733)				149,261		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/18/2012	12/20/2022		16,000,000	USDLIBBBA3M (1.8342 USD)			(127,507)	745,387		745,387	(666,328)				234,568		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/18/2012	12/20/2027		15,800,000	USDLIBBBA3M (2.3582 USD)			(167,309)	1,054,763		1,054,763	(1,055,933)				292,080		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(23,961)	86,809		86,809	(66,598)				70,434		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)			(111,614)	691,519		691,519	(701,852)				194,124		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)			(88,049)	627,590		627,590	(618,088)				162,368		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)			(140,192)	1,156,353		1,156,353	(1,125,483)				298,318		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)			(104,128)	597,908		597,908	(541,298)				190,617		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)			82,463	(511,443)		(511,443)	439,571				154,109		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)			106,831	(710,082)		(710,082)	682,815				188,692		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)			130,895	(997,291)		(997,291)	930,889				244,743		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)			181,158	(1,584,272)		(1,584,272)	1,466,686				389,807		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	12/31/2022		13,500,000	1.7678 USD (USDLIBBBA3M)			103,037	(703,573)		(703,573)	566,870				198,268		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)			94,598	(774,999)		(774,999)	682,504				179,820		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)			84,990	(796,996)		(796,996)	695,248				185,530		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)			(79,157)	287,447		287,447	(216,998)				228,516		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)			(192,713)	995,687		995,687	(972,000)				342,417		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)			(210,500)	1,100,408		1,100,408	(1,279,256)				353,622		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)			(198,731)	1,278,691		1,278,691	(1,548,701)				406,093		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)			(186,254)	973,660		973,660	(1,131,907)				312,891		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)			(259,074)	1,675,679		1,675,679	(2,020,067)				529,803		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)			(5,277)	(5,173)		(5,173)	257				24,570		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)			(169,555)	876,034		876,034	(855,193)				301,268		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2013	01/04/2033		18,800,000	USDLIBBBA3M (2.6812 USD)			(229,660)	1,326,844		1,326,844	(1,557,229)				407,424		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)			(24,980)	101,674		101,674	(72,484)				74,685		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)			(64,598)	351,741		351,741	(331,292)				116,154		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)			(241,221)	1,114,715		1,114,715	(1,434,820)				396,326		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)			(284,123)	1,607,019		1,607,019	(2,186,565)				570,226		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)			(43,369)	137,737		137,737	(112,235)				119,118		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)			(204,408)	940,409		940,409	(1,001,279)				352,874		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)			(169,279)	872,355		872,355	(1,129,539)				294,797		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)			(174,434)	895,311		895,311	(877,881)				308,913		005
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)			(276,590)	1,434,064		1,434,064	(1,677,244)				463,372		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)			(305,090)	1,789,806		1,789,806	(2,072,229)				542,227		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)			(328,590)	2,148,067		2,148,067	(2,562,813)				672,694		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)			(6,084)	(6,006)		(6,006)	(643)				31,305		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)			79,641	(466,605)		(466,605)	416,997				145,794		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)			(204,452)	1,305,587		1,305,587	(1,407,353)				368,769		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)			(324,289)	2,314,772		2,314,772	(2,554,376)				672,759		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)			(117,129)	613,694		613,694	(711,882)				196,609		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)			(26,879)	98,304		98,304	(72,849)				76,070		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)			(114,622)	738,273		738,273	(892,681)				234,176		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)			(10,691)	(10,716)		(10,716)	(282)				49,926		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-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	01/18/2013	01/22/2018		11,000,000	USDLIBBBA3M (0.9032 USD)			(36,739)	136,708		136,708	(100,377)				104,596		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)			(112,046)	605,799		605,799	(685,034)				189,189		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)			(117,040)	565,990		565,990	(774,494)				201,917		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)			(241,918)	1,289,117		1,289,117	(1,850,705)				481,972		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)			(192,192)	825,761		825,761	(1,129,722)				311,826		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)			(171,402)	718,331		718,331	(822,194)				289,197		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)			(38,168)	109,158		109,158	(92,593)				99,157		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)			(192,153)	757,568		757,568	(908,786)				320,182		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)			(187,110)	755,190		755,190	(1,089,337)				300,690		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	01/29/2033		14,400,000	USDLIBBBA3M (2.7712 USD)			(182,664)	834,644		834,644	(1,200,214)				312,645		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)			(231,030)	1,175,984		1,175,984	(1,760,408)				457,739		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZ0031MB27	01/28/2013	01/30/2018		12,900,000	USDLIBBBA3M (1.0262 USD)			(51,129)	109,681		109,681	(111,447)				123,039		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZ0031MB27	01/28/2013	01/30/2023		11,600,000	USDLIBBBA3M (2.0442 USD)			(105,021)	369,748		369,748	(484,363)				171,185		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)			(140,742)	512,246		512,246	(806,771)				222,755		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)			(152,553)	707,059		707,059	(1,152,857)				298,891		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)			102,842	(407,467)		(407,467)	487,351				171,348		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)			(11,702)	(12,176)		(12,176)	694				47,686		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)			(202,740)	736,878		736,878	(1,506,507)				387,862		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)			(69,986)	150,265		150,265	(152,118)				167,296		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)			(173,523)	518,826		518,826	(776,115)				274,748		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(218,567)	664,040		664,040	(1,224,893)				338,050		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)			(56,201)	(58,787)		(58,787)	1,961				235,053		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)			(348,542)	1,407,185		1,407,185	(2,607,924)				673,403		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)			(297,917)	963,989		963,989	(1,682,164)				464,401		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)			(325,917)	1,204,259		1,204,259	(2,090,505)				543,107		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)			(48,002)	(50,135)		(50,135)	1,177				202,929		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)			92,260	(312,400)		(312,400)	422,495				149,215		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)			114,748	(393,495)		(393,495)	652,696				180,188		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)			157,066	(654,032)		(654,032)	1,177,755				304,378		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/06/2013	02/08/2033		25,000,000	USDLIBBBA3M (2.8462 USD)			(326,404)	1,185,999		1,185,999	(2,091,326)				543,187		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)			(349,654)	1,359,786		1,359,786	(2,611,144)				673,468		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)			(288,596)	1,341,642		1,341,642	(2,182,497)				565,821		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)			(39,020)	81,581		81,581	(83,668)				92,122		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)			(97,439)	291,224		291,224	(545,711)				150,602		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)			(145,201)	(163,620)		(163,620)	(1,015)				618,778		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)			(33,863)	75,830		75,830	(74,049)				80,789		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)			(84,499)	246,443		246,443	(472,148)				130,228		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)			(47,892)	111,859		111,859	(106,262)				115,456		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)			(118,187)	363,505		363,505	(534,291)				188,104		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)			(132,451)	393,615		393,615	(742,217)				204,665		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	02/20/2013	02/22/2043		9,600,000	USDLIBBBA3M (3.0632 USD)			(135,706)	466,413		466,413	(1,006,689)				258,785		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)			284,952	(1,071,282)		(1,071,282)	1,834,597				476,426		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)			338,414	(1,376,349)		(1,376,349)	2,537,098				655,143		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)			218,503	(787,208)		(787,208)	1,019,821				357,122		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)			242,341	(840,354)		(840,354)	1,383,840				381,536		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)			80,030	(319,818)		(319,818)	381,541				133,407		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)			104,960	(404,036)		(404,036)	607,505				167,537		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)			115,670	(483,822)		(483,822)	752,779				195,820		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)			124,130	(557,632)		(557,632)	936,676				242,669		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	02/27/2023		8,800,000	1.9578 USD (USDLIBBBA3M)			75,832	(351,237)		(351,237)	374,565				130,443		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)			134,822	(737,198)		(737,198)	1,034,023				269,632		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)			226,238	(1,055,172)		(1,055,172)	1,350,288				372,342		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)			34,369	(136,018)		(136,018)	94,497				96,429		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)			171,538	(809,069)		(809,069)	852,206				296,507		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)			250,138	(1,269,265)		(1,269,265)	1,668,376				435,188		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)			267,738	(1,538,308)		(1,538,308)	2,064,620				539,290		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)			(5,831)	(7,113)		(7,113)	(2,933)				36,177		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)			(30,062)	129,868		129,868	(86,518)				86,981		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)			(30,766)	121,479		121,479	(84,657)				86,046		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)			(79,141)	350,971		350,971	(388,413)				135,060		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 Quarter-end (b)
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)			(127,171)	548,021		548,021	(750,410)				206,816		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)			(100,468)	513,746		513,746	(767,461)				199,604		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)			(86,868)	387,279		387,279	(426,889)				148,418		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)			(126,568)	589,170		589,170	(835,940)				217,706		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)			(34,568)	136,493		136,493	(95,120)				96,681		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)			(114,468)	496,030		496,030	(676,046)				186,320		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)			(135,768)	694,251		694,251	(1,037,109)				269,735		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	03/06/2013	03/08/2028		15,000,000	USDLIBBBA3M (2.5632 USD)			(174,367)	681,895		681,895	(1,014,353)				279,508		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	03/06/2013	03/08/2043		15,000,000	USDLIBBBA3M (2.9882 USD)			(206,242)	941,750		941,750	(1,561,524)				404,622		005
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)			(132,892)	539,656		539,656	(639,175)				222,661		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)			(34,251)	101,844		101,844	(83,091)				87,142		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)			(82,401)	282,377		282,377	(382,642)				133,660		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)			(126,366)	464,290		464,290	(942,670)				242,808		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)			(107,286)	347,645		347,645	(608,963)				167,755		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)			(118,041)	409,097		409,097	(755,571)				195,993		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)			(142,654)	386,644		386,644	(634,530)				222,802		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)			(40,903)	92,804		92,804	(89,655)				96,860		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)			(122,453)	312,014		312,014	(676,635)				186,414		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)			(85,593)	231,986		231,986	(380,718)				133,681		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)			(133,903)	376,453		376,453	(841,698)				217,786		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	03/08/2013	03/12/2043		10,000,000	USDLIBBBA3M (3.0932 USD)			(142,753)	428,591		428,591	(1,052,476)				269,799		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)			11,564	14,955		14,955	4,168				63,369		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)			(109,332)	300,827		300,827	(609,057)				167,806		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)			(333,728)	970,497		970,497	(2,103,877)				544,583		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)			(356,103)	1,100,459		1,100,459	(2,630,141)				674,595		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)			(111,248)	319,600		319,600	(623,214)				171,620		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)			(41,151)	117,282		117,282	(97,933)				102,938		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)			(79,324)	244,459		244,459	(361,674)				126,393		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)			(125,155)	392,539		392,539	(925,606)				237,503		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	03/18/2013	03/20/2028		8,000,000	USDLIBBBA3M (2.6042 USD)			(94,554)	328,155		328,155	(541,926)				149,250		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)			(325,980)	1,191,475		1,191,475	(2,099,595)				544,783		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)			(349,605)	1,338,737		1,338,737	(2,616,852)				674,756		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)			(84,487)	(113,431)		(113,431)	(23,577)				428,174		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)			119,909	(474,318)		(474,318)	899,549				232,127		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)			92,575	(353,034)		(353,034)	440,657				153,207		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)			91,545	(369,542)		(369,542)	441,290				153,207		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)			121,294	(464,671)		(464,671)	704,651				194,044		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)			131,252	(537,083)		(537,083)	855,420				222,288		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)			143,602	(626,936)		(626,936)	1,084,766				280,712		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)			151,441	(590,484)		(590,484)	982,672				255,089		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-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	03/25/2013	03/27/2023		11,400,000	2.0368 USD (USDLIBBBA3M)			102,357	(394,667)		(394,667)	489,283				169,729		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)			95,164	(346,473)		(346,473)	549,433				151,221		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)			160,644	(680,399)		(680,399)	1,211,619				313,191		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)			(15,609)	(21,374)		(21,374)	(4,178)				74,560		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)			(62,901)	263,650		263,650	(233,500)				125,711		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)			(42,157)	162,617		162,617	(113,350)				114,246		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)			206,043	(951,474)		(951,474)	1,562,917				405,123		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/01/2013	04/03/2015		10,000,000	0.4098 USD (USDLIBBBA3M)			8,562	11,624		11,624	3,075				43,859		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)			88,262	(375,537)		(375,537)	431,672				149,048		005
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)			192,243	(820,154)		(820,154)	1,259,204				327,204		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)			161,428	(762,769)		(762,769)	809,834				278,807		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)			133,409	(601,626)		(601,626)	794,527				218,626		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)			195,417	(942,970)		(942,970)	1,298,629				338,160		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)			215,088	(1,136,169)		(1,136,169)	1,649,259				429,472		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)			103,906	(543,525)		(543,525)	535,459				183,472		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)			98,408	(500,965)		(500,965)	597,954				164,486		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)			126,150	(695,549)		(695,549)	852,861				222,580		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)			167,110	(1,032,374)		(1,032,374)	1,299,336				340,385		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)			170,725	(1,195,048)		(1,195,048)	1,199,148				314,253		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)			271,692	(2,209,434)		(2,209,434)	2,180,737				578,141		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(5,916)	(7,577)		(7,577)	(4,174)				38,125		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)			120,633	(723,284)		(723,284)	646,931				220,798		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)			149,368	(930,673)		(930,673)	944,479				259,839		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)			76,101	(467,714)		(467,714)	411,203				140,236		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)			88,776	(565,394)		(565,394)	563,968				155,155		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)			96,849	(691,280)		(691,280)	682,582				178,950		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)			156,437	(1,317,953)		(1,317,953)	1,261,435				334,998		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)			(96,160)	490,385		490,385	(584,328)				160,779		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)			(115,915)	652,155		652,155	(785,897)				205,153		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	04/10/2043		12,300,000	USDLIBBBA3M (2.8712 USD)			(162,069)	1,049,437		1,049,437	(1,266,148)				332,312		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)			(99,739)	537,965		537,965	(518,667)				177,589		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)			(162,897)	870,859		870,859	(999,189)				274,848		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)			(121,240)	709,748		709,748	(827,301)				216,081		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)			(211,255)	1,404,405		1,404,405	(1,655,973)				434,998		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)			6,889	8,708		8,708	5,087				44,566		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)			(131,992)	649,696		649,696	(669,687)				229,856		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)			(126,739)	602,497		602,497	(761,371)				209,429		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)			(101,217)	521,768		521,768	(678,372)				176,806		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)			(192,974)	1,102,754		1,102,754	(1,489,886)				389,085		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)			(47,027)	243,212		243,212	(144,941)				140,243		005

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

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 Quarter-end (b)
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)			(124,172)	618,417		618,417	(631,766)				216,524		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)			(136,003)	644,879		644,879	(816,222)				224,455		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)			(107,488)	556,399		556,399	(720,468)				187,761		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)			(138,211)	785,105		785,105	(1,065,757)				278,344		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)			13,298	16,421		16,421	11,144				90,046		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)			185,399	(1,115,242)		(1,115,242)	1,270,191				331,881		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)			254,379	(1,701,767)		(1,701,767)	1,994,692				524,284		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)			102,762	(583,302)		(583,302)	542,378				185,195		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)			128,961	(712,556)		(712,556)	795,849				218,865		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2013	04/17/2043		9,000,000	2.8198 USD (USDLIBBBA3M)			116,321	(856,304)		(856,304)	921,697				243,236		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	04/15/2013	04/17/2015		8,200,000	USDLIBBBA3M (0.3642 USD)			(5,302)	(6,415)		(6,415)	(4,779)				36,862		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	04/15/2013	04/17/2023		10,700,000	1.8738 USD (USDLIBBBA3M)			87,682	(520,588)		(520,588)	468,809				159,830		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	04/15/2013	04/17/2028		7,800,000	2.4128 USD (USDLIBBBA3M)			84,939	(500,497)		(500,497)	530,673				145,925		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	04/15/2013	04/17/2033		7,100,000	2.6458 USD (USDLIBBBA3M)			85,587	(552,021)		(552,021)	592,646				155,035		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)			(6,566)	(7,982)		(7,982)	(5,729)				44,954		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)			107,646	(670,820)		(670,820)	680,341				187,083		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)			128,146	(993,294)		(993,294)	1,021,699				270,262		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)			30,537	(184,203)		(184,203)	102,508				97,161		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)			80,896	(503,479)		(503,479)	438,776				149,374		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)			119,296	(813,995)		(813,995)	833,807				218,359		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 Quarter-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	04/17/2013	04/19/2023		10,000,000	1.8668 USD (USDLIBBBA3M)			81,584	(493,369)		(493,369)	438,203				149,420		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)			102,928	(690,267)		(690,267)	716,845				187,816		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)			154,061	(1,181,254)		(1,181,254)	1,226,164				324,345		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)			160,776	(1,022,905)		(1,022,905)	1,019,818				280,680		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)			118,534	(836,217)		(836,217)	832,708				218,391		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)			190,626	(1,550,760)		(1,550,760)	1,528,432				405,432		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)			121,101	(760,644)		(760,644)	658,077				224,130		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/18/2013	04/22/2023		10,000,000	1.8498 USD (USDLIBBBA3M)			80,729	(509,086)		(509,086)	440,116				149,490		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2013	04/25/2015		8,100,000	0.3628 USD (USDLIBBBA3M)			5,126	6,171		6,171	5,171				36,910		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	04/25/2023		8,300,000	USDLIBBBA3M (1.8782 USD)			(68,142)	403,735		403,735	(364,905)				124,134		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)			(102,412)	602,481		602,481	(640,228)				175,997		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)			(95,234)	613,528		613,528	(659,838)				172,604		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)			(27,622)	159,186		159,186	(90,086)				85,630		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)			(100,931)	736,302		736,302	(799,511)				210,885		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIWZVIKEX4NF0L81	04/24/2013	04/26/2023		8,700,000	USDLIBBBA3M (1.8882 USD)			(71,869)	416,537		416,537	(382,388)				130,137		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIWZVIKEX4NF0L81	04/24/2013	04/26/2028		7,800,000	USDLIBBBA3M (2.4172 USD)			(85,066)	498,338		498,338	(531,319)				146,055		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIWZVIKEX4NF0L81	04/24/2013	04/26/2043		7,100,000	USDLIBBBA3M (2.8272 USD)			(91,987)	666,170		666,170	(727,982)				191,968		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIWZVIKEX4NF0L81	04/25/2013	04/29/2023		10,000,000	USDLIBBBA3M (1.8922 USD)			(82,900)	475,446		475,446	(439,807)				149,652		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIWZVIKEX4NF0L81	04/25/2013	04/29/2043		10,000,000	USDLIBBBA3M (2.8452 USD)			(130,550)	902,003		902,003	(1,027,452)				270,416		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIWZVIKEX4NF0L81	04/25/2013	04/29/2015		10,000,000	0.3608 USD (USDLIBBBA3M)			6,330	7,399		7,399	6,543				45,871		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(31,950)	184,542		184,542	(104,007)				98,566		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)			(110,000)	618,340		618,340	(681,466)				187,305		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)			(92,416)	568,635		568,635	(635,562)				166,098		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)			19,096	22,225		22,225	19,816				137,840		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)			61,530	(387,408)		(387,408)	210,346				197,203		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)			119,718	(791,101)		(791,101)	663,543				224,548		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)			5,441	5,917		5,917	7,749				46,098		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)			(5,361)	(5,782)		(5,782)	(7,828)				46,098		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)			225,730	(1,622,209)		(1,622,209)	1,593,357				417,551		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/01/2013	05/03/2043		19,000,000	2.7798 USD (USDLIBBBA3M)			241,743	(1,956,444)		(1,956,444)	1,939,171				513,889		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)			(31,662)	190,828		190,828	(105,130)				98,883		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)			(5,862)	(6,656)		(6,656)	(7,411)				46,547		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)			(82,812)	481,624		481,624	(441,740)				149,861		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)			(109,912)	623,934		623,934	(682,364)				187,472		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)			(121,762)	745,947		745,947	(837,050)				218,692		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)			(196,368)	1,335,115		1,335,115	(1,542,875)				405,798		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)			(86,944)	469,321		469,321	(454,002)				154,357		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)			(138,436)	838,546		838,546	(1,074,757)				281,353		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)			(123,312)	700,596		700,596	(838,186)				218,692		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)			(33,012)	180,630		180,630	(103,853)				98,883		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 Quarter-end (b)
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)			(84,362)	456,463		456,463	(440,808)				149,861		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)			(111,562)	585,327		585,327	(682,389)				187,472		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)			(128,633)	800,576		800,576	(1,001,351)				262,416		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)			(129,385)	638,911		638,911	(659,848)				224,826		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)			6,336	7,541		7,541	7,124				46,622		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)			(51,010)	260,215		260,215	(154,578)				148,377		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)			(170,410)	806,309		806,309	(1,023,827)				281,236		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)			(122,849)	627,713		627,713	(822,926)				214,334		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)			(184,479)	1,023,958		1,023,958	(1,420,662)				370,646		005
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)			5,985	6,976		6,976	7,556				46,919		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)			(88,448)	392,609		392,609	(439,707)				150,000		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)			(59,325)	248,543		248,543	(162,428)				159,540		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)			(226,171)	846,348		846,348	(1,311,738)				360,160		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)			(178,365)	727,702		727,702	(1,340,693)				346,379		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)			(173,695)	709,083		709,083	(846,843)				289,500		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)			(56,168)	225,351		225,351	(150,659)				148,692		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)			(137,093)	516,852		516,852	(656,824)				225,035		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)			(119,495)	400,912		400,912	(683,170)				187,602		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)			(131,445)	463,047		463,047	(844,623)				218,804		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)			(141,045)	503,758		503,758	(1,051,124)				270,622		005

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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 Quarter-end (b)
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)			(38,001)	146,480		146,480	(100,023)				99,163		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)			(142,601)	444,846		444,846	(1,054,569)				270,635		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)			7,181	9,135		9,135	6,580				47,140		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)			(92,801)	322,130		322,130	(437,148)				150,046		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)			(121,051)	364,800		364,800	(683,203)				187,620		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)			(133,251)	410,292		410,292	(845,850)				218,819		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)			7,217	9,216		9,216	6,531				47,214		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)			(106,709)	324,820		324,820	(676,933)				175,068		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)			(92,687)	324,112		324,112	(437,534)				150,069		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/15/2013	05/17/2028		10,000,000	USDLIBBBA3M (2.6572 USD)			(121,087)	363,846		363,846	(683,427)				187,639		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)			(142,987)	429,569		429,569	(1,055,578)				270,647		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)			91,757	(414,932)		(414,932)	458,774				156,144		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)			(58,761)	210,813		210,813	(149,570)				149,112		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)			(141,411)	450,365		450,365	(656,711)				225,312		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)			11,406	15,119		15,119	9,774				71,480		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)			(11,511)	(15,308)		(15,308)	(9,669)				71,480		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)			(122,024)	343,006		343,006	(684,138)				187,750		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)			(144,917)	355,737		355,737	(1,060,354)				270,737		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)			(95,967)	272,954		272,954	(437,120)				150,231		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)			(123,667)	304,593		304,593	(684,395)				187,768		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			184,154	(490,400)		(490,400)	1,027,110				281,763		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)			214,604	(638,122)		(638,122)	1,584,356				406,183		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)			143,054	(427,135)		(427,135)	657,649				225,486		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)			201,479	(570,158)		(570,158)	1,271,768				328,515		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)			142,963	(429,182)		(429,182)	1,056,067				270,801		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)			(176,475)	398,052		398,052	(1,096,013)				282,563		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)			(218,854)	478,882		478,882	(1,593,544)				406,221		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)			(65,779)	162,191		162,191	(144,086)				149,478		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)			(147,979)	347,537		347,537	(654,780)				225,555		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		15,000,000	USDLIBBBA3M (2.7432 USD)			(188,104)	398,766		398,766	(1,027,234)				281,819		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)			(153,604)	255,681		255,681	(651,435)				225,555		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)			(83,562)	109,582		109,582	(346,456)				120,296		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)			(103,571)	104,298		104,298	(541,116)				148,425		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)			(37,655)	53,436		53,436	(70,294)				76,732		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)			(132,469)	123,630		123,630	(944,047)				238,305		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)			(36,571)	49,694		49,694	(67,599)				73,871		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)			(23,146)	(35,467)		(35,467)	(6,042)				97,183		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)			(100,646)	120,460		120,460	(181,255)				199,722		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)			(291,843)	508,374		508,374	(1,789,329)				460,187		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)			(309,798)	532,238		532,238	(2,240,157)				568,871		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/03/2013	06/05/2015		10,000,000	USDLIBBBA3M (0.4592 USD)			(11,073)	(16,808)		(16,808)	(3,518)				48,591		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/03/2013	06/05/2033		10,000,000	3.0518 USD (USDLIBBBA3M)			140,703	(191,327)		(191,327)	853,349				219,137		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/03/2013	06/05/2043		10,000,000	3.2128 USD (USDLIBBBA3M)			148,753	(206,537)		(206,537)	1,069,459				270,891		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/05/2013	06/07/2043		30,000,000	USDLIBBBA3M (3.2222 USD)			(447,654)	566,288		566,288	(3,211,512)				812,750		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/05/2013	06/07/2033		30,000,000	USDLIBBBA3M (3.0522 USD)			(422,154)	572,627		572,627	(2,559,937)				657,505		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/05/2013	06/07/2023		10,000,000	2.2878 USD (USDLIBBBA3M)			102,498	(169,859)		(169,859)	435,810				150,555		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/05/2013	06/07/2033		10,000,000	3.0348 USD (USDLIBBBA3M)			139,848	(216,403)		(216,403)	852,665				219,168		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/05/2013	06/07/2043		10,000,000	3.2028 USD (USDLIBBBA3M)			148,248	(225,762)		(225,762)	1,068,360				270,917		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/05/2013	06/07/2023		10,000,000	2.2838 USD (USDLIBBBA3M)			102,298	(173,131)		(173,131)	435,928				150,555		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/05/2013	06/07/2028		10,000,000	2.8028 USD (USDLIBBBA3M)			128,248	(198,232)		(198,232)	685,810				188,027		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/05/2013	06/07/2033		10,000,000	3.0208 USD (USDLIBBBA3M)			139,148	(236,942)		(236,942)	852,143				219,168		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/05/2013	06/07/2043		10,000,000	3.1828 USD (USDLIBBBA3M)			147,248	(263,906)		(263,906)	1,066,149				270,917		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/06/2013	06/10/2033		10,000,000	3.0298 USD (USDLIBBBA3M)			139,593	(224,082)		(224,082)	852,727				219,216		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/06/2013	06/10/2023		15,000,000	2.2938 USD (USDLIBBBA3M)			154,190	(249,913)		(249,913)	654,982				225,936		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/06/2013	06/10/2028		10,000,000	2.8118 USD (USDLIBBBA3M)			128,693	(188,719)		(188,719)	686,366				188,082		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/06/2013	06/10/2043		10,000,000	3.1948 USD (USDLIBBBA3M)			147,843	(241,046)		(241,046)	1,067,554				270,955		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/06/2013	06/10/2033		10,000,000	2.9698 USD (USDLIBBBA3M)			136,593	(312,134)		(312,134)	850,491				219,216		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/06/2013	06/10/2023		10,000,000	2.2368 USD (USDLIBBBA3M)			99,943	(213,299)		(213,299)	438,340				150,624		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/06/2013	06/10/2028		10,000,000	2.7528 USD (USDLIBBBA3M)			125,743	(258,104)		(258,104)	686,282				188,082		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/06/2013	06/10/2043		15,000,000	3.1328 USD (USDLIBBBA3M)			217,115	(538,958)		(538,958)	1,591,048				406,433		005

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(148,857)	200,264		200,264	(1,069,979)				270,968		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)			(103,307)	157,258		157,258	(436,303)				150,647		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)			(129,657)	164,712		164,712	(686,380)				188,101		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)			(140,407)	198,946		198,946	(853,599)				219,232		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)			(126,309)	150,374		150,374	(522,180)				180,776		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)			(130,807)	137,664		137,664	(686,412)				188,101		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)			(141,757)	159,310		159,310	(854,607)				219,232		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)			(225,161)	228,864		228,864	(1,609,115)				406,452		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)			(325,659)	216,146		216,146	(1,299,744)				452,009		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/10/2013	06/12/2018		20,000,000	USDLIBBBA3M (1.3252 USD)			(108,706)	63,454		63,454	(175,092)				200,208		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)			(268,606)	113,006		113,006	(1,373,072)				376,239		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)			(216,979)	113,413		113,413	(1,285,139)				328,871		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)			(304,806)	133,520		133,520	(2,155,564)				541,961		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)			107,160	(95,062)		(95,062)	434,437				150,716		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)			106,910	(99,160)		(99,160)	434,585				150,716		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)			132,010	(110,254)		(110,254)	686,668				188,156		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)			141,960	(154,071)		(154,071)	854,827				219,279		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)			149,510	(176,346)		(176,346)	1,071,553				271,006		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)			221,293	(376,236)		(376,236)	1,601,038				406,586		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)			153,537	(246,203)		(246,203)	938,881				241,277		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			9,773	14,887		14,887	5,338				49,155		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)			(55,471)	57,355		57,355	(97,132)				107,408		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)			(129,939)	97,191		97,191	(925,012)				233,132		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)			(93,257)	82,751		82,751	(378,980)				131,243		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)			(110,259)	74,659		74,659	(570,515)				156,262		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)			(114,311)	(15,948)		(15,948)	(159,248)				191,794		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)			(304,034)	(56,655)		(56,655)	(1,148,186)				401,333		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)			(270,170)	(86,239)		(86,239)	(1,340,988)				367,157		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)			(219,997)	(21,765)		(21,765)	(1,281,056)				326,891		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/19/2013	06/21/2043		15,900,000	USDLIBBBA3M (3.3312 USD)			(245,732)	(29,918)		(29,918)	(1,722,400)				431,043		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/21/2013	06/25/2018		50,000,000	USDLIBBBA3M (1.6022 USD)			(340,518)	(353,913)		(353,913)	(380,455)				502,770		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/21/2013	06/25/2023		50,000,000	USDLIBBBA3M (2.7092 USD)			(617,268)	(849,158)		(849,158)	(2,136,962)				754,845		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/21/2013	06/25/2028		15,000,000	USDLIBBBA3M (3.1742 USD)			(220,055)	(352,284)		(352,284)	(1,032,927)				282,539		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/25/2013	06/27/2023		22,000,000	USDLIBBBA3M (2.7922 USD)			(280,624)	(523,822)		(523,822)	(935,429)				332,233		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/25/2013	06/27/2028		22,000,000	USDLIBBBA3M (3.2482 USD)			(330,784)	(708,885)		(708,885)	(1,515,537)				414,471		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/25/2013	06/27/2018		22,000,000	USDLIBBBA3M (1.6682 USD)			(156,984)	(211,495)		(211,495)	(161,309)				221,371		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/26/2013	06/28/2018		18,000,000	USDLIBBBA3M (1.6342 USD)			(125,379)	(148,807)		(148,807)	(134,593)				181,184		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/26/2013	06/28/2023		18,000,000	USDLIBBBA3M (2.7782 USD)			(228,339)	(407,686)		(407,686)	(765,971)				271,869		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/26/2013	06/28/2028		18,000,000	USDLIBBBA3M (3.2512 USD)			(270,909)	(586,349)		(586,349)	(1,239,720)				339,146		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/26/2013	06/28/2033		18,000,000	USDLIBBBA3M (3.4142 USD)			(285,579)	(609,542)		(609,542)	(1,563,353)				395,101		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(295,479)	(696,541)		(696,541)	(1,988,780)				488,134		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)			(65,996)	(52,672)		(52,672)	(78,579)				100,761		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)			(146,246)	(224,437)		(224,437)	(689,093)				188,470		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)			43,201	71,336		71,336	5,607				157,005		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)			(291,308)	(415,038)		(415,038)	(1,006,144)				355,156		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)			(954,754)	(1,623,883)		(1,623,883)	(5,298,315)				1,341,536		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)			(1,638,835)	(3,152,804)		(3,152,804)	(11,115,761)				2,739,492		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)			62,534	57,778		57,778	72,092				93,740		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)			(1,138,973)	(2,053,558)		(2,053,558)	(5,298,950)				1,449,474		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	1.5788 USD (USDLIBBBA3M)			62,255	55,592		55,592	72,354				93,740		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	0.5148 USD (USDLIBBBA3M)			42,734	70,403		70,403	6,070				157,005		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 (2.7242 USD)			(291,896)	(424,717)		(424,717)	(1,005,800)				355,156		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 (3.2012 USD)			(1,138,588)	(2,044,485)		(2,044,485)	(5,298,936)				1,449,474		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 (3.3772 USD)			(958,420)	(1,731,750)		(1,731,750)	(5,301,086)				1,341,536		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 (3.4922 USD)			(1,642,370)	(3,287,813)		(3,287,813)	(11,123,608)				2,739,492		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	07/05/2013	07/09/2023		50,000,000	USDLIBBBA3M (2.9502 USD)			(678,145)	(1,827,024)		(1,827,024)	(2,114,600)				756,454		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	07/05/2013	07/09/2043		30,000,000	USDLIBBBA3M (3.6472 USD)			(511,437)	(1,864,555)		(1,864,555)	(3,357,339)				813,979		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	07/05/2013	07/09/2028		40,000,000	USDLIBBBA3M (3.4082 USD)			(634,116)	(2,037,106)		(2,037,106)	(2,761,903)				754,468		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	07/05/2013	07/09/2033		30,000,000	USDLIBBBA3M (3.5562 USD)			(497,787)	(1,639,269)		(1,639,269)	(2,625,310)				659,024		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	07/08/2013	07/10/2033		25,000,000	USDLIBBBA3M (3.5542 USD)			(414,784)	(1,358,329)		(1,358,329)	(2,187,436)				549,226		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(335,034)	(843,001)		(843,001)	(1,059,644)				378,284		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)			(709,261)	(2,184,785)		(2,184,785)	(3,106,727)				848,860		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)			(428,534)	(1,634,595)		(1,634,595)	(2,802,610)				678,348		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)			(375,568)	(599,662)		(599,662)	(357,131)				505,353		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)			(673,568)	(1,743,770)		(1,743,770)	(2,117,247)				756,568		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)			(790,568)	(2,486,589)		(2,486,589)	(3,452,016)				943,177		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)			(105,808)	(247,114)		(247,114)	(340,306)				121,088		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)			(156,659)	(464,220)		(464,220)	(690,718)				188,672		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)			(165,709)	(539,060)		(539,060)	(875,090)				219,722		005
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)			54,063	86,232		86,232	12,159				205,480		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)			(169,136)	(566,014)		(566,014)	(1,116,070)				271,403		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)			185,341	318,305		318,305	626,936				221,152		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)			304,491	713,251		713,251	1,382,174				377,529		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)			517,106	1,325,711		1,325,711	2,791,626				703,363		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)			635,591	1,992,144		1,992,144	4,211,320				1,026,001		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)			142,571	213,452		213,452	491,019				172,707		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)			272,931	552,088		552,088	1,257,876				343,584		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)			251,634	547,605		547,605	1,375,654				347,311		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)			377,937	996,852		996,852	2,528,669				618,887		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)			244,068	272,242		272,242	864,166				303,040		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			296,468	522,835		522,835	1,381,173				377,602		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)			315,568	603,841		603,841	1,738,035				439,665		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)			330,568	835,427		835,427	2,214,716				542,909		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)			38,187	59,238		59,238	12,915				156,125		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)			(254,795)	(99,376)		(99,376)	(335,399)				406,339		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)			(19,048)	(29,523)		(29,523)	(6,502)				78,062		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)			(150,149)	(307,448)		(307,448)	(691,952)				188,911		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)			(189,838)	(315,398)		(315,398)	(646,996)				227,521		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)			(381,146)	(904,407)		(904,407)	(1,730,390)				472,324		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/24/2013	07/26/2033		10,000,000	USDLIBBBA3M (3.4802 USD)			(162,208)	(433,454)		(433,454)	(873,622)				219,943		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)			(168,758)	(552,536)		(552,536)	(1,116,152)				271,544		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)			(326,369)	(920,325)		(920,325)	(1,749,650)				440,044		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)			(254,669)	(441,590)		(441,590)	(864,199)				303,590		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)			(306,469)	(755,421)		(755,421)	(1,385,994)				378,043		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)			(340,669)	(1,220,600)		(1,220,600)	(2,239,768)				543,216		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)			(173,152)	(523,268)		(523,268)	(762,454)				207,964		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)			(56,089)	(57,842)		(57,842)	(63,065)				81,486		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)			(139,985)	(315,796)		(315,796)	(455,196)				160,951		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)			18,784	28,821		28,821	5,955				74,406		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)			(144,852)	(336,984)		(336,984)	(468,714)				165,581		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(216,860)	(676,765)		(676,765)	(950,561)				259,085		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)			(192,106)	(848,157)		(848,157)	(1,242,425)				298,839		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)			(174,212)	(757,954)		(757,954)	(1,128,910)				271,710		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)			21,406	32,301		32,301	8,618				90,267		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)			(65,671)	(44,740)		(44,740)	(80,723)				100,021		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)			(156,812)	(460,947)		(460,947)	(693,810)				189,169		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)			(166,862)	(567,264)		(567,264)	(878,251)				220,148		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)			252,913	401,841		401,841	870,106				304,138		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)			304,913	710,564		710,564	1,388,828				378,484		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/08/2013	08/12/2033		20,000,000	3.4798 USD (USDLIBBBA3M)			324,613	861,244		861,244	1,750,358				440,423		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)			339,013	1,150,861		1,150,861	2,236,927				543,522		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)			(95,846)	(28,228)		(28,228)	(128,933)				153,399		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)			241,316	585,982		585,982	1,311,374				330,364		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)			252,266	791,584		791,584	1,673,498				407,680		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)			187,166	261,593		261,593	653,703				228,172		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)			226,016	472,571		472,571	1,041,262				283,918		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)			(179,113)	(624,159)		(624,159)	(940,776)				235,677		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)			(216,560)	(961,527)		(961,527)	(1,401,481)				337,031		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)			(234,240)	(512,299)		(512,299)	(769,020)				270,805		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)			(327,694)	(994,445)		(994,445)	(1,444,753)				393,738		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(197,627)	(435,189)		(435,189)	(648,063)				228,241		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)			18,199	28,584		28,584	5,862				71,676		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)			(236,027)	(709,927)		(709,927)	(1,041,903)				283,973		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)			(250,502)	(857,255)		(857,255)	(1,318,373)				330,412		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)			(261,077)	(1,128,763)		(1,128,763)	(1,693,184)				407,718		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)			(419,129)	(1,476,764)		(1,476,764)	(2,198,544)				550,686		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)			(436,754)	(1,943,478)		(1,943,478)	(2,825,609)				679,531		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)			(78,690)	(121,396)		(121,396)	(77,073)				105,544		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)			(70,286)	(108,432)		(108,432)	(68,842)				94,272		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/16/2013	08/20/2020		9,500,000	USDLIBBBA3M (2.4192 USD)			(103,738)	(234,312)		(234,312)	(206,577)				118,565		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)			(145,685)	(425,947)		(425,947)	(450,477)				159,864		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)			(172,047)	(503,024)		(503,024)	(531,992)				188,792		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)			(145,380)	(547,526)		(547,526)	(619,048)				168,556		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)			(187,850)	(707,477)		(707,477)	(799,893)				217,797		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)			(607,645)	(2,681,852)		(2,681,852)	(3,096,477)				771,236		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)			(630,220)	(3,437,887)		(3,437,887)	(3,999,096)				951,567		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)			(146,325)	(474,605)		(474,605)	(440,046)				156,843		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)			(177,901)	(732,055)		(732,055)	(744,518)				202,665		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)			(151,235)	(619,800)		(619,800)	(633,898)				172,460		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)			(1,273,945)	(7,386,068)		(7,386,068)	(8,029,109)				1,903,670		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			121,680	330,351		330,351	384,187				135,666		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)			118,895	408,879		408,879	515,338				140,256		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)			230,702	583,365		583,365	739,943				260,701		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)			273,589	885,003		885,003	1,197,682				326,032		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)			331,380	1,200,532		1,200,532	1,736,181				434,344		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)			290,356	1,309,958		1,309,958	1,878,519				451,484		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)			160,816	391,319		391,319	519,872				182,948		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)			189,376	581,741		581,741	835,504				227,464		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)			208,276	884,884		884,884	1,354,331				326,374		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		12,000,000	3.5738 USD (USDLIBBBA3M)			200,296	685,122		685,122	1,056,356				264,575		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)			(77,216)	(111,899)		(111,899)	(78,234)				104,864		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)			92,264	240,428		240,428	294,114				103,686		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)			162,723	535,748		535,748	710,438				193,363		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)			189,036	700,905		700,905	987,586				246,954		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)			175,432	808,421		808,421	1,132,778				271,991		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)			311,375	1,288,167		1,288,167	2,029,609				489,676		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)			243,695	625,873		625,873	780,786				274,627		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)			285,275	900,047		900,047	1,254,740				341,361		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)			301,025	1,044,187		1,044,187	1,586,001				397,004		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)			(82,023)	(160,342)		(160,342)	(71,456)				103,010		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(142,473)	(467,010)		(467,010)	(429,816)				152,616		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)			(179,773)	(977,105)		(977,105)	(1,143,276)				272,068		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)			(177,278)	(570,158)		(570,158)	(537,731)				190,770		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)			(242,142)	(954,663)		(954,663)	(1,025,385)				278,832		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)			(177,146)	(787,149)		(787,149)	(903,975)				225,001		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)			(207,840)	(1,106,767)		(1,106,767)	(1,324,637)				315,599		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)			(165,473)	(667,293)		(667,293)	(697,585)				189,682		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)			(174,173)	(786,515)		(786,515)	(886,640)				220,589		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)			(208,003)	(764,081)		(764,081)	(892,684)				242,816		005
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)			47,455	86,281		86,281	(355)				137,089		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)			(170,583)	(554,173)		(554,173)	(516,092)				183,167		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)			(197,823)	(783,496)		(783,496)	(837,061)				227,640		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)			(208,263)	(922,511)		(922,511)	(1,063,265)				264,726		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)			(214,863)	(1,140,335)		(1,140,335)	(1,369,905)				326,497		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)			(175,694)	(832,312)		(832,312)	(887,927)				220,652		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)			(181,394)	(1,040,373)		(1,040,373)	(1,146,837)				272,119		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)			(144,544)	(501,128)		(501,128)	(429,577)				152,707		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)			(167,344)	(712,042)		(712,042)	(698,226)				189,755		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)			(253,642)	(1,130,635)		(1,130,635)	(1,047,502)				284,632		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)			(146,444)	(532,991)		(532,991)	(428,503)				152,707		005

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(177,194)	(876,728)		(876,728)	(889,100)				220,652		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)			(273,892)	(1,629,548)		(1,629,548)	(1,724,299)				408,178		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)			(142,396)	(720,333)		(720,333)	(711,781)				176,522		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)			(117,396)	(430,418)		(430,418)	(342,667)				122,166		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)			(135,636)	(611,586)		(611,586)	(558,690)				151,804		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)			(146,876)	(899,754)		(899,754)	(921,423)				217,695		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)			(167,613)	(718,044)		(718,044)	(698,315)				189,773		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)			18,793	34,122		34,122	104				55,088		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)			(174,546)	(600,156)		(600,156)	(520,311)				184,858		005
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)			28,174	51,370		51,370	424				82,821		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)			(70,436)	(146,053)		(146,053)	(59,194)				86,727		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)			(206,398)	(889,002)		(889,002)	(859,093)				233,466		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)			21,022	38,406		38,406	399				61,910		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)			(122,689)	(422,927)		(422,927)	(365,643)				129,878		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)			(211,793)	(919,666)		(919,666)	(880,238)				239,183		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)			(198,508)	(983,639)		(983,639)	(996,365)				247,201		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)			(227,465)	(1,387,798)		(1,387,798)	(1,428,271)				337,491		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)			202,918	517,780		517,780	654,220				229,367		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)			(74,299)	(94,340)		(94,340)	(80,046)				103,448		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)			128,303	437,225		437,225	558,932				151,936		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			17,715	29,971		29,971	4,646				64,629		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)			(79,892)	(140,170)		(140,170)	(75,054)				103,515		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)			(140,542)	(434,032)		(434,032)	(433,575)				152,957		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)			(164,492)	(645,682)		(645,682)	(699,218)				189,956		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)			260,844	527,844		527,844	878,541				305,914		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)			234,108	667,054		667,054	1,047,999				284,934		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)			350,834	1,172,646		1,172,646	1,860,433				465,942		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)			334,218	1,466,366		1,466,366	2,172,252				522,737		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)			166,734	568,304		568,304	882,782				220,904		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		10,000,000	2.8598 USD (USDLIBBBA3M)			130,984	271,630		271,630	440,031				153,070		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)			156,384	450,835		450,835	699,426				190,048		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)			174,484	778,599		778,599	1,132,679				272,323		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)			133,321	451,084		451,084	706,131				176,723		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)			104,747	216,630		216,630	352,047				122,456		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)			125,067	359,713		359,713	559,538				152,038		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)			139,267	610,604		610,604	905,422				217,858		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)			832,418	2,804,443		2,804,443	4,412,925				1,104,520		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)			869,668	3,787,504		3,787,504	5,657,198				1,361,614		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)			830,918	2,759,953		2,759,953	4,411,741				1,104,520		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)			868,168	3,729,964		3,729,964	5,653,820				1,361,614		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			129,521	247,966		247,966	441,043				153,093		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)			154,821	415,038		415,038	699,475				190,066		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)			165,071	521,033		521,033	881,549				220,920		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)			172,471	703,988		703,988	1,128,473				272,336		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)			913,444	2,448,723		2,448,723	4,126,900				1,121,388		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)			972,739	3,039,093		3,039,093	5,200,207				1,303,427		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)			765,059	1,477,898		1,477,898	2,601,657				903,249		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)			1,014,334	4,029,030		4,029,030	6,650,678				1,606,780		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)			(53,885)	(27,820)		(27,820)	(70,148)				82,999		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		8,000,000	2.8028 USD (USDLIBBBA3M)			102,469	178,740		178,740	353,617				122,493		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)			122,789	306,224		306,224	559,579				152,067		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)			1,010,000	3,862,429		3,862,429	6,640,963				1,606,855		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)			756,005	1,323,177		1,323,177	2,607,758				903,383		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)			904,980	2,244,302		2,244,302	4,126,852				1,121,496		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)			965,160	2,812,039		2,812,039	5,194,523				1,303,520		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)			162,436	442,504		442,504	879,520				220,936		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)			126,736	200,692		200,692	442,778				153,116		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)			152,186	351,717		351,717	699,385				190,084		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)			169,886	604,771		604,771	1,122,657				272,348		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)			(65,911)	(20,893)		(20,893)	(89,352)				103,916		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			126,841	200,285		200,285	443,264				153,229		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)			152,341	353,366		353,366	699,567				190,175		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)			170,941	642,587		642,587	1,124,678				272,412		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)			(11,561)	(16,184)		(16,184)	(8,132)				56,458		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)			163,291	465,738		465,738	880,303				221,014		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)			(66,932)	(28,560)		(28,560)	(88,775)				103,950		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)			164,312	494,320		494,320	881,547				221,030		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)			172,212	689,007		689,007	1,128,039				272,425		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)			125,500	173,309		173,309	446,222				153,342		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/03/2013	10/07/2028		10,000,000	3.2718 USD (USDLIBBBA3M)			151,750	334,578		334,578	701,157				190,267		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)			171,300	650,472		650,472	1,126,341				272,476		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)			162,950	450,739		450,739	881,070				221,093		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)			(129,047)	(232,763)		(232,763)	(443,617)				153,365		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)			(165,547)	(526,855)		(526,855)	(882,733)				221,108		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)			(173,497)	(733,665)		(733,665)	(1,130,515)				272,489		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)			11,177	14,319		14,319	8,999				56,826		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)			(154,997)	(411,652)		(411,652)	(700,747)				190,285		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)			171,309	652,207		652,207	1,125,806				272,501		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)			126,409	189,272		189,272	445,067				153,388		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)			152,459	352,441		352,441	700,575				190,303		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			163,209	459,357		459,357	880,952				221,124		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)			126,894	195,639		195,639	444,976				153,410		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)			152,394	348,572		348,572	700,628				190,321		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)			244,265	668,777		668,777	1,320,818				331,710		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)			170,644	623,250		623,250	1,124,264				272,514		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)			(313,497)	(902,745)		(902,745)	(1,403,094)				380,825		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)			12,579	17,196		17,196	7,991				57,252		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)			(196,573)	(395,921)		(395,921)	(665,558)				230,285		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)			(167,549)	(584,281)		(584,281)	(884,794)				221,218		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/10/2013	10/15/2043		15,000,000	USDLIBBBA3M (3.7462 USD)			(263,323)	(1,215,520)		(1,215,520)	(1,702,964)				408,867		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)			(232,104)	(605,177)		(605,177)	(1,052,093)				285,619		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)			(99,204)	(24,826)		(24,826)	(136,344)				156,525		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)			(193,254)	(340,081)		(340,081)	(667,389)				230,285		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)			(177,972)	(496,681)		(496,681)	(800,065)				217,112		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)			(216,730)	(726,749)		(726,749)	(1,149,606)				287,624		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)			(220,142)	(979,938)		(979,938)	(1,428,594)				343,480		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)			16,179	21,450		21,450	10,814				74,585		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)			18,618	24,717		24,717	12,609				86,150		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)			(198,498)	(428,373)		(428,373)	(665,375)				230,387		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)			(253,248)	(934,431)		(934,431)	(1,329,235)				331,898		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(264,948)	(1,279,045)		(1,279,045)	(1,707,382)				408,924		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)			(237,048)	(723,556)		(723,556)	(1,053,169)				285,701		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)			252,268	357,708		357,708	896,344				307,318		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)			228,501	516,661		516,661	1,053,713				285,783		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)			245,001	687,814		687,814	1,323,343				331,969		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)			257,301	983,853		983,853	1,690,496				408,981		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)			(89,173)	64,245		64,245	(147,521)				157,023		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)			180,268	117,562		117,562	677,378				230,624		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)			146,529	206,294		206,294	702,014				190,595		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/23/2013	10/25/2033		10,000,000	3.3888 USD (USDLIBBBA3M)			157,629	290,304		290,304	877,836				221,375		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/23/2013	10/25/2043		10,000,000	3.5618 USD (USDLIBBBA3M)			166,279	456,178		456,178	1,115,273				272,705		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2013	10/31/2015		56,500,000	0.4308 USD (USDLIBBBA3M)			55,733	48,787		48,787	64,320				328,910		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2013	10/31/2023		59,500,000	2.6528 USD (USDLIBBBA3M)			719,737	535,939		535,939	2,692,619				915,615		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2013	10/31/2028		29,800,000	3.1828 USD (USDLIBBBA3M)			439,444	679,493		679,493	2,095,094				568,298		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2013	10/31/2043		57,200,000	USDLIBBBA3M (3.5882 USD)			(959,440)	(2,932,396)		(2,932,396)	(6,400,570)				1,560,310		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2013	10/31/2018		119,900,000	1.4218 USD (USDLIBBBA3M)			712,377	(550,538)		(550,538)	1,189,951				1,257,522		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2013	10/31/2033		59,500,000	USDLIBBBA3M (3.4142 USD)			(946,254)	(1,974,566)		(1,974,566)	(5,234,397)				1,317,742		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2013	10/31/2015		56,500,000	0.4298 USD (USDLIBBBA3M)			55,451	48,037		48,037	64,600				328,910		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2013	10/31/2028		29,800,000	3.1808 USD (USDLIBBBA3M)			439,146	672,331		672,331	2,095,070				568,298		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2013	10/31/2033		59,500,000	USDLIBBBA3M (3.4082 USD)			(944,469)	(1,921,402)		(1,921,402)	(5,232,961)				1,317,742		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2013	10/31/2018		119,900,000	1.4188 USD (USDLIBBBA3M)			710,579	(565,751)		(565,751)	1,191,623				1,257,522		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2013	10/31/2023		59,500,000	2.6508 USD (USDLIBBBA3M)			719,142	525,823		525,823	2,692,946				915,615		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2013	10/31/2043		57,200,000	USDLIBBBA3M (3.5832 USD)			(958,010)	(2,877,399)		(2,877,399)	(6,397,326)				1,560,310		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2028		10,000,000	USDLIBBBA3M (3.1732 USD)			(146,882)	(211,819)		(211,819)	(702,720)				190,722		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	0.4258 USD (USDLIBBBA3M)			53,934	42,576		42,576	66,894				330,412		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	1.4038 USD (USDLIBBBA3M)			699,193	(658,263)		(658,263)	1,198,576				1,255,820		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	2.6328 USD (USDLIBBBA3M)			713,180	413,619		413,619	2,695,019				915,749		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 (3.5762 USD)			(953,754)	(2,756,404)		(2,756,404)	(6,379,180)				1,557,655		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2015		20,000,000	0.4268 USD (USDLIBBBA3M)			19,124	15,284		15,284	23,497				116,548		005
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)			(58,732)	52,288		52,288	(99,834)				104,914		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)			(9,682)	(7,962)		(7,962)	(11,629)				58,274		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)			433,528	597,132		597,132	2,079,949				564,538		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)			(939,305)	(1,797,709)		(1,797,709)	(5,219,536)				1,315,620		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)			697,996	(668,381)		(668,381)	1,199,689				1,255,820		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)			433,676	600,686		600,686	2,079,961				564,538		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)			54,217	43,331		43,331	66,613				330,412		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)			713,775	423,726		423,726	2,694,692				915,749		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)			(937,523)	(1,744,677)		(1,744,677)	(5,218,103)				1,315,620		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)			(951,755)	(2,679,598)		(2,679,598)	(6,374,648)				1,557,655		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)			53,367	41,065		41,065	67,457				330,412		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
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	2.6188 USD (USDLIBBBA3M)			709,015	342,874		342,874	2,697,311				915,749		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2028		29,600,000	3.1518 USD (USDLIBBBA3M)			431,604	550,932		550,932	2,079,792				564,538		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2033		59,400,000	USDLIBBBA3M (3.3842 USD)			(935,147)	(1,673,967)		(1,673,967)	(5,216,193)				1,315,620		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 (3.5612 USD)			(949,471)	(2,591,820)		(2,591,820)	(6,369,470)				1,557,655		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	1.3908 USD (USDLIBBBA3M)			691,413	(724,030)		(724,030)	1,205,811				1,255,820		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	0.4218 USD (USDLIBBBA3M)			49,312	36,076		36,076	63,692				308,043		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	1.4178 USD (USDLIBBBA3M)			714,027	(609,289)		(609,289)	1,210,455				1,267,510		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 (3.3992 USD)			(933,540)	(1,792,791)		(1,792,791)	(5,188,050)				1,307,038		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	2.6478 USD (USDLIBBBA3M)			714,290	478,553		478,553	2,686,427				911,533		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	3.1718 USD (USDLIBBBA3M)			462,600	659,387		659,387	2,216,361				600,947		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)			(948,430)	(2,719,658)		(2,719,658)	(6,346,683)				1,549,688		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)			50,893	40,306		40,306	62,125				308,043		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)			726,130	679,917		679,917	2,679,929				911,533		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)			468,743	806,994		806,994	2,216,874				600,947		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)			(956,382)	(3,025,300)		(3,025,300)	(6,364,719)				1,549,688		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)			739,978	(389,400)		(389,400)	1,186,334				1,267,510		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)			(943,570)	(2,091,372)		(2,091,372)	(5,196,125)				1,307,038		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)			731,162	765,497		765,497	2,677,168				911,533		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)			471,263	867,550		867,550	2,217,085				600,947		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)			(960,358)	(3,178,121)		(3,178,121)	(6,373,738)				1,549,688		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			51,947	43,126		43,126	61,079				308,043		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)			749,030	(312,694)		(312,694)	1,177,919				1,267,510		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)			(949,470)	(2,267,009)		(2,267,009)	(5,200,875)				1,307,038		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)			(958,654)	(3,112,626)		(3,112,626)	(6,369,873)				1,549,688		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)			50,630	39,601		39,601	62,386				308,043		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)			742,995	(363,831)		(363,831)	1,183,529				1,267,510		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)			728,794	725,224		725,224	2,678,468				911,533		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)			469,688	829,702		829,702	2,216,954				600,947		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)			(945,340)	(2,144,063)		(2,144,063)	(5,197,550)				1,307,038		005
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)			440,617	761,874		761,874	2,083,173				564,700		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)			46,660	34,618		34,618	59,705				289,923		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)			693,041	(395,371)		(395,371)	1,119,728				1,192,950		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)			684,314	658,666		658,666	2,520,882				857,641		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)			(887,041)	(1,950,786)		(1,950,786)	(4,887,439)				1,229,502		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)			(900,015)	(2,818,690)		(2,818,690)	(5,993,123)				1,459,653		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)			9,682	7,500		7,500	11,829				58,512		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)			125,382	160,089		160,089	450,965				153,998		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)			157,455	(46,623)		(46,623)	241,525				262,616		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)			151,132	310,500		310,500	703,696				190,795		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)			(157,205)	48,741		48,741	(241,758)				262,616		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
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)			(125,432)	(160,940)		(160,940)	(450,938)				153,998		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)			(151,332)	(315,306)		(315,306)	(703,712)				190,795		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)			(80,788)	(111,709)		(111,709)	(288,319)				98,558		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)			(135,275)	(367,934)		(367,934)	(732,992)				183,884		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)			99,595	76,160		76,160	122,075				605,010		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)			19,186	(2,536)		(2,536)	17,905				61,788		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)			94,068	347,712		347,712	619,412				150,065		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)			31,033	(7,685)		(7,685)	47,180				51,473		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)			(132,859)	(80,932)		(80,932)	(340,694)				176,432		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/04/2013	11/06/2023		10,000,000	USDLIBBBA3M (2.728 USD)			(124,707)	(149,051)		(149,051)	(451,149)				154,020		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/04/2013	11/06/2028		10,000,000	USDLIBBBA3M (3.252 USD)			(150,907)	(305,726)		(305,726)	(703,509)				190,813		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/04/2013	11/06/2043		10,000,000	USDLIBBBA3M (3.642 USD)			(170,407)	(609,204)		(609,204)	(1,124,756)				272,858		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/04/2013	11/06/2043		10,000,000	3.637 USD (USDLIBBBA3M)			170,157	599,594		599,594	1,124,189				272,858		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/04/2013	11/06/2023		10,000,000	2.729 USD (USDLIBBBA3M)			124,757	149,901		149,901	451,122				154,020		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/04/2013	11/06/2028		10,000,000	3.249 USD (USDLIBBBA3M)			150,757	302,122		302,122	703,496				190,813		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/05/2013	11/07/2023		10,000,000	USDLIBBBA3M (2.787 USD)			(127,659)	(199,165)		(199,165)	(449,818)				154,043		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/05/2013	11/07/2028		15,000,000	3.32 USD (USDLIBBBA3M)			231,464	581,237		581,237	1,056,040				286,247		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/05/2013	11/07/2023		10,000,000	2.796 USD (USDLIBBBA3M)			128,109	206,820		206,820	449,571				154,043		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/05/2013	11/07/2028		15,000,000	USDLIBBBA3M (3.314 USD)			(231,014)	(570,422)		(570,422)	(1,056,003)				286,247		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/06/2013	11/08/2023		15,000,000	USDLIBBBA3M (2.782 USD)			(191,028)	(292,097)		(292,097)	(675,180)				231,098		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/06/2013	11/08/2023		15,000,000	2.775 USD (USDLIBBBA3M)			190,503	283,163		283,163	675,468				231,098		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/06/2013	11/08/2015		15,000,000	USDLIBBBA3M (0.409 USD)			(13,053)	(7,130)		(7,130)	(19,313)				88,034		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/06/2013	11/08/2028		20,000,000	3.318 USD (USDLIBBBA3M)			308,303	770,040		770,040	1,408,211				381,699		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/06/2013	11/08/2033		20,000,000	3.545 USD (USDLIBBBA3M)			331,003	1,041,880		1,041,880	1,770,442				443,189		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/06/2013	11/08/2015		15,000,000	0.408 USD (USDLIBBBA3M)			12,978	6,927		6,927	19,387				88,034		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/06/2013	11/08/2028		20,000,000	USDLIBBBA3M (3.326 USD)			(309,103)	(789,270)		(789,270)	(1,408,278)				381,699		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/06/2013	11/08/2033		20,000,000	USDLIBBBA3M (3.551 USD)			(331,603)	(1,059,748)		(1,059,748)	(1,770,926)				443,189		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/07/2013	11/12/2023		15,000,000	USDLIBBBA3M (2.738 USD)			(187,825)	(233,999)		(233,999)	(678,557)				231,233		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/07/2013	11/12/2033		15,000,000	3.499 USD (USDLIBBBA3M)			244,900	678,088		678,088	1,326,032				332,486		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/07/2013	11/12/2043		15,000,000	3.676 USD (USDLIBBBA3M)			258,175	1,012,179		1,012,179	1,693,685				409,401		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/07/2013	11/12/2028		15,000,000	USDLIBBBA3M (3.277 USD)			(228,250)	(502,592)		(502,592)	(1,056,949)				286,384		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/07/2013	11/12/2033		15,000,000	USDLIBBBA3M (3.504 USD)			(245,275)	(689,262)		(689,262)	(1,326,335)				332,486		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/07/2013	11/12/2043		15,000,000	USDLIBBBA3M (3.682 USD)			(258,625)	(1,029,483)		(1,029,483)	(1,694,707)				409,401		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/07/2013	11/12/2028		15,000,000	3.27 USD (USDLIBBBA3M)			227,725	489,963		489,963	1,056,904				286,384		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/07/2013	11/12/2023		15,000,000	2.732 USD (USDLIBBBA3M)			187,375	226,332		226,332	678,803				231,233		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/08/2013	11/12/2023		2,000,000	2.869 USD (USDLIBBBA3M)			26,356	53,519		53,519	(1,242)				30,831		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/08/2013	11/12/2028		9,000,000	3.405 USD (USDLIBBBA3M)			142,710	440,114		440,114	634,667				171,830		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/08/2013	11/12/2023		10,000,000	USDLIBBBA3M (2.875 USD)			(132,067)	(272,706)		(272,706)	(448,626)				154,155		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/08/2013	11/12/2028		9,000,000	USDLIBBBA3M (3.403 USD)			(142,620)	(437,949)		(437,949)	(634,659)				171,830		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/08/2013	11/12/2028		8,000,000	3.404 USD (USDLIBBBA3M)			126,813	390,250		390,250	564,145				152,738		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/08/2013	11/12/2018		8,000,000	1.536 USD (USDLIBBBA3M)			52,093	(2,092)		(2,092)	76,304				84,222		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/08/2013	11/12/2023		8,000,000	2.867 USD (USDLIBBBA3M)			105,333	212,713		212,713	359,076				123,324		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/08/2013	11/12/2033		8,000,000	3.626 USD (USDLIBBBA3M)			135,693	513,021		513,021	711,327				177,326		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/08/2013	11/12/2043		8,000,000	3.797 USD (USDLIBBBA3M)			142,533	725,938		725,938	914,292				218,347		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/08/2013	11/12/2028		8,000,000	USDLIBBBA3M (3.4 USD)			(126,653)	(386,402)		(386,402)	(564,131)				152,738		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/08/2013	11/12/2018		8,000,000	USDLIBBBA3M (1.54 USD)			(52,253)	730		730	(76,155)				84,222		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/08/2013	11/12/2033		8,000,000	USDLIBBBA3M (3.621 USD)			(135,493)	(507,061)		(507,061)	(711,165)				177,326		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/08/2013	11/12/2043		8,000,000	USDLIBBBA3M (3.79 USD)			(142,253)	(715,171)		(715,171)	(913,656)				218,347		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/12/2013	11/14/2023		20,000,000	2.884 USD (USDLIBBBA3M)			264,875	560,547		560,547	896,797				308,401		005
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)			254,756	975,528		975,528	1,333,881				332,533		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)			317,675	994,905		994,905	1,410,366				381,918		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)			356,475	1,826,765		1,826,765	2,286,647				545,919		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)			(254,756)	(975,528)		(975,528)	(1,333,881)				332,533		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)			(356,875)	(1,842,149)		(1,842,149)	(2,287,557)				545,919		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)			(264,675)	(557,139)		(557,139)	(896,906)				308,401		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)			(317,775)	(997,311)		(997,311)	(1,410,375)				381,918		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)			(151,417)	(186,791)		(186,791)	(548,602)				186,746		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)			(150,997)	(578,779)		(578,779)	(992,924)				240,272		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)			151,114	181,628		181,628	548,767				186,746		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)			150,777	570,316		570,316	992,424				240,272		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 Quarter-end (b)
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)			(140,059)	(170,782)		(170,782)	(508,157)				172,881		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)			(151,953)	(330,604)		(330,604)	(705,363)				191,086		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)			(207,268)	(573,861)		(573,861)	(1,123,277)				281,684		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)			(180,498)	(702,734)		(702,734)	(1,185,715)				286,701		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)			151,503	319,766		319,766	705,322				191,086		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)			206,887	562,500		562,500	1,122,968				281,684		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)			180,026	684,555		684,555	1,184,640				286,701		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)			139,723	165,046		165,046	508,340				172,881		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)			122,850	(75,826)		(75,826)	200,564				211,411		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/21/2013	11/25/2028		20,000,000	3.407 USD (USDLIBBBA3M)			317,150	980,252		980,252	1,413,721				382,317		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/21/2013	11/25/2023		20,000,000	2.862 USD (USDLIBBBA3M)			262,650	517,419		517,419	903,196				308,896		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/21/2013	11/25/2018		20,000,000	USDLIBBBA3M (1.472 USD)			(123,650)	68,960		68,960	(199,822)				211,411		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/21/2013	11/25/2023		20,000,000	USDLIBBBA3M (2.865 USD)			(262,950)	(522,548)		(522,548)	(903,033)				308,896		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/21/2013	11/25/2028		20,000,000	USDLIBBBA3M (3.41 USD)			(317,450)	(987,484)		(987,484)	(1,413,748)				382,317		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/25/2013	11/27/2033		8,100,000	USDLIBBBA3M (3.567 USD)			(134,972)	(447,831)		(447,831)	(719,030)				179,733		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/25/2013	11/27/2028		8,900,000	USDLIBBBA3M (3.345 USD)			(138,424)	(369,688)		(369,688)	(628,516)				170,164		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/25/2013	11/27/2033		8,100,000	3.566 USD (USDLIBBBA3M)			134,932	446,623		446,623	718,997				179,733		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/25/2013	11/27/2028		8,900,000	3.341 USD (USDLIBBBA3M)			138,246	365,397		365,397	628,500				170,164		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/02/2013	12/04/2023		10,900,000	USDLIBBBA3M (2.887 USD)			(144,437)	(303,852)		(303,852)	(492,723)				168,569		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/02/2013	12/04/2028		18,800,000	USDLIBBBA3M (3.419 USD)			(299,128)	(947,578)		(947,578)	(1,330,215)				359,686		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/02/2013	12/04/2023		10,900,000	2.882 USD (USDLIBBBA3M)			144,164	299,184		299,184	492,870				168,569		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/02/2013	12/04/2028		18,800,000	3.416 USD (USDLIBBBA3M)			298,846	940,774		940,774	1,330,189				359,686		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/06/2013	12/10/2028		17,000,000	3.471 USD (USDLIBBBA3M)			274,810	962,435		962,435	1,204,631				325,433		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/06/2013	12/10/2028		17,000,000	USDLIBBBA3M (3.475 USD)			(275,150)	(970,648)		(970,648)	(1,204,664)				325,433		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/11/2013	12/13/2028		10,900,000	USDLIBBBA3M (3.412 USD)			(172,961)	(539,288)		(539,288)	(772,344)				208,719		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/11/2013	12/13/2028		10,900,000	3.413 USD (USDLIBBBA3M)			173,015	540,605		540,605	772,349				208,719		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/11/2013	12/13/2023		10,200,000	USDLIBBBA3M (2.878 USD)			(134,619)	(274,597)		(274,597)	(463,028)				157,949		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/11/2013	12/13/2028		9,900,000	USDLIBBBA3M (3.402 USD)			(156,598)	(477,852)		(477,852)	(701,438)				189,571		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/11/2013	12/13/2023		10,200,000	2.872 USD (USDLIBBBA3M)			134,313	269,344		269,344	463,193				157,949		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/11/2013	12/13/2028		9,900,000	3.397 USD (USDLIBBBA3M)			156,350	471,872		471,872	701,414				189,571		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)			175,115	635,133		635,133	926,466				231,028		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)			191,981	914,580		914,580	1,243,107				297,928		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)			(175,427)	(644,456)		(644,456)	(926,722)				231,028		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)			(192,199)	(922,977)		(922,977)	(1,243,605)				297,928		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)			92,802	305,491		305,491	411,697				111,104		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)			35,077	16,909		16,909	51,233				228,574		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)			(129,692)	(47,274)		(47,274)	(178,724)				199,016		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)			156,541	610,966		610,966	821,920				204,428		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)			177,154	879,428		879,428	1,143,556				273,379		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)			(156,817)	(619,218)		(619,218)	(822,147)				204,428		005

SCHEDULE DB - PART A - SECTION 1

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

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/13/2013	12/17/2015		37,500,000	USDLIBBBA3M (0.428 USD)			(35,452)	(18,002)		(18,002)	(50,861)				228,574		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)			129,598	46,462		46,462	178,810				199,016		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)			(92,976)	(309,698)		(309,698)	(411,714)				111,104		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)			(177,404)	(889,058)		(889,058)	(1,144,127)				273,379		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)			(161,182)	(556,763)		(556,763)	(709,627)				191,612		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)			161,132	555,554		555,554	709,622				191,612		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)			275,070	727,000		727,000	906,955				310,152		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)			487,755	1,770,437		1,770,437	2,131,774				575,000		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)			344,970	1,471,918		1,471,918	1,790,362				444,597		005
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)			178,835	947,173		947,173	1,147,360				273,455		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)			(72,535)	(51,726)		(51,726)	(92,854)				106,621		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)			(275,470)	(733,890)		(733,890)	(906,742)				310,152		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)			(487,905)	(1,774,069)		(1,774,069)	(2,131,789)				575,000		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)			(344,970)	(1,471,918)		(1,471,918)	(1,790,362)				444,597		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)			(178,985)	(952,953)		(952,953)	(1,147,703)				273,455		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)			72,135	48,236		48,236	93,224				106,621		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)			(76,064)	(77,987)		(77,987)	(64,715)				370,135		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)			76,777	87,306		87,306	89,509				106,849		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)			279,855	812,196		812,196	904,750				310,466		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)			540,832	3,023,169		3,023,169	3,453,728				820,632		005

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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 Quarter-end (b)
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)			492,532	1,892,521		1,892,521	2,132,472				575,380		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)			347,755	1,561,424		1,561,424	1,793,831				444,816		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)			74,264	72,615		72,615	66,498				370,135		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)			(280,155)	(817,369)		(817,369)	(904,590)				310,466		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)			(492,982)	(1,903,421)		(1,903,421)	(2,132,519)				575,380		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)			(77,177)	(90,811)		(90,811)	(89,139)				106,849		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)			(347,955)	(1,567,411)		(1,567,411)	(1,793,997)				444,816		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)			(540,982)	(3,028,954)		(3,028,954)	(3,454,072)				820,632		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)			(330,855)	(1,322,238)		(1,322,238)	(1,421,957)				383,587		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/26/2013	12/30/2033		15,000,000	USDLIBBBA3M (3.751 USD)			(263,216)	(1,242,923)		(1,242,923)	(1,347,399)				333,612		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/26/2013	12/30/2043		15,000,000	USDLIBBBA3M (3.885 USD)			(273,266)	(1,621,486)		(1,621,486)	(1,733,432)				410,316		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/26/2013	12/30/2023		15,000,000	USDLIBBBA3M (3.056 USD)			(211,091)	(629,836)		(629,836)	(677,960)				232,849		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/26/2013	12/30/2023		15,000,000	3.054 USD (USDLIBBBA3M)			210,941	627,250		627,250	678,040				232,849		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/26/2013	12/30/2028		20,000,000	3.548 USD (USDLIBBBA3M)			330,655	1,317,394		1,317,394	1,421,937				383,587		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/26/2013	12/30/2033		15,000,000	3.743 USD (USDLIBBBA3M)			262,616	1,224,960		1,224,960	1,346,902				333,612		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/26/2013	12/30/2043		15,000,000	3.873 USD (USDLIBBBA3M)			272,366	1,586,780		1,586,780	1,731,369				410,316		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/27/2013	12/31/2028		10,000,000	3.561 USD (USDLIBBBA3M)			165,984	676,106		676,106	710,933				191,812		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/27/2013	12/31/2028		10,000,000	USDLIBBBA3M (3.565 USD)			(166,184)	(680,952)		(680,952)	(710,954)				191,812		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/02/2014	01/06/2016		27,600,000	0.488 USD (USDLIBBBA3M)			33,519	30,421		30,421	30,421				171,346		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/02/2014	01/06/2019		15,300,000	USDLIBBBA3M (1.768 USD)			(113,781)	(123,980)		(123,980)	(123,980)				163,826		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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/02/2014	01/06/2024		34,200,000	3.056 USD (USDLIBBBA3M)			468,465	1,424,530		1,424,530	1,424,530				531,431		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/02/2014	01/06/2034		17,700,000	3.763 USD (USDLIBBBA3M)			303,283	1,493,905		1,493,905	1,493,905				393,855		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/02/2014	01/06/2019		9,500,000	USDLIBBBA3M (1.778 USD)			(71,110)	(81,157)		(81,157)	(81,157)				101,722		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/02/2014	01/06/2024		24,200,000	USDLIBBBA3M (3.057 USD)			(331,604)	(1,010,091)		(1,010,091)	(1,010,091)				376,042		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/02/2014	01/06/2034		14,400,000	USDLIBBBA3M (3.763 USD)			(246,738)	(1,215,381)		(1,215,381)	(1,215,381)				320,425		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/02/2014	01/06/2016		49,700,000	0.488 USD (USDLIBBBA3M)			60,359	54,780		54,780	54,780				308,547		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/02/2014	01/06/2029		24,600,000	USDLIBBBA3M (3.558 USD)			(396,997)	(1,643,886)		(1,643,886)	(1,643,886)				472,124		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/02/2014	01/06/2044		50,700,000	USDLIBBBA3M (3.9 USD)			(902,489)	(5,611,050)		(5,611,050)	(5,611,050)				1,387,319		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/02/2014	01/06/2029		10,600,000	3.562 USD (USDLIBBBA3M)			171,270	713,482		713,482	713,482				203,435		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/02/2014	01/06/2044		51,300,000	3.892 USD (USDLIBBBA3M)			911,175	5,598,330		5,598,330	5,598,330				1,403,737		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/06/2014	01/08/2024		10,000,000	USDLIBBBA3M (3.032 USD)			(134,363)	(395,633)		(395,633)	(395,633)				155,434		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/06/2014	01/08/2034		10,000,000	USDLIBBBA3M (3.736 USD)			(168,194)	(803,338)		(803,338)	(803,338)				222,548		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/06/2014	01/08/2029		10,000,000	USDLIBBBA3M (3.535 USD)			(158,535)	(640,211)		(640,211)	(640,211)				191,956		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/06/2014	01/08/2024		10,000,000	3.03 USD (USDLIBBBA3M)			134,267	393,906		393,906	393,906				155,434		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/06/2014	01/08/2029		10,000,000	3.53 USD (USDLIBBBA3M)			158,295	634,149		634,149	634,149				191,956		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/06/2014	01/08/2034		10,000,000	3.729 USD (USDLIBBBA3M)			167,858	792,853		792,853	792,853				222,548		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/07/2014	01/09/2034		15,000,000	USDLIBBBA3M (3.728 USD)			(250,163)	(1,186,914)		(1,186,914)	(1,186,914)				333,846		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/07/2014	01/09/2024		10,000,000	3.021 USD (USDLIBBBA3M)			132,996	385,858		385,858	385,858				155,456		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/07/2014	01/09/2029		15,000,000	3.523 USD (USDLIBBBA3M)			235,471	938,217		938,217	938,217				287,962		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/07/2014	01/09/2044		20,000,000	3.861 USD (USDLIBBBA3M)			346,259	2,062,820		2,062,820	2,062,820				547,342		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/07/2014	01/09/2024		10,000,000	USDLIBBBA3M (3.023 USD)			(133,092)	(387,586)		(387,586)	(387,586)				155,456		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/07/2014	01/09/2029		15,000,000	USDLIBBBA3M (3.525 USD)			(235,615)	(941,855)		(941,855)	(941,855)				287,962		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/07/2014	01/09/2044		20,000,000	USDLIBBBA3M (3.868 USD)			(346,928)	(2,089,818)		(2,089,818)	(2,089,818)				547,342		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/07/2014	01/09/2034		15,000,000	3.722 USD (USDLIBBBA3M)			249,733	1,173,434		1,173,434	1,173,434				333,846		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/10/2014	01/14/2024		15,000,000	USDLIBBBA3M (2.968 USD)			(190,082)	(508,046)		(508,046)	(508,046)				233,352		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/10/2014	01/14/2029		15,000,000	USDLIBBBA3M (3.462 USD)			(224,456)	(826,269)		(826,269)	(826,269)				288,097		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/10/2014	01/14/2024		15,000,000	2.966 USD (USDLIBBBA3M)			189,943	505,450		505,450	505,450				233,352		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/10/2014	01/14/2029		15,000,000	3.459 USD (USDLIBBBA3M)			224,248	820,807		820,807	820,807				288,097		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/10/2014	01/14/2044		15,000,000	3.786 USD (USDLIBBBA3M)			247,001	1,330,288		1,330,288	1,330,288				410,602		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/10/2014	01/14/2034		15,000,000	3.654 USD (USDLIBBBA3M)			237,816	1,020,227		1,020,227	1,020,227				333,963		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/10/2014	01/14/2034		15,000,000	USDLIBBBA3M (3.661 USD)			(238,304)	(1,035,966)		(1,035,966)	(1,035,966)				333,963		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/10/2014	01/14/2044		15,000,000	USDLIBBBA3M (3.792 USD)			(247,419)	(1,347,647)		(1,347,647)	(1,347,647)				410,602		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/13/2014	01/15/2024		16,000,000	USDLIBBBA3M (2.901 USD)			(196,724)	(448,943)		(448,943)	(448,943)				248,944		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/13/2014	01/15/2029		18,000,000	USDLIBBBA3M (3.397 USD)			(262,482)	(849,309)		(849,309)	(849,309)				345,749		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/13/2014	01/15/2034		16,000,000	USDLIBBBA3M (3.602 USD)			(248,442)	(963,353)		(963,352)	(963,353)				356,252		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/13/2014	01/15/2044		19,000,000	USDLIBBBA3M (3.742 USD)			(307,290)	(1,523,598)		(1,523,598)	(1,523,598)				520,120		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/13/2014	01/15/2024		16,000,000	2.904 USD (USDLIBBBA3M)			196,945	453,097		453,097	453,097				248,944		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/13/2014	01/15/2029		18,000,000	3.4 USD (USDLIBBBA3M)			262,731	855,863		855,863	855,863				345,749		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/13/2014	01/15/2034		16,000,000	3.604 USD (USDLIBBBA3M)			248,589	968,149		968,149	968,149				356,252		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/13/2014	01/15/2044		19,000,000	3.743 USD (USDLIBBBA3M)			307,378	1,527,263		1,527,263	1,527,263				520,120		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/15/2014	01/17/2029		12,000,000	3.499 USD (USDLIBBBA3M)			178,484	714,669		714,669	714,669				230,543		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/15/2014	01/17/2029		12,000,000	USDLIBBBA3M (3.503 USD)			(178,703)	(720,497)		(720,497)	(720,497)				230,543		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/21/2014	01/23/2024		10,000,000	2.928 USD (USDLIBBBA3M)			118,263	302,395		302,395	302,395				155,769		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/21/2014	01/23/2029		15,000,000	3.403 USD (USDLIBBBA3M)			208,665	717,384		717,384	717,384				288,341		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/21/2014	01/23/2034		10,000,000	3.595 USD (USDLIBBBA3M)			147,537	591,239		591,239	591,239				222,782		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/21/2014	01/23/2024		10,000,000	USDLIBBBA3M (2.928 USD)			(118,263)	(302,395)		(302,395)	(302,395)				155,769		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/21/2014	01/23/2029		15,000,000	USDLIBBBA3M (3.405 USD)			(208,797)	(721,029)		(721,029)	(721,029)				288,341		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/21/2014	01/23/2034		10,000,000	USDLIBBBA3M (3.598 USD)			(147,668)	(595,738)		(595,738)	(595,738)				222,782		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/21/2014	01/23/2044		15,000,000	USDLIBBBA3M (3.723 USD)			(229,732)	(1,147,821)		(1,147,821)	(1,147,821)				410,773		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/21/2014	01/23/2044		15,000,000	3.721 USD (USDLIBBBA3M)			229,600	1,142,031		1,142,031	1,142,031				410,773		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/23/2014	01/27/2024		15,000,000	USDLIBBBA3M (2.895 USD)			(170,640)	(408,828)		(408,828)	(408,828)				233,787		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/23/2014	01/27/2034		20,000,000	USDLIBBBA3M (3.559 USD)			(284,328)	(1,074,221)		(1,074,221)	(1,074,221)				445,689		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/23/2014	01/27/2029		20,000,000	USDLIBBBA3M (3.367 USD)			(267,902)	(867,780)		(867,780)	(867,780)				384,599		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/23/2014	01/27/2044		15,000,000	USDLIBBBA3M (3.682 USD)			(221,139)	(1,029,288)		(1,029,288)	(1,029,288)				410,849		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/23/2014	01/27/2024		15,000,000	2.889 USD (USDLIBBBA3M)			170,255	401,014		401,014	401,014				233,787		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/23/2014	01/27/2029		20,000,000	3.362 USD (USDLIBBBA3M)			267,474	855,619		855,619	855,619				384,599		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/23/2014	01/27/2034		20,000,000	3.553 USD (USDLIBBBA3M)			283,815	1,056,216		1,056,216	1,056,216				445,689		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/23/2014	01/27/2044		15,000,000	3.675 USD (USDLIBBBA3M)			220,690	1,009,022		1,009,022	1,009,022				410,849		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/24/2014	01/28/2024		20,000,000	USDLIBBBA3M (2.856 USD)			(222,891)	(477,399)		(477,399)	(477,399)				311,760		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/24/2014	01/28/2029		20,000,000	USDLIBBBA3M (3.336 USD)			(263,691)	(792,409)		(792,409)	(792,409)				384,635		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/24/2014	01/28/2034		20,000,000	USDLIBBBA3M (3.531 USD)			(280,266)	(989,864)		(989,864)	(989,864)				445,720		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/24/2014	01/28/2024		20,000,000	2.859 USD (USDLIBBBA3M)			223,146	482,608		482,608	482,608				311,760		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/24/2014	01/28/2029		20,000,000	3.337 USD (USDLIBBBA3M)			263,776	794,841		794,841	794,841				384,635		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/24/2014	01/28/2034		20,000,000	3.535 USD (USDLIBBBA3M)			280,606	1,001,871		1,001,871	1,001,871				445,720		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/24/2014	01/28/2044		20,000,000	3.658 USD (USDLIBBBA3M)			291,061	1,279,797		1,279,797	1,279,797				547,824		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/24/2014	01/28/2044		20,000,000	USDLIBBBA3M (3.661 USD)			(291,316)	(1,291,378)		(1,291,378)	(1,291,378)				547,824		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/24/2014	01/28/2034		25,000,000	USDLIBBBA3M (3.525 USD)			(349,695)	(1,214,817)		(1,214,817)	(1,214,817)				557,150		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/24/2014	01/28/2044		25,000,000	USDLIBBBA3M (3.649 USD)			(362,870)	(1,556,317)		(1,556,317)	(1,556,317)				684,780		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/24/2014	01/28/2029		25,000,000	USDLIBBBA3M (3.332 USD)			(329,189)	(978,350)		(978,350)	(978,350)				480,794		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/24/2014	01/28/2024		25,000,000	2.86 USD (USDLIBBBA3M)			279,039	605,431		605,431	605,431				389,700		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/24/2014	01/28/2029		25,000,000	3.33 USD (USDLIBBBA3M)			328,976	972,269		972,269	972,269				480,794		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/24/2014	01/28/2044		25,000,000	3.643 USD (USDLIBBBA3M)			362,233	1,527,365		1,527,365	1,527,365				684,780		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/24/2014	01/28/2024		25,000,000	USDLIBBBA3M (2.862 USD)			(279,251)	(609,772)		(609,772)	(609,772)				389,700		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/24/2014	01/28/2034		25,000,000	3.52 USD (USDLIBBBA3M)			349,164	1,196,057		1,196,057	1,196,057				557,150		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/27/2014	01/29/2029		10,000,000	USDLIBBBA3M (3.32 USD)			(130,310)	(378,111)		(378,111)	(378,111)				192,336		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/27/2014	01/29/2029		10,000,000	3.314 USD (USDLIBBBA3M)			130,056	370,812		370,812	370,812				192,336		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/27/2014	01/29/2024		12,000,000	USDLIBBBA3M (2.849 USD)			(132,508)	(279,940)		(279,940)	(279,940)				187,083		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/27/2014	01/29/2029		10,000,000	USDLIBBBA3M (3.318 USD)			(130,225)	(375,678)		(375,678)	(375,678)				192,336		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/27/2014	01/29/2044		12,000,000	USDLIBBBA3M (3.631 USD)			(172,129)	(708,182)		(708,182)	(708,182)				328,710		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/27/2014	01/29/2024		12,000,000	2.857 USD (USDLIBBBA3M)			132,913	288,277		288,277	288,277				187,083		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/27/2014	01/29/2029		10,000,000	3.322 USD (USDLIBBBA3M)			130,394	380,544		380,544	380,544				192,336		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/27/2014	01/29/2034		10,000,000	3.513 USD (USDLIBBBA3M)			138,459	469,879		469,879	469,879				222,876		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/27/2014	01/29/2044		12,000,000	3.636 USD (USDLIBBBA3M)			172,382	719,768		719,768	719,768				328,710		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/27/2014	01/29/2034		10,000,000	USDLIBBBA3M (3.512 USD)			(138,416)	(468,378)		(468,378)	(468,378)				222,876		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/28/2014	01/30/2019		30,000,000	1.707 USD (USDLIBBBA3M)			185,473	141,937		141,937	141,937				323,554		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/28/2014	01/30/2019		30,000,000	USDLIBBBA3M (1.704 USD)			(185,095)	(137,927)		(137,927)	(137,927)				323,554		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/29/2014	01/31/2044		10,000,000	USDLIBBBA3M (3.612 USD)			(141,806)	(553,715)		(553,715)	(553,715)				273,950		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/29/2014	01/31/2024		10,000,000	2.816 USD (USDLIBBBA3M)			108,419	204,478		204,478	204,478				155,947		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/29/2014	01/31/2034		10,000,000	3.478 USD (USDLIBBBA3M)			136,186	417,099		417,099	417,099				222,907		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/29/2014	01/31/2029		10,000,000	3.293 USD (USDLIBBBA3M)			128,426	344,833		344,833	344,833				192,372		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/29/2014	01/31/2044		10,000,000	3.614 USD (USDLIBBBA3M)			141,890	557,577		557,577	557,577				273,950		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/29/2014	01/31/2034		10,000,000	USDLIBBBA3M (3.473 USD)			(135,976)	(409,593)		(409,593)	(409,593)				222,907		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/29/2014	01/31/2024		10,000,000	USDLIBBBA3M (2.808 USD)			(108,083)	(197,527)		(197,527)	(197,527)				155,947		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/29/2014	01/31/2029		10,000,000	USDLIBBBA3M (3.289 USD)			(128,258)	(339,966)		(339,966)	(339,966)				192,372		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/31/2014	02/04/2024		18,000,000	USDLIBBBA3M (2.789 USD)			(187,986)	(319,791)		(319,791)	(319,791)				280,865		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/31/2014	02/04/2029		18,000,000	USDLIBBBA3M (3.263 USD)			(222,825)	(549,215)		(549,215)	(549,215)				346,399		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/31/2014	02/04/2034		20,000,000	USDLIBBBA3M (3.458 USD)			(263,509)	(766,910)		(766,910)	(766,910)				445,938		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/31/2014	02/04/2044		18,000,000	USDLIBBBA3M (3.586 USD)			(246,639)	(902,336)		(902,336)	(902,336)				493,201		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/31/2014	02/04/2044		18,000,000	3.598 USD (USDLIBBBA3M)			247,448	940,562		940,562	940,562				493,201		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/31/2014	02/04/2024		18,000,000	2.795 USD (USDLIBBBA3M)			188,427	329,180		329,180	329,180				280,865		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/31/2014	02/04/2029		18,000,000	3.274 USD (USDLIBBBA3M)			223,634	573,313		573,313	573,313				346,399		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/31/2014	02/04/2034		20,000,000	3.47 USD (USDLIBBBA3M)			264,489	802,948		802,948	802,948				445,938		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/03/2014	02/05/2034		12,000,000	USDLIBBBA3M (3.449 USD)			(156,623)	(443,962)		(443,962)	(443,962)				267,582		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/03/2014	02/05/2044		10,000,000	USDLIBBBA3M (3.579 USD)			(135,792)	(485,880)		(485,880)	(485,880)				274,013		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/03/2014	02/05/2029		12,000,000	3.239 USD (USDLIBBBA3M)			146,403	331,098		331,098	331,098				230,955		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/03/2014	02/05/2034		12,000,000	3.431 USD (USDLIBBBA3M)			155,747	411,528		411,528	411,528				267,582		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/03/2014	02/05/2044		10,000,000	3.564 USD (USDLIBBBA3M)			135,183	456,919		456,919	456,919				274,013		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/03/2014	02/05/2024		12,000,000	USDLIBBBA3M (2.77 USD)			(123,579)	(193,373)		(193,373)	(193,373)				187,270		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/03/2014	02/05/2029		12,000,000	USDLIBBBA3M (3.253 USD)			(147,085)	(351,545)		(351,545)	(351,545)				230,955		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/03/2014	02/05/2024		12,000,000	2.763 USD (USDLIBBBA3M)			123,238	186,070		186,070	186,070				187,270		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/03/2014	02/05/2034		18,000,000	USDLIBBBA3M (3.431 USD)			(233,621)	(617,293)		(617,293)	(617,293)				401,373		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/03/2014	02/05/2044		15,000,000	USDLIBBBA3M (3.567 USD)			(202,958)	(694,067)		(694,067)	(694,067)				411,020		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/03/2014	02/05/2024		15,000,000	USDLIBBBA3M (2.748 USD)			(153,135)	(213,026)		(213,026)	(213,026)				234,087		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/03/2014	02/05/2029		20,000,000	USDLIBBBA3M (3.229 USD)			(243,195)	(527,490)		(527,490)	(527,490)				384,924		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/03/2014	02/05/2029		20,000,000	3.231 USD (USDLIBBBA3M)			243,357	532,358		532,358	532,358				384,924		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/03/2014	02/05/2044		15,000,000	3.56 USD (USDLIBBBA3M)			202,532	673,795		673,795	673,795				411,020		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/03/2014	02/05/2024		15,000,000	2.749 USD (USDLIBBBA3M)			153,196	214,330		214,330	214,330				234,087		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/03/2014	02/05/2034		18,000,000	3.428 USD (USDLIBBBA3M)			233,402	609,184		609,184	609,184				401,373		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/05/2014	02/07/2019		30,000,000	1.581 USD (USDLIBBBA3M)			161,977	(35,834)		(35,834)	(35,834)				324,326		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/05/2014	02/07/2019		30,000,000	USDLIBBBA3M (1.599 USD)			(164,137)	11,679		11,679	11,679				324,326		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/06/2014	02/10/2029		18,000,000	USDLIBBBA3M (3.323 USD)			(217,911)	(679,817)		(679,817)	(679,817)				346,594		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/06/2014	02/10/2029		18,000,000	3.324 USD (USDLIBBBA3M)			217,982	682,010		682,010	682,010				346,594		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/06/2014	02/10/2024		18,000,000	2.828 USD (USDLIBBBA3M)			183,014	378,587		378,587	378,587				281,105		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/06/2014	02/10/2029		15,000,000	3.323 USD (USDLIBBBA3M)			181,593	566,515		566,515	566,515				288,828		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/06/2014	02/10/2034		15,000,000	3.53 USD (USDLIBBBA3M)			193,754	737,649		737,649	737,649				334,594		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/06/2014	02/10/2044		15,000,000	3.667 USD (USDLIBBBA3M)			201,803	984,289		984,289	984,289				411,115		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/06/2014	02/10/2024		18,000,000	USDLIBBBA3M (2.829 USD)			(183,084)	(380,155)		(380,155)	(380,155)				281,105		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/06/2014	02/10/2029		15,000,000	USDLIBBBA3M (3.323 USD)			(181,593)	(566,515)		(566,515)	(566,515)				288,828		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/06/2014	02/10/2034		15,000,000	USDLIBBBA3M (3.531 USD)			(193,813)	(739,902)		(739,902)	(739,902)				334,594		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/06/2014	02/10/2044		15,000,000	USDLIBBBA3M (3.669 USD)			(201,920)	(990,083)		(990,083)	(990,083)				411,115		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/07/2014	02/11/2024		10,000,000	2.805 USD (USDLIBBBA3M)			100,135	190,180		190,180	190,180				156,192		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/07/2014	02/11/2044		11,000,000	3.657 USD (USDLIBBBA3M)			146,595	700,453		700,453	700,453				301,498		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/07/2014	02/11/2024		10,000,000	USDLIBBBA3M (2.805 USD)			(100,135)	(190,180)		(190,180)	(190,180)				156,192		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/07/2014	02/11/2029		12,000,000	3.309 USD (USDLIBBBA3M)			143,682	432,618		432,618	432,618				231,084		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/07/2014	02/11/2034		10,000,000	3.518 USD (USDLIBBBA3M)			127,863	473,448		473,448	473,448				223,078		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/07/2014	02/11/2029		12,000,000	USDLIBBBA3M (3.306 USD)			(143,542)	(428,232)		(428,232)	(428,232)				231,084		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/07/2014	02/11/2034		10,000,000	USDLIBBBA3M (3.518 USD)			(127,863)	(473,448)		(473,448)	(473,448)				223,078		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/07/2014	02/11/2044		11,000,000	USDLIBBBA3M (3.659 USD)			(146,681)	(704,702)		(704,702)	(704,702)				301,498		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/10/2014	02/12/2029		20,000,000	3.302 USD (USDLIBBBA3M)			237,221	703,892		703,892	703,892				385,177		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/10/2014	02/12/2024		15,000,000	2.801 USD (USDLIBBBA3M)			148,900	279,988		279,988	279,988				234,321		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/10/2014	02/12/2034		10,000,000	3.51 USD (USDLIBBBA3M)			126,642	461,398		461,398	461,398				223,094		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/10/2014	02/12/2044		10,000,000	3.65 USD (USDLIBBBA3M)			132,047	623,230		623,230	623,230				274,102		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/10/2014	02/12/2024		15,000,000	USDLIBBBA3M (2.802 USD)			(148,957)	(281,294)		(281,294)	(281,294)				234,321		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/10/2014	02/12/2029		20,000,000	USDLIBBBA3M (3.307 USD)			(237,607)	(716,075)		(716,075)	(716,075)				385,177		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/10/2014	02/12/2034		10,000,000	USDLIBBBA3M (3.516 USD)			(126,873)	(470,414)		(470,414)	(470,414)				223,094		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/10/2014	02/12/2044		10,000,000	USDLIBBBA3M (3.656 USD)			(132,279)	(634,818)		(634,818)	(634,818)				274,102		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/11/2014	02/13/2024		18,400,000	2.847 USD (USDLIBBBA3M)			184,433	416,836		416,836	416,836				287,474		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/11/2014	02/13/2034		28,400,000	3.545 USD (USDLIBBBA3M)			360,658	1,459,937		1,459,937	1,459,937				633,631		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/11/2014	02/13/2044		27,400,000	3.681 USD (USDLIBBBA3M)			362,243	1,871,924		1,871,924	1,871,924				751,074		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/11/2014	02/13/2029		34,000,000	3.34 USD (USDLIBBBA3M)			405,055	1,353,814		1,353,814	1,353,814				654,862		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/11/2014	02/13/2024		18,400,000	USDLIBBBA3M (2.848 USD)			(184,504)	(418,439)		(418,439)	(418,439)				287,474		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/11/2014	02/13/2034		28,400,000	USDLIBBBA3M (3.548 USD)			(360,984)	(1,472,739)		(1,472,739)	(1,472,739)				633,631		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/11/2014	02/13/2044		27,400,000	USDLIBBBA3M (3.681 USD)			(362,243)	(1,871,924)		(1,871,924)	(1,871,924)				751,074		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/11/2014	02/13/2029		34,000,000	USDLIBBBA3M (3.344 USD)			(405,576)	(1,370,385)		(1,370,385)	(1,370,385)				654,862		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/14/2014	02/18/2024		15,000,000	2.848 USD (USDLIBBBA3M)			144,936	338,941		338,941	338,941				234,521		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/14/2014	02/18/2029		15,000,000	3.34 USD (USDLIBBBA3M)			172,201	596,207		596,207	596,207				289,045		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/14/2014	02/18/2034		10,000,000	3.542 USD (USDLIBBBA3M)			122,263	509,235		509,235	509,235				223,187		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/14/2014	02/18/2019		20,000,000	1.637 USD (USDLIBBBA3M)			103,768	19,433		19,433	19,433				216,923		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/14/2014	02/18/2044		10,000,000	3.676 USD (USDLIBBBA3M)			127,214	673,680		673,680	673,680				274,178		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/14/2014	02/18/2044		10,000,000	USDLIBBBA3M (3.68 USD)			(127,362)	(681,408)		(681,408)	(681,408)				274,178		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/14/2014	02/18/2019		20,000,000	USDLIBBBA3M (1.638 USD)			(103,842)	(20,334)		(20,334)	(20,334)				216,923		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/14/2014	02/18/2024		15,000,000	USDLIBBBA3M (2.85 USD)			(145,047)	(341,559)		(341,559)	(341,559)				234,521		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/14/2014	02/18/2029		15,000,000	USDLIBBBA3M (3.343 USD)			(172,367)	(601,696)		(601,696)	(601,696)				289,045		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/14/2014	02/18/2034		10,000,000	USDLIBBBA3M (3.546 USD)			(122,411)	(515,250)		(515,250)	(515,250)				223,187		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/21/2014	02/25/2029		12,000,000	USDLIBBBA3M (3.343 USD)			(130,632)	(480,506)		(480,506)	(480,506)				231,387		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/21/2014	02/25/2029		12,000,000	3.341 USD (USDLIBBBA3M)			130,548	477,576		477,576	477,576				231,387		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/26/2014	02/28/2029		10,000,000	USDLIBBBA3M (3.253 USD)			(103,210)	(291,767)		(291,767)	(291,767)				192,877		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/26/2014	02/28/2044		10,000,000	USDLIBBBA3M (3.598 USD)			(114,998)	(525,584)		(525,584)	(525,584)				274,305		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/26/2014	02/28/2024		12,000,000	USDLIBBBA3M (2.762 USD)			(103,721)	(179,650)		(179,650)	(179,650)				187,883		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/26/2014	02/28/2034		10,000,000	USDLIBBBA3M (3.458 USD)			(110,215)	(384,581)		(384,581)	(384,581)				223,343		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/26/2014	02/28/2024		12,000,000	2.768 USD (USDLIBBBA3M)			103,967	185,946		185,946	185,946				187,883		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/26/2014	02/28/2029		10,000,000	3.256 USD (USDLIBBBA3M)			103,313	295,432		295,432	295,432				192,877		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/26/2014	02/28/2044		10,000,000	3.597 USD (USDLIBBBA3M)			114,964	523,651		523,651	523,651				274,305		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/26/2014	02/28/2034		10,000,000	3.461 USD (USDLIBBBA3M)			110,317	389,097		389,097	389,097				223,343		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/27/2014	03/03/2029		10,000,000	USDLIBBBA3M (3.235 USD)			(98,234)	(269,149)		(269,149)	(269,149)				192,931		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/27/2014	03/03/2044		10,000,000	3.571 USD (USDLIBBBA3M)			109,247	471,648		471,648	471,648				274,355		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/27/2014	03/03/2034		10,000,000	USDLIBBBA3M (3.44 USD)			(104,953)	(356,651)		(356,651)	(356,651)				223,389		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/27/2014	03/03/2044		10,000,000	USDLIBBBA3M (3.574 USD)			(109,345)	(477,448)		(477,448)	(477,448)				274,355		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/27/2014	03/03/2029		10,000,000	3.239 USD (USDLIBBBA3M)			98,365	274,039		274,039	274,039				192,931		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/27/2014	03/03/2034		10,000,000	3.44 USD (USDLIBBBA3M)			104,953	356,651		356,651	356,651				223,389		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/03/2014	03/05/2024		25,000,000	USDLIBBBA3M (2.741 USD)			(201,642)	(325,265)		(325,265)	(325,265)				391,755		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/03/2014	03/05/2029		15,000,000	USDLIBBBA3M (3.219 USD)			(144,088)	(374,513)		(374,513)	(374,513)				289,450		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/03/2014	03/05/2034		15,000,000	USDLIBBBA3M (3.417 USD)			(153,658)	(482,815)		(482,815)	(482,815)				335,131		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/03/2014	03/05/2029		15,000,000	3.215 USD (USDLIBBBA3M)			143,895	367,179		367,179	367,179				289,450		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/03/2014	03/05/2034		15,000,000	3.415 USD (USDLIBBBA3M)			153,562	478,297		478,297	478,297				335,131		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/03/2014	03/05/2044		18,000,000	3.545 USD (USDLIBBBA3M)			191,814	758,513		758,513	758,513				493,885		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/03/2014	03/05/2044		18,000,000	USDLIBBBA3M (3.549 USD)			(192,046)	(772,438)		(772,438)	(772,438)				493,885		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/03/2014	03/05/2024		25,000,000	2.735 USD (USDLIBBBA3M)			201,158	312,127		312,127	312,127				391,755		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/03/2014	03/05/2029		16,000,000	USDLIBBBA3M (3.209 USD)			(153,179)	(379,923)		(379,923)	(379,923)				308,747		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/03/2014	03/05/2024		16,000,000	2.725 USD (USDLIBBBA3M)			128,226	185,748		185,748	185,748				250,723		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/03/2014	03/05/2034		16,000,000	3.409 USD (USDLIBBBA3M)			163,490	495,727		495,727	495,727				357,473		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/03/2014	03/05/2024		16,000,000	USDLIBBBA3M (2.727 USD)			(128,329)	(188,550)		(188,550)	(188,550)				250,723		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/03/2014	03/05/2034		16,000,000	USDLIBBBA3M (3.412 USD)			(163,644)	(502,955)		(502,955)	(502,955)				357,473		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/03/2014	03/05/2044		16,000,000	USDLIBBBA3M (3.545 USD)			(170,501)	(674,234)		(674,234)	(674,234)				439,009		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/03/2014	03/05/2029		16,000,000	3.205 USD (USDLIBBBA3M)			152,972	372,100		372,100	372,100				308,747		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/03/2014	03/05/2044		16,000,000	3.545 USD (USDLIBBBA3M)			170,501	674,234		674,234	674,234				439,009		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/04/2014	03/06/2029		12,000,000	USDLIBBBA3M (3.254 USD)			(115,607)	(350,785)		(350,785)	(350,785)				231,582		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/04/2014	03/06/2034		8,000,000	USDLIBBBA3M (3.455 USD)			(82,208)	(303,288)		(303,288)	(303,288)				178,749		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/04/2014	03/06/2044		10,000,000	USDLIBBBA3M (3.587 USD)			(106,976)	(502,625)		(502,625)	(502,625)				274,393		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/04/2014	03/06/2029		12,000,000	3.253 USD (USDLIBBBA3M)			115,568	349,318		349,318	349,318				231,582		005

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

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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/04/2014	03/06/2044		10,000,000	3.581 USD (USDLIBBBA3M)			106,785	491,021		491,021	491,021				274,393		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/04/2014	03/06/2034		8,000,000	3.454 USD (USDLIBBBA3M)			82,106	298,469		298,469	298,469				178,749		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/04/2014	03/06/2024		20,000,000	2.792 USD (USDLIBBBA3M)			163,161	349,080		349,080	349,080				313,449		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/04/2014	03/06/2029		20,000,000	3.271 USD (USDLIBBBA3M)			193,764	626,207		626,207	626,207				385,969		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/04/2014	03/06/2034		15,000,000	3.47 USD (USDLIBBBA3M)			154,858	602,549		602,549	602,549				335,154		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/04/2014	03/06/2024		20,000,000	USDLIBBBA3M (2.792 USD)			(163,161)	(349,080)		(349,080)	(349,080)				313,449		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/04/2014	03/06/2034		15,000,000	USDLIBBBA3M (3.47 USD)			(154,858)	(602,549)		(602,549)	(602,549)				335,154		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/04/2014	03/06/2044		17,000,000	3.605 USD (USDLIBBBA3M)			182,838	913,642		913,642	913,642				466,469		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/04/2014	03/06/2029		20,000,000	USDLIBBBA3M (3.27 USD)			(193,700)	(623,762)		(623,762)	(623,762)				385,969		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/04/2014	03/06/2044		17,000,000	USDLIBBBA3M (3.603 USD)			(182,729)	(907,066)		(907,066)	(907,066)				466,469		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/05/2014	03/07/2024		18,000,000	USDLIBBBA3M (2.798 USD)			(145,933)	(323,194)		(323,194)	(323,194)				282,144		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/05/2014	03/07/2029		17,000,000	USDLIBBBA3M (3.275 USD)			(163,504)	(540,347)		(540,347)	(540,347)				328,104		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/05/2014	03/07/2034		10,000,000	USDLIBBBA3M (3.47 USD)			(102,354)	(401,618)		(401,618)	(401,618)				223,451		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/05/2014	03/07/2024		18,000,000	2.792 USD (USDLIBBBA3M)			145,591	313,731		313,731	313,731				282,144		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/05/2014	03/07/2029		17,000,000	3.267 USD (USDLIBBBA3M)			163,073	523,719		523,719	523,719				328,104		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/05/2014	03/07/2034		10,000,000	3.468 USD (USDLIBBBA3M)			102,290	398,605		398,605	398,605				223,451		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/07/2014	03/11/2024		38,800,000	USDLIBBBA3M (2.891 USD)			(314,408)	(1,009,567)		(1,009,567)	(1,009,567)				608,520		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/07/2014	03/11/2034		27,200,000	USDLIBBBA3M (3.561 USD)			(276,095)	(1,464,425)		(1,464,425)	(1,464,425)				607,957		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/07/2014	03/11/2044		38,700,000	USDLIBBBA3M (3.689 USD)			(407,962)	(2,708,864)		(2,708,864)	(2,708,864)				1,062,147		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/07/2014	03/11/2019		28,500,000	1.73 USD (USDLIBBBA3M)			129,841	134,652		134,652	134,652				311,025		005

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

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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/07/2014	03/11/2024		38,800,000	2.891 USD (USDLIBBBA3M)			314,408	1,009,567		1,009,567	1,009,567				608,520		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/07/2014	03/11/2029		41,000,000	3.366 USD (USDLIBBBA3M)			391,743	1,757,158		1,757,158	1,757,158				791,606		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/07/2014	03/11/2034		27,200,000	3.561 USD (USDLIBBBA3M)			276,095	1,464,425		1,464,425	1,464,425				607,957		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/07/2014	03/11/2044		38,700,000	3.688 USD (USDLIBBBA3M)			407,843	2,701,378		2,701,378	2,701,378				1,062,147		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/07/2014	03/11/2019		28,500,000	USDLIBBBA3M (1.726 USD)			(129,492)	(129,453)		(129,453)	(129,453)				311,025		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/07/2014	03/11/2029		41,000,000	USDLIBBBA3M (3.366 USD)			(391,743)	(1,757,158)		(1,757,158)	(1,757,158)				791,606		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/11/2014	03/13/2024		15,000,000	2.8655 USD (USDLIBBBA3M)			118,281	356,205		356,205	356,205				235,319		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/11/2014	03/13/2029		12,000,000	3.342 USD (USDLIBBBA3M)			111,779	478,999		478,999	478,999				231,733		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/11/2014	03/13/2034		11,000,000	3.5395 USD (USDLIBBBA3M)			108,981	556,693		556,693	556,693				245,899		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/11/2014	03/13/2024		15,000,000	USDLIBBBA3M (2.867 USD)			(118,348)	(358,179)		(358,179)	(358,179)				235,319		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/11/2014	03/13/2029		12,000,000	USDLIBBBA3M (3.345 USD)			(111,887)	(483,404)		(483,404)	(483,404)				231,733		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/11/2014	03/13/2034		11,000,000	USDLIBBBA3M (3.543 USD)			(109,097)	(562,495)		(562,495)	(562,495)				245,899		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/12/2014	03/14/2034		16,000,000	3.5125 USD (USDLIBBBA3M)			155,721	744,522		744,522	744,522				357,696		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/12/2014	03/14/2044		25,000,000	3.6415 USD (USDLIBBBA3M)			252,900	1,520,347		1,520,347	1,520,347				686,236		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/12/2014	03/14/2024		18,000,000	2.844 USD (USDLIBBBA3M)			139,422	393,073		393,073	393,073				282,423		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/12/2014	03/14/2029		19,000,000	3.3165 USD (USDLIBBBA3M)			173,851	698,878		698,878	698,878				366,944		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/12/2014	03/14/2024		18,000,000	USDLIBBBA3M (2.844 USD)			(139,422)	(393,073)		(393,073)	(393,073)				282,423		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/12/2014	03/14/2029		19,000,000	USDLIBBBA3M (3.32 USD)			(174,048)	(707,017)		(707,017)	(707,017)				366,944		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/12/2014	03/14/2034		16,000,000	USDLIBBBA3M (3.517 USD)			(155,935)	(755,374)		(755,374)	(755,374)				357,696		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/12/2014	03/14/2044		25,000,000	USDLIBBBA3M (3.645 USD)			(253,160)	(1,537,276)		(1,537,276)	(1,537,276)				686,236		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/13/2014	03/17/2024		31,000,000	USDLIBBBA3M (2.775 USD)			(227,232)	(485,666)		(485,666)	(485,666)				486,600		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/13/2014	03/17/2024		31,000,000	2.77 USD (USDLIBBBA3M)			226,784	472,047		472,047	472,047				486,600		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/13/2014	03/17/2029		32,000,000	3.2475 USD (USDLIBBBA3M)			278,242	904,121		904,121	904,121				618,184		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/13/2014	03/17/2034		25,000,000	3.448 USD (USDLIBBBA3M)			231,857	919,425		919,425	919,425				559,017		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/13/2014	03/17/2044		25,000,000	3.579 USD (USDLIBBBA3M)			241,318	1,217,683		1,217,683	1,217,683				686,331		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/13/2014	03/17/2029		32,000,000	USDLIBBBA3M (3.2525 USD)			(278,704)	(923,718)		(923,718)	(923,718)				618,184		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/13/2014	03/17/2034		25,000,000	USDLIBBBA3M (3.4515 USD)			(232,110)	(932,616)		(932,616)	(932,616)				559,017		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/13/2014	03/17/2044		25,000,000	USDLIBBBA3M (3.583 USD)			(241,607)	(1,237,033)		(1,237,033)	(1,237,033)				686,331		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/14/2014	03/18/2024		28,000,000	2.748 USD (USDLIBBBA3M)			201,009	372,789		372,789	372,789				439,572		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/14/2014	03/18/2029		29,000,000	3.2195 USD (USDLIBBBA3M)			247,309	720,478		720,478	720,478				560,281		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/14/2014	03/18/2024		28,000,000	USDLIBBBA3M (2.748 USD)			(201,009)	(372,789)		(372,789)	(372,789)				439,572		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/14/2014	03/18/2034		24,000,000	USDLIBBBA3M (3.4285 USD)			(219,021)	(812,002)		(812,002)	(812,002)				536,694		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/14/2014	03/18/2044		24,000,000	USDLIBBBA3M (3.5615 USD)			(228,154)	(1,088,133)		(1,088,133)	(1,088,133)				658,908		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/14/2014	03/18/2044		24,000,000	3.545 USD (USDLIBBBA3M)			227,021	1,011,503		1,011,503	1,011,503				658,908		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/14/2014	03/18/2034		24,000,000	3.411 USD (USDLIBBBA3M)			217,819	748,667		748,667	748,667				536,694		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/14/2014	03/18/2029		29,000,000	USDLIBBBA3M (3.229 USD)			(248,097)	(754,221)		(754,221)	(754,221)				560,281		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/18/2014	03/20/2016		106,000,000	0.492 USD (USDLIBBBA3M)			75,215	24,279		24,279	24,279				700,567		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/18/2014	03/20/2024		28,000,000	2.802 USD (USDLIBBBA3M)			201,332	503,866		503,866	503,866				439,696		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/18/2014	03/20/2029		23,000,000	3.279 USD (USDLIBBBA3M)			196,159	738,339		738,339	738,339				444,444		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/18/2014	03/20/2044		17,000,000	3.6055 USD (USDLIBBBA3M)			160,559	915,172		915,172	915,172				466,770		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/18/2014	03/20/2029		23,000,000	USDLIBBBA3M (3.2845 USD)			(196,514)	(753,835)		(753,835)	(753,835)				444,444		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/18/2014	03/20/2034		8,000,000	USDLIBBBA3M (3.481 USD)			(72,763)	(333,881)		(333,881)	(333,881)				178,923		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/18/2014	03/20/2044		10,000,000	USDLIBBBA3M (3.609 USD)			(94,545)	(545,110)		(545,110)	(545,110)				274,570		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/18/2014	03/20/2034		8,000,000	3.477 USD (USDLIBBBA3M)			72,673	329,055		329,055	329,055				178,923		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/18/2014	03/20/2024		16,000,000	USDLIBBBA3M (2.8075 USD)			(115,293)	(295,659)		(295,659)	(295,659)				251,255		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/19/2014	03/21/2029		21,000,000	USDLIBBBA3M (3.2725 USD)			(177,002)	(657,399)		(657,399)	(657,399)				405,834		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/20/2014	03/24/2024		17,000,000	2.8845 USD (USDLIBBBA3M)			121,215	427,114		427,114	427,114				267,108		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/20/2014	03/24/2029		16,000,000	3.3225 USD (USDLIBBBA3M)			132,968	597,491		597,491	597,491				309,293		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/20/2014	03/24/2024		17,000,000	USDLIBBBA3M (2.887 USD)			(121,330)	(430,855)		(430,855)	(430,855)				267,108		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/20/2014	03/24/2029		16,000,000	USDLIBBBA3M (3.326 USD)			(133,119)	(604,357)		(604,357)	(604,357)				309,293		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/20/2014	03/24/2029		10,000,000	3.343 USD (USDLIBBBA3M)			83,657	398,566		398,566	398,566				193,308		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/20/2014	03/24/2034		16,000,000	3.52 USD (USDLIBBBA3M)			141,482	761,290		761,290	761,290				357,945		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/20/2014	03/24/2044		13,000,000	3.637 USD (USDLIBBBA3M)			119,052	778,951		778,951	778,951				357,007		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/20/2014	03/24/2024		9,000,000	2.901 USD (USDLIBBBA3M)			64,573	239,189		239,189	239,189				141,410		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/20/2014	03/24/2034		16,000,000	USDLIBBBA3M (3.524 USD)			(141,655)	(770,945)		(770,945)	(770,945)				357,945		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/20/2014	03/24/2044		13,000,000	USDLIBBBA3M (3.641 USD)			(119,193)	(789,017)		(789,017)	(789,017)				357,007		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/20/2014	03/24/2024		9,000,000	USDLIBBBA3M (2.9 USD)			(64,549)	(238,397)		(238,397)	(238,397)				141,410		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/20/2014	03/24/2029		10,000,000	USDLIBBBA3M (3.344 USD)			(83,684)	(399,792)		(399,792)	(399,792)				193,308		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/25/2014	03/27/2024		16,000,000	2.8535 USD (USDLIBBBA3M)			109,215	357,595		357,595	357,595				251,502		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/25/2014	03/27/2029		10,000,000	3.2795 USD (USDLIBBBA3M)			79,383	320,553		320,553	320,553				193,362		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/25/2014	03/27/2034		8,000,000	3.4515 USD (USDLIBBBA3M)			67,099	297,779		297,779	297,779				179,010		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/25/2014	03/27/2044		10,000,000	3.5605 USD (USDLIBBBA3M)			86,720	451,379		451,379	451,379				274,659		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/25/2014	03/27/2024		16,000,000	USDLIBBBA3M (2.8525 USD)			(109,173)	(356,187)		(356,187)	(356,187)				251,502		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/25/2014	03/27/2029		10,000,000	USDLIBBBA3M (3.28 USD)			(79,396)	(321,166)		(321,166)	(321,166)				193,362		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/25/2014	03/27/2044		10,000,000	USDLIBBBA3M (3.5655 USD)			(86,850)	(461,060)		(461,060)	(461,060)				274,659		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/25/2014	03/27/2034		8,000,000	USDLIBBBA3M (3.457 USD)			(67,214)	(304,419)		(304,419)	(304,419)				179,010		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/27/2014	03/31/2024		17,000,000	2.8205 USD (USDLIBBBA3M)			111,054	330,784		330,784	330,784				267,371		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/27/2014	03/31/2029		21,000,000	3.2395 USD (USDLIBBBA3M)			159,427	570,334		570,334	570,334				406,211		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/27/2014	03/31/2034		20,000,000	3.409 USD (USDLIBBBA3M)			160,404	615,306		615,306	615,306				447,648		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/27/2014	03/31/2044		21,000,000	3.5125 USD (USDLIBBBA3M)			173,918	752,878		752,878	752,878				576,890		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/27/2014	03/31/2024		17,000,000	USDLIBBBA3M (2.818 USD)			(110,947)	(327,041)		(327,041)	(327,041)				267,371		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/27/2014	03/31/2029		21,000,000	USDLIBBBA3M (3.235 USD)			(159,188)	(558,743)		(558,743)	(558,743)				406,211		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/27/2014	03/31/2034		20,000,000	USDLIBBBA3M (3.406 USD)			(160,252)	(606,249)		(606,249)	(606,249)				447,648		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/27/2014	03/31/2044		21,000,000	USDLIBBBA3M (3.514 USD)			(173,998)	(758,977)		(758,977)	(758,977)				576,890		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/27/2014	03/31/2024		15,000,000	2.785 USD (USDLIBBBA3M)			96,643	244,970		244,970	244,970				235,916		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/27/2014	03/31/2024		15,000,000	USDLIBBBA3M (2.7895 USD)			(96,814)	(250,915)		(250,915)	(250,915)				235,916		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/27/2014	03/31/2034		13,000,000	USDLIBBBA3M (3.377 USD)			(103,211)	(337,159)		(337,159)	(337,159)				290,971		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/27/2014	03/31/2044		13,000,000	USDLIBBBA3M (3.4855 USD)			(106,777)	(398,101)		(398,101)	(398,101)				357,122		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/27/2014	03/31/2029		16,000,000	3.2035 USD (USDLIBBBA3M)			120,012	363,893		363,893	363,893				309,494		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/27/2014	03/31/2034		13,000,000	3.376 USD (USDLIBBBA3M)			103,178	335,197		335,197	335,197				290,971		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/27/2014	03/31/2044		13,000,000	3.486 USD (USDLIBBBA3M)			106,793	399,360		399,360	399,360				357,122		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/27/2014	03/31/2029		16,000,000	USDLIBBBA3M (3.207 USD)			(120,153)	(370,761)		(370,761)	(370,761)				309,494		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/31/2014	04/02/2019		24,000,000	USDLIBBBA3M (1.832 USD)			(94,863)	(210,458)		(210,458)	(210,458)				263,591		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/31/2014	04/02/2024		23,000,000	USDLIBBBA3M (2.863 USD)			(149,534)	(528,736)		(528,736)	(528,736)				361,839		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/31/2014	04/02/2029		33,000,000	USDLIBBBA3M (3.275 USD)			(248,161)	(1,034,376)		(1,034,376)	(1,034,376)				638,450		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/31/2014	04/02/2034		23,000,000	USDLIBBBA3M (3.445 USD)			(182,627)	(831,015)		(831,015)	(831,015)				514,867		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/31/2014	04/02/2044		24,000,000	USDLIBBBA3M (3.551 USD)			(196,857)	(1,036,821)		(1,036,821)	(1,036,821)				659,363		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/31/2014	04/02/2019		24,000,000	1.824 USD (USDLIBBBA3M)			94,388	201,599		201,599	201,599				263,591		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/31/2014	04/02/2034		23,000,000	3.4385 USD (USDLIBBBA3M)			182,257	808,444		808,444	808,444				514,867		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/31/2014	04/02/2044		24,000,000	3.5435 USD (USDLIBBBA3M)			196,412	1,001,962		1,001,962	1,001,962				659,363		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/31/2014	04/02/2024		23,000,000	2.858 USD (USDLIBBBA3M)			149,250	518,598		518,598	518,598				361,839		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/31/2014	04/02/2029		33,000,000	3.27 USD (USDLIBBBA3M)			247,753	1,014,127		1,014,127	1,014,127				638,450		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/01/2014	04/03/2029		16,000,000	3.3015 USD (USDLIBBBA3M)			120,103	554,189		554,189	554,189				309,580		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/01/2014	04/03/2024		13,000,000	USDLIBBBA3M (2.88 USD)			(84,189)	(318,566)		(318,566)	(318,566)				204,546		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/01/2014	04/03/2029		16,000,000	USDLIBBBA3M (3.303 USD)			(120,161)	(557,134)		(557,134)	(557,134)				309,580		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/01/2014	04/03/2024		13,000,000	2.879 USD (USDLIBBBA3M)			84,157	317,420		317,420	317,420				204,546		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/02/2014	04/04/2024		18,000,000	2.9235 USD (USDLIBBBA3M)			117,048	509,476		509,476	509,476				283,258		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/02/2014	04/04/2029		21,000,000	3.3475 USD (USDLIBBBA3M)			158,074	845,360		845,360	845,360				406,362		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/02/2014	04/04/2034		24,000,000	3.5235 USD (USDLIBBBA3M)			190,864	1,151,964		1,151,964	1,151,964				537,327		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/02/2014	04/04/2044		27,000,000	3.6335 USD (USDLIBBBA3M)			221,899	1,598,296		1,598,296	1,598,296				741,852		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/02/2014	04/04/2029		21,000,000	USDLIBBBA3M (3.3495 USD)			(158,175)	(850,515)		(850,515)	(850,515)				406,362		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/02/2014	04/04/2034		24,000,000	USDLIBBBA3M (3.5245 USD)			(190,922)	(1,155,588)		(1,155,588)	(1,155,588)				537,327		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/02/2014	04/04/2024		18,000,000	USDLIBBBA3M (2.924 USD)			(117,070)	(510,270)		(510,270)	(510,270)				283,258		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/02/2014	04/04/2044		27,000,000	USDLIBBBA3M (3.635 USD)			(221,997)	(1,606,140)		(1,606,140)	(1,606,140)				741,852		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/04/2014	04/08/2024		11,000,000	USDLIBBBA3M (2.841 USD)			(66,158)	(230,129)		(230,129)	(230,129)				173,199		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/04/2014	04/08/2029		11,000,000	USDLIBBBA3M (3.2735 USD)			(77,127)	(342,003)		(342,003)	(342,003)				212,935		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/04/2014	04/08/2044		11,000,000	USDLIBBBA3M (3.5715 USD)			(84,684)	(518,975)		(518,975)	(518,975)				302,292		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/04/2014	04/08/2034		10,000,000	USDLIBBBA3M (3.458 USD)			(74,369)	(380,460)		(380,460)	(380,460)				223,948		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/04/2014	04/08/2024		11,000,000	2.839 USD (USDLIBBBA3M)			66,107	228,187		228,187	228,187				173,199		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/04/2014	04/08/2029		11,000,000	3.269 USD (USDLIBBBA3M)			77,012	335,923		335,923	335,923				212,935		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/04/2014	04/08/2044		11,000,000	3.567 USD (USDLIBBBA3M)			84,570	509,387		509,387	509,387				302,292		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/04/2014	04/08/2034		10,000,000	3.451 USD (USDLIBBBA3M)			74,207	369,884		369,884	369,884				223,948		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/07/2014	04/09/2029		21,000,000	3.2565 USD (USDLIBBBA3M)			144,665	608,884		608,884	608,884				406,550		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/07/2014	04/09/2034		19,000,000	3.4395 USD (USDLIBBBA3M)			138,807	669,615		669,615	669,615				425,531		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/07/2014	04/09/2044		15,000,000	3.56 USD (USDLIBBBA3M)			113,702	674,090		674,090	674,090				412,235		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/07/2014	04/09/2024		16,000,000	USDLIBBBA3M (2.8235 USD)			(94,440)	(309,511)		(309,511)	(309,511)				251,961		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/07/2014	04/09/2044		15,000,000	USDLIBBBA3M (3.558 USD)			(113,633)	(668,278)		(668,278)	(668,278)				412,235		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/07/2014	04/09/2024		16,000,000	2.822 USD (USDLIBBBA3M)			94,386	307,392		307,392	307,392				251,961		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/07/2014	04/09/2029		21,000,000	USDLIBBBA3M (3.257 USD)			(144,689)	(610,174)		(610,174)	(610,174)				406,550		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/07/2014	04/09/2034		19,000,000	USDLIBBBA3M (3.441 USD)			(138,872)	(673,922)		(673,922)	(673,922)				425,531		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/07/2014	04/09/2024		19,000,000	USDLIBBBA3M (2.812 USD)			(111,650)	(348,250)		(348,250)	(348,250)				299,204		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/07/2014	04/09/2029		22,000,000	USDLIBBBA3M (3.2425 USD)			(150,852)	(600,049)		(600,049)	(600,049)				425,910		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/07/2014	04/09/2034		18,000,000	USDLIBBBA3M (3.427 USD)			(130,989)	(600,377)		(600,377)	(600,377)				403,135		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/07/2014	04/09/2044		19,000,000	USDLIBBBA3M (3.5475 USD)			(143,481)	(807,837)		(807,837)	(807,837)				522,164		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/07/2014	04/09/2034		18,000,000	3.424 USD (USDLIBBBA3M)			130,866	592,218		592,218	592,218				403,135		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/07/2014	04/09/2044		19,000,000	3.542 USD (USDLIBBBA3M)			143,243	787,592		787,592	787,592				522,164		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/07/2014	04/09/2024		19,000,000	2.809 USD (USDLIBBBA3M)			111,520	343,217		343,217	343,217				299,204		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/07/2014	04/09/2029		22,000,000	3.238 USD (USDLIBBBA3M)			150,627	587,890		587,890	587,890				425,910		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/10/2014	04/14/2029		11,000,000	USDLIBBBA3M (3.188 USD)			(69,595)	(225,320)		(225,320)	(225,320)				213,054		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/10/2014	04/14/2034		13,000,000	USDLIBBBA3M (3.376 USD)			(87,476)	(333,221)		(333,221)	(333,221)				291,254		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/10/2014	04/14/2044		11,000,000	USDLIBBBA3M (3.502 USD)			(76,983)	(370,744)		(370,744)	(370,744)				302,375		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/10/2014	04/14/2024		18,000,000	2.746 USD (USDLIBBBA3M)			96,866	222,446		222,446	222,446				283,655		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/10/2014	04/14/2029		11,000,000	3.182 USD (USDLIBBBA3M)			69,454	217,206		217,206	217,206				213,054		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/10/2014	04/14/2034		13,000,000	3.3715 USD (USDLIBBBA3M)			87,351	324,380		324,380	324,380				291,254		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/10/2014	04/14/2044		11,000,000	3.4965 USD (USDLIBBBA3M)			76,854	359,021		359,021	359,021				302,375		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/10/2014	04/14/2024		18,000,000	USDLIBBBA3M (2.749 USD)			(96,982)	(227,221)		(227,221)	(227,221)				283,655		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/11/2014	04/15/2034		28,000,000	USDLIBBBA3M (3.3625 USD)			(185,199)	(659,550)		(659,550)	(659,550)				627,359		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/11/2014	04/15/2044		28,000,000	USDLIBBBA3M (3.482 USD)			(192,263)	(834,579)		(834,579)	(834,579)				769,717		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/11/2014	04/15/2024		31,000,000	2.748 USD (USDLIBBBA3M)			164,826	388,191		388,191	388,191				488,585		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/11/2014	04/15/2034		28,000,000	3.366 USD (USDLIBBBA3M)			185,406	674,365		674,365	674,365				627,359		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/11/2014	04/15/2029		33,000,000	3.179 USD (USDLIBBBA3M)			205,487	639,082		639,082	639,082				639,220		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/11/2014	04/15/2044		28,000,000	3.484 USD (USDLIBBBA3M)			192,381	845,432		845,432	845,432				769,717		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/11/2014	04/15/2024		31,000,000	USDLIBBBA3M (2.746 USD)			(164,696)	(382,708)		(382,708)	(382,708)				488,585		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/11/2014	04/15/2029		33,000,000	USDLIBBBA3M (3.179 USD)			(205,487)	(639,082)		(639,082)	(639,082)				639,220		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/11/2014	04/15/2029		10,000,000	3.157 USD (USDLIBBBA3M)			61,804	166,613		166,613	166,613				193,703		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/11/2014	04/15/2044		10,000,000	3.4545 USD (USDLIBBBA3M)			68,085	244,766		244,766	244,766				274,899		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/11/2014	04/15/2034		10,000,000	3.338 USD (USDLIBBBA3M)			65,625	198,515		198,515	198,515				224,057		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/11/2014	04/15/2029		10,000,000	USDLIBBBA3M (3.161 USD)			(61,889)	(171,531)		(171,531)	(171,531)				193,703		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/11/2014	04/15/2034		10,000,000	USDLIBBBA3M (3.343 USD)			(65,731)	(206,074)		(206,074)	(206,074)				224,057		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/11/2014	04/15/2044		10,000,000	USDLIBBBA3M (3.461 USD)			(68,222)	(257,364)		(257,364)	(257,364)				274,899		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/15/2014	04/17/2034		10,000,000	USDLIBBBA3M (3.3185 USD)			(63,498)	(169,053)		(169,053)	(169,053)				224,088		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/15/2014	04/17/2024		15,000,000	2.723 USD (USDLIBBBA3M)			76,886	153,928		153,928	153,928				236,478		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/15/2014	04/17/2044		10,000,000	3.429 USD (USDLIBBBA3M)			65,769	195,366		195,366	195,366				274,924		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/15/2014	04/17/2024		15,000,000	USDLIBBBA3M (2.7245 USD)			(76,932)	(155,919)		(155,919)	(155,919)				236,478		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/15/2014	04/17/2044		10,000,000	USDLIBBBA3M (3.4305 USD)			(65,800)	(198,273)		(198,273)	(198,273)				274,924		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/15/2014	04/17/2034		10,000,000	3.315 USD (USDLIBBBA3M)			63,426	163,761		163,761	163,761				224,088		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/16/2014	04/22/2019		33,000,000	USDLIBBBA3M (1.753 USD)			(96,257)	(149,514)		(149,514)	(149,514)				364,518		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/17/2014	04/23/2034		11,000,000	3.3665 USD (USDLIBBBA3M)			65,187	265,063		265,063	265,063				246,599		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/17/2014	04/23/2029		14,000,000	USDLIBBBA3M (3.198 USD)			(78,509)	(302,297)		(302,297)	(302,297)				271,385		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/17/2014	04/23/2034		11,000,000	USDLIBBBA3M (3.3655 USD)			(65,166)	(263,399)		(263,399)	(263,399)				246,599		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/17/2014	04/23/2024		12,000,000	2.7975 USD (USDLIBBBA3M)			58,215	200,434		200,434	200,434				189,341		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/17/2014	04/23/2029		14,000,000	3.1975 USD (USDLIBBBA3M)			78,496	301,435		301,435	301,435				271,385		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/17/2014	04/23/2024		12,000,000	USDLIBBBA3M (2.799 USD)			(58,249)	(202,029)		(202,029)	(202,029)				189,341		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/17/2014	04/23/2044		22,000,000	3.51 USD (USDLIBBBA3M)			136,337	774,804		774,804	774,804				605,000		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/17/2014	04/23/2024		20,000,000	USDLIBBBA3M (2.84 USD)			(98,631)	(409,369)		(409,369)	(409,369)				315,568		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/17/2014	04/23/2029		19,000,000	USDLIBBBA3M (3.241 USD)			(108,091)	(510,806)		(510,806)	(510,806)				368,308		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/17/2014	04/23/2034		14,000,000	USDLIBBBA3M (3.41 USD)			(84,115)	(429,482)		(429,482)	(429,482)				313,853		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/17/2014	04/23/2044		22,000,000	USDLIBBBA3M (3.515 USD)			(136,544)	(796,130)		(796,130)	(796,130)				605,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/17/2014	04/23/2024		20,000,000	2.84 USD (USDLIBBBA3M)			98,631	409,369		409,369	409,369				315,568		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/17/2014	04/23/2029		19,000,000	3.239 USD (USDLIBBBA3M)			108,019	506,129		506,129	506,129				368,308		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/17/2014	04/23/2034		14,000,000	3.406 USD (USDLIBBBA3M)			84,009	421,010		421,010	421,010				313,853		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/22/2014	04/24/2024		16,000,000	USDLIBBBA3M (2.853 USD)			(78,047)	(345,618)		(345,618)	(345,618)				252,490		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/22/2014	04/24/2029		23,000,000	USDLIBBBA3M (3.253 USD)			(129,315)	(652,066)		(652,066)	(652,066)				445,888		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/22/2014	04/24/2034		10,000,000	USDLIBBBA3M (3.425 USD)			(59,425)	(329,502)		(329,502)	(329,502)				224,196		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/22/2014	04/24/2044		11,000,000	USDLIBBBA3M (3.527 USD)			(67,456)	(423,690)		(423,690)	(423,690)				302,514		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/22/2014	04/24/2034		10,000,000	3.422 USD (USDLIBBBA3M)			59,369	324,963		324,963	324,963				224,196		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/22/2014	04/24/2044		11,000,000	3.525 USD (USDLIBBBA3M)			67,415	419,425		419,425	419,425				302,514		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/22/2014	04/24/2024		16,000,000	2.853 USD (USDLIBBBA3M)			78,047	345,618		345,618	345,618				252,490		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/22/2014	04/24/2029		23,000,000	3.251 USD (USDLIBBBA3M)			129,229	646,404		646,404	646,404				445,888		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/25/2014	04/29/2024		19,000,000	2.7685 USD (USDLIBBBA3M)			83,057	268,585		268,585	268,585				300,041		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/25/2014	04/29/2029		13,000,000	3.159 USD (USDLIBBBA3M)			65,571	219,130		219,130	219,130				252,140		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/25/2014	04/29/2024		19,000,000	USDLIBBBA3M (2.7665 USD)			(82,992)	(265,211)		(265,211)	(265,211)				300,041		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/25/2014	04/29/2029		13,000,000	USDLIBBBA3M (3.16 USD)			(65,594)	(220,732)		(220,732)	(220,732)				252,140		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/25/2014	04/29/2024		9,000,000	2.774 USD (USDLIBBBA3M)			39,428	131,628		131,628	131,628				142,125		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/25/2014	04/29/2029		12,000,000	3.165 USD (USDLIBBBA3M)			60,651	211,159		211,159	211,159				232,744		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/25/2014	04/29/2034		18,000,000	3.332 USD (USDLIBBBA3M)			96,154	343,307		343,307	343,307				403,692		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/25/2014	04/29/2044		19,000,000	3.438 USD (USDLIBBBA3M)			104,965	408,890		408,890	408,890				522,644		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/25/2014	04/29/2024		9,000,000	USDLIBBBA3M (2.778 USD)			(39,490)	(134,824)		(134,824)	(134,824)				142,125		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/25/2014	04/29/2029		12,000,000	USDLIBBBA3M (3.171 USD)			(60,775)	(220,032)		(220,032)	(220,032)				232,744		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/25/2014	04/29/2034		18,000,000	USDLIBBBA3M (3.339 USD)			(96,371)	(362,383)		(362,383)	(362,383)				403,692		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/25/2014	04/29/2044		19,000,000	USDLIBBBA3M (3.443 USD)			(105,128)	(427,318)		(427,318)	(427,318)				522,644		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/01/2014	05/06/2016		100,000,000	USDLIBBBA3M (0.5305 USD)			(46,383)	(4,018)		(4,018)	(4,018)				685,160		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/01/2014	05/06/2016		100,000,000	0.5275 USD (USDLIBBBA3M)			45,925	(1,497)		(1,497)	(1,497)				685,160		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/01/2014	05/06/2034		10,000,000	USDLIBBBA3M (3.292 USD)			(46,828)	(126,459)		(126,459)	(126,459)				224,382		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/01/2014	05/06/2044		9,000,000	USDLIBBBA3M (3.4 USD)			(43,630)	(124,259)		(124,259)	(124,259)				247,648		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/01/2014	05/06/2044		10,000,000	USDLIBBBA3M (3.4 USD)			(48,478)	(138,065)		(138,065)	(138,065)				275,164		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/01/2014	05/06/2044		9,000,000	3.4 USD (USDLIBBBA3M)			43,630	124,259		124,259	124,259				247,648		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/01/2014	05/06/2044		10,000,000	3.4 USD (USDLIBBBA3M)			48,478	138,065		138,065	138,065				275,164		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/01/2014	05/06/2024		20,000,000	USDLIBBBA3M (2.72 USD)			(76,178)	(188,863)		(188,863)	(188,863)				316,140		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/01/2014	05/06/2029		7,000,000	USDLIBBBA3M (3.12 USD)			(30,940)	(81,949)		(81,949)	(81,949)				135,855		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/01/2014	05/06/2024		20,000,000	2.7145 USD (USDLIBBBA3M)			76,010	179,084		179,084	179,084				316,140		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/01/2014	05/06/2029		7,000,000	3.1175 USD (USDLIBBBA3M)			30,913	79,791		79,791	79,791				135,855		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/01/2014	05/06/2034		10,000,000	3.2885 USD (USDLIBBBA3M)			46,774	121,158		121,158	121,158				224,382		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/05/2014	05/07/2029		10,000,000	USDLIBBBA3M (3.1225 USD)			(43,433)	(120,348)		(120,348)	(120,348)				194,097		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/05/2014	05/07/2044		12,000,000	USDLIBBBA3M (3.398 USD)			(57,078)	(161,135)		(161,135)	(161,135)				330,212		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/05/2014	05/07/2024		12,000,000	2.723 USD (USDLIBBBA3M)			44,928	116,747		116,747	116,747				189,710		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/05/2014	05/07/2034		12,000,000	3.285 USD (USDLIBBBA3M)			55,044	139,254		139,254	139,254				269,277		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/05/2014	05/07/2029		10,000,000	3.117 USD (USDLIBBBA3M)			43,350	113,565		113,565	113,565				194,097		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/05/2014	05/07/2044		12,000,000	3.396 USD (USDLIBBBA3M)			57,042	156,479		156,479	156,479				330,212		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/05/2014	05/07/2024		12,000,000	USDLIBBBA3M (2.727 USD)			(45,000)	(121,014)		(121,014)	(121,014)				189,710		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/05/2014	05/07/2034		12,000,000	USDLIBBBA3M (3.29 USD)			(55,134)	(148,343)		(148,343)	(148,343)				269,277		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/12/2014	05/14/2029		18,000,000	USDLIBBBA3M (3.1455 USD)			(68,517)	(266,343)		(266,343)	(266,343)				349,600		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/12/2014	05/14/2029		18,000,000	3.1455 USD (USDLIBBBA3M)			68,517	266,343		266,343	266,343				349,600		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/13/2014	05/15/2016		120,000,000	0.5235 USD (USDLIBBBA3M)			45,200	(29,720)		(29,720)	(29,720)				827,647		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/13/2014	05/15/2016		120,000,000	USDLIBBBA3M (0.525 USD)			(45,430)	26,361		26,361	26,361				827,647		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/14/2014	05/16/2029		12,000,000	3.051 USD (USDLIBBBA3M)			42,310	37,340		37,340	37,340				233,109		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/14/2014	05/16/2029		12,000,000	USDLIBBBA3M (3.056 USD)			(42,385)	(44,748)		(44,748)	(44,748)				233,109		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/14/2014	05/16/2024		16,000,000	2.622 USD (USDLIBBBA3M)			47,833	8,521		8,521	8,521				253,263		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/14/2014	05/16/2044		10,000,000	3.343 USD (USDLIBBBA3M)			38,908	27,670		27,670	27,670				275,290		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/14/2014	05/16/2044		10,000,000	USDLIBBBA3M (3.353 USD)			(39,033)	(47,077)		(47,077)	(47,077)				275,290		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/14/2014	05/16/2024		16,000,000	USDLIBBBA3M (2.6235 USD)			(47,863)	(10,659)		(10,659)	(10,659)				253,263		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/14/2014	05/16/2029		10,000,000	USDLIBBBA3M (3.04 USD)			(35,121)	(17,536)		(17,536)	(17,536)				194,258		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/14/2014	05/16/2034		17,000,000	USDLIBBBA3M (3.2235 USD)			(63,604)	(38,058)		(38,058)	(38,058)				381,712		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/14/2014	05/16/2029		10,000,000	3.034 USD (USDLIBBBA3M)			35,046	10,128		10,128	10,128				194,258		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/14/2014	05/16/2034		17,000,000	3.217 USD (USDLIBBBA3M)			63,466	21,308		21,308	21,308				381,712		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/15/2014	05/19/2024		19,000,000	2.5785 USD (USDLIBBBA3M)			52,031	(65,810)		(65,810)	(65,810)				300,875		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/15/2014	05/19/2029		20,000,000	2.9915 USD (USDLIBBBA3M)			64,406	(86,648)		(86,648)	(86,648)				388,623		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/15/2014	05/19/2034		17,000,000	3.1735 USD (USDLIBBBA3M)			58,355	(91,441)		(91,441)	(91,441)				381,791		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/15/2014	05/19/2044		19,000,000	3.2975 USD (USDLIBBBA3M)			67,969	(115,492)		(115,492)	(115,492)				523,123		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/15/2014	05/19/2044		44,000,000	3.2895 USD (USDLIBBBA3M)			156,991	(335,779)		(335,779)	(335,779)				1,211,444		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/15/2014	05/19/2034		24,000,000	3.1655 USD (USDLIBBBA3M)			82,160	(158,206)		(158,206)	(158,206)				538,999		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/15/2014	05/19/2044		14,000,000	3.307 USD (USDLIBBBA3M)			50,238	(59,284)		(59,284)	(59,284)				385,459		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/15/2014	05/19/2044		37,000,000	3.3035 USD (USDLIBBBA3M)			132,620	(181,815)		(181,815)	(181,815)				1,018,714		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/15/2014	05/19/2024		18,000,000	2.5915 USD (USDLIBBBA3M)			49,566	(41,480)		(41,480)	(41,480)				285,039		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/15/2014	05/19/2029		19,000,000	3.004 USD (USDLIBBBA3M)			61,463	(52,973)		(52,973)	(52,973)				369,192		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/15/2014	05/19/2034		16,000,000	3.1855 USD (USDLIBBBA3M)			55,146	(56,949)		(56,949)	(56,949)				359,333		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/15/2014	05/19/2034		14,000,000	3.18 USD (USDLIBBBA3M)			48,163	(61,506)		(61,506)	(61,506)				314,416		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/16/2014	05/20/2019		48,000,000	USDLIBBBA3M (1.6515 USD)			(77,480)	48,493		48,493	48,493				534,416		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/20/2014	05/22/2029		21,000,000	USDLIBBBA3M (3.049 USD)			(64,042)	(57,962)		(57,962)	(57,962)				408,167		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/20/2014	05/22/2034		15,000,000	USDLIBBBA3M (3.232 USD)			(48,718)	(51,970)		(51,970)	(51,970)				336,944		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/20/2014	05/22/2044		32,000,000	USDLIBBBA3M (3.3545 USD)			(108,179)	(159,127)		(159,127)	(159,127)				881,171		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/20/2014	05/22/2019		31,000,000	USDLIBBBA3M (1.6295 USD)			(46,867)	65,185		65,185	65,185				345,337		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/20/2014	05/22/2024		12,000,000	USDLIBBBA3M (2.6295 USD)			(31,142)	(12,447)		(12,447)	(12,447)				190,105		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/20/2014	05/22/2029		22,000,000	USDLIBBBA3M (3.0465 USD)			(67,032)	(53,925)		(53,925)	(53,925)				427,603		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/22/2014	05/27/2034		15,000,000	USDLIBBBA3M (3.255 USD)			(42,800)	(103,136)		(103,136)	(103,136)				337,060		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/22/2014	05/27/2044		19,000,000	USDLIBBBA3M (0 USD)			(52,973)	(206,889)		(206,889)	(206,889)				523,315		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/23/2014	05/28/2019		40,000,000	1.6195 USD (USDLIBBBA3M)			50,717	(110,179)		(110,179)	(110,179)				446,343		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/27/2014	05/29/2029		14,000,000	USDLIBBBA3M (3.0535 USD)			(35,049)	(46,067)		(46,067)	(46,067)				272,286		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/27/2014	05/29/2044		12,000,000	USDLIBBBA3M (3.363 USD)			(33,344)	(81,186)		(81,186)	(81,186)				330,545		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/27/2014	05/29/2029		22,000,000	3.051 USD (USDLIBBBA3M)			55,029	65,587		65,587	65,587				427,878		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/27/2014	05/29/2024		12,000,000	USDLIBBBA3M (2.6345 USD)			(25,573)	(16,445)		(16,445)	(16,445)				190,289		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/27/2014	05/29/2034		12,000,000	USDLIBBBA3M (3.241 USD)			(32,042)	(58,787)		(58,787)	(58,787)				269,685		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/28/2014	05/30/2029		12,000,000	2.971 USD (USDLIBBBA3M)			28,273	(83,895)		(83,895)	(83,895)				233,410		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/28/2014	05/30/2034		30,000,000	3.1535 USD (USDLIBBBA3M)			75,396	(254,762)		(254,762)	(254,762)				674,259		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/28/2014	05/30/2024		19,000,000	2.5555 USD (USDLIBBBA3M)			37,967	(109,608)		(109,608)	(109,608)				301,333		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/28/2014	05/30/2044		36,000,000	3.276 USD (USDLIBBBA3M)			94,273	(370,239)		(370,239)	(370,239)				991,680		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/29/2014	06/02/2024		21,000,000	2.515 USD (USDLIBBBA3M)			38,699	(200,827)		(200,827)	(200,827)				333,190		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/29/2014	06/02/2029		13,000,000	2.938 USD (USDLIBBBA3M)			28,387	(146,039)		(146,039)	(146,039)				252,930		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/29/2014	06/02/2034		15,000,000	3.1225 USD (USDLIBBBA3M)			34,983	(199,453)		(199,453)	(199,453)				337,199		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/29/2014	06/02/2044		18,000,000	3.249 USD (USDLIBBBA3M)			43,814	(280,230)		(280,230)	(280,230)				495,908		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/30/2014	06/03/2044		17,000,000	USDLIBBBA3M (3.3115 USD)			(40,779)	58,372		58,372	58,372				468,379		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/03/2014	06/05/2019		20,000,000	USDLIBBBA3M (1.7065 USD)			(21,365)	(22,683)		(22,683)	(22,683)				223,669		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/03/2014	06/05/2024		20,000,000	USDLIBBBA3M (2.6785 USD)			(35,405)	(100,278)		(100,278)	(100,278)				317,455		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/03/2014	06/05/2029		20,000,000	USDLIBBBA3M (3.09 USD)			(41,349)	(151,387)		(151,387)	(151,387)				389,230		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/03/2014	06/05/2034		27,000,000	USDLIBBBA3M (3.269 USD)			(57,030)	(240,860)		(240,860)	(240,860)				607,083		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/03/2014	06/05/2044		18,000,000	USDLIBBBA3M (3.3895 USD)			(41,107)	(210,894)		(210,894)	(210,894)				495,976		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/03/2014	06/05/2044		10,000,000	3.3875 USD (USDLIBBBA3M)			22,823	113,278		113,278	113,278				275,542		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/04/2014	06/06/2044		17,000,000	USDLIBBBA3M (3.436 USD)			(37,855)	(352,757)		(352,757)	(352,757)				468,443		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/04/2014	06/06/2016		59,000,000	0.5365 USD (USDLIBBBA3M)			12,578	(20,907)		(20,907)	(20,907)				413,410		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/04/2014	06/06/2034		14,000,000	USDLIBBBA3M (3.3175 USD)			(30,022)	(227,891)		(227,891)	(227,891)				314,805		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/04/2014	06/06/2024		29,000,000	USDLIBBBA3M (2.728 USD)			(50,317)	(273,170)		(273,170)	(273,170)				460,373		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/04/2014	06/06/2029		37,000,000	USDLIBBBA3M (3.141 USD)			(74,809)	(513,109)		(513,109)	(513,109)				720,142		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/04/2014	06/06/2034		22,000,000	USDLIBBBA3M (3.3205 USD)			(47,224)	(368,138)		(368,138)	(368,138)				494,694		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/04/2014	06/06/2044		25,000,000	USDLIBBBA3M (3.4365 USD)			(55,677)	(521,189)		(521,189)	(521,189)				688,887		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/05/2014	06/09/2024		13,000,000	USDLIBBBA3M (2.7185 USD)			(19,775)	(110,062)		(110,062)	(110,062)				206,460		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/05/2014	06/09/2029		17,000,000	USDLIBBBA3M (3.1315 USD)			(30,137)	(214,387)		(214,387)	(214,387)				330,967		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/05/2014	06/09/2034		11,000,000	USDLIBBBA3M (3.3165 USD)			(20,744)	(177,085)		(177,085)	(177,085)				247,398		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/05/2014	06/09/2044		12,000,000	USDLIBBBA3M (3.433 USD)			(23,484)	(241,925)		(241,925)	(241,925)				330,711		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/05/2014	06/09/2024		24,000,000	2.709 USD (USDLIBBBA3M)			36,350	182,763		182,763	182,763				381,156		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/05/2014	06/09/2029		27,000,000	3.1285 USD (USDLIBBBA3M)			47,815	330,462		330,462	330,462				525,653		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/10/2014	06/12/2024		8,000,000	USDLIBBBA3M (2.7515 USD)			(10,645)	(91,050)		(91,050)	(91,050)				127,105		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/10/2014	06/12/2029		17,000,000	USDLIBBBA3M (3.1615 USD)			(26,299)	(277,472)		(277,472)	(277,472)				331,058		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/10/2014	06/12/2034		8,000,000	USDLIBBBA3M (3.34 USD)			(13,130)	(157,211)		(157,211)	(157,211)				179,963		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/10/2014	06/12/2034		8,000,000	3.336 USD (USDLIBBBA3M)			13,113	152,348		152,348	152,348				179,963		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/10/2014	06/12/2024		8,000,000	2.7525 USD (USDLIBBBA3M)			10,649	91,767		91,767	91,767				127,105		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/10/2014	06/12/2029		17,000,000	3.1595 USD (USDLIBBBA3M)			26,281	273,259		273,259	273,259				331,058		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/12/2014	06/16/2029		10,000,000	3.0895 USD (USDLIBBBA3M)			11,912	73,081		73,081	73,081				194,811		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/12/2014	06/16/2029		10,000,000	USDLIBBBA3M (3.088 USD)			(11,906)	(71,221)		(71,221)	(71,221)				194,811		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/13/2014	06/17/2034		10,000,000	3.2635 USD (USDLIBBBA3M)			11,789	79,512		79,512	79,512				225,031		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/13/2014	06/17/2034		10,000,000	USDLIBBBA3M (3.268 USD)			(11,806)	(86,354)		(86,354)	(86,354)				225,031		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/18/2014	06/20/2019		40,000,000	1.7935 USD (USDLIBBBA3M)			19,097	195,778		195,778	195,778				449,197		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/18/2014	06/20/2019		40,000,000	USDLIBBBA3M (1.796 USD)			(19,128)	(200,590)		(200,590)	(200,590)				449,197		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/20/2014	06/24/2029		24,000,000	3.134 USD (USDLIBBBA3M)			13,549	304,700		304,700	304,700				467,889		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/20/2014	06/24/2029		24,000,000	USDLIBBBA3M (3.1375 USD)			(13,566)	(315,128)		(315,128)	(315,128)				467,889		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/24/2014	06/26/2029		13,000,000	3.0725 USD (USDLIBBBA3M)			5,126	65,386		65,386	65,386				253,486		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/24/2014	06/26/2029		13,000,000	USDLIBBBA3M (3.074 USD)			(5,129)	(67,807)		(67,807)	(67,807)				253,486		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/25/2014	06/27/2024		31,000,000	2.6355 USD (USDLIBBBA3M)			8,272	17,384		17,384	17,384				493,545		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/25/2014	06/27/2029		20,000,000	3.0345 USD (USDLIBBBA3M)			6,224	6,158		6,158	6,158				390,014		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/25/2014	06/27/2034		19,000,000	3.21 USD (USDLIBBBA3M)			6,283	(5,216)		(5,216)	(5,216)				427,852		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/25/2014	06/27/2044		18,000,000	3.3255 USD (USDLIBBBA3M)			6,183	(14,306)		(14,306)	(14,306)				496,475		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/25/2014	06/27/2029		20,000,000	USDLIBBBA3M (3.032 USD)			(6,218)	51		51	51				390,014		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/25/2014	06/27/2034		19,000,000	USDLIBBBA3M (3.211 USD)			(6,285)	2,324		2,324	2,324				427,852		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/25/2014	06/27/2044		18,000,000	USDLIBBBA3M (3.327 USD)			(6,186)	9,055		9,055	9,055				496,475		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/25/2014	06/27/2024		31,000,000	USDLIBBBA3M (2.635 USD)			(8,271)	(15,989)		(15,989)	(15,989)				493,545		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/26/2014	06/30/2029		13,000,000	3.0245 USD (USDLIBBBA3M)			1,008	(11,142)		(11,142)	(11,142)				253,579		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/26/2014	06/30/2034		13,000,000	3.2015 USD (USDLIBBBA3M)			1,072	(18,556)		(18,556)	(18,556)				292,801		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/26/2014	06/30/2044		12,000,000	3.318 USD (USDLIBBBA3M)			1,028	(24,032)		(24,032)	(24,032)				331,029		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/26/2014	06/30/2024		11,000,000	2.6255 USD (USDLIBBBA3M)			731	(2,943)		(2,943)	(2,943)				175,201		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/27/2014	07/01/2024		116,000,000	USDLIBBBA3M (2.6385 USD)				(82,495)		(82,495)	(82,495)				1,847,826		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/27/2014	07/01/2034		60,000,000	USDLIBBBA3M (3.2195 USD)				(65,153)		(65,153)	(65,153)				1,351,481		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/27/2014	07/01/2044		38,000,000	USDLIBBBA3M (3.338 USD)				(60,457)		(60,457)	(60,457)				1,048,305		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/27/2014	07/01/2019		190,000,000	1.7095 USD (USDLIBBBA3M)				99,585		99,585	99,585				2,140,137		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/27/2014	07/01/2024		116,000,000	2.6325 USD (USDLIBBBA3M)				19,830		19,830	19,830				1,847,826		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/27/2014	07/01/2019		190,000,000	USDLIBBBA3M (1.7145 USD)				(145,564)		(145,564)	(145,564)				2,140,137		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/27/2014	07/01/2034		70,000,000	3.2185 USD (USDLIBBBA3M)				65,355		65,355	65,355				1,576,727		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/27/2014	07/01/2044		55,000,000	USDLIBBBA3M (3.3405 USD)				(114,249)		(114,249)	(114,249)				1,517,284		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/27/2014	07/01/2034		70,000,000	3.2205 USD (USDLIBBBA3M)				86,670		86,670	86,670				1,576,727		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/27/2014	07/01/2034		20,000,000	USDLIBBBA3M (3.219 USD)				(20,195)		(20,195)	(20,195)				450,494		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/27/2014	07/01/2044		120,000,000	3.335 USD (USDLIBBBA3M)				120,896		120,896	120,896				3,310,438		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/27/2014	07/01/2034		20,000,000	USDLIBBBA3M (3.219 USD)				(20,195)		(20,195)	(20,195)				450,494		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2044		150,000,000	3.33 USD (USDLIBBBA3M)				(7,245)		(7,245)	(7,245)				4,138,236		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2034		48,000,000	3.2135 USD (USDLIBBBA3M)				5,037		5,037	5,037				1,081,259		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2024		28,000,000	2.634 USD (USDLIBBBA3M)				6,264		6,264	6,264				446,088		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2029		58,000,000	3.03 USD (USDLIBBBA3M)				(24,341)		(24,341)	(24,341)				1,131,558		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2034		49,000,000	3.206 USD (USDLIBBBA3M)				(50,799)		(50,799)	(50,799)				1,103,785		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2029		34,000,000	3.022 USD (USDLIBBBA3M)				(48,058)		(48,058)	(48,058)				663,327		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2044		38,000,000	USDLIBBBA3M (3.319 USD)				(79,473)		(79,473)	(79,473)				1,048,353		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2044		34,000,000	USDLIBBBA3M (3.3165 USD)				(87,642)		(87,642)	(87,642)				938,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2034		37,000,000	3.209 USD (USDLIBBBA3M)				(21,462)		(21,462)	(21,462)				833,470		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2044		150,000,000	3.314 USD (USDLIBBBA3M)				(474,095)		(474,095)	(474,095)				4,138,236		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2034		30,000,000	3.2 USD (USDLIBBBA3M)				(58,502)		(58,502)	(58,502)				675,787		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2024		23,000,000	2.619 USD (USDLIBBBA3M)				(25,915)		(25,915)	(25,915)				366,429		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2034		33,000,000	3.198 USD (USDLIBBBA3M)				(74,398)		(74,398)	(74,398)				743,365		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2019		81,000,000	USDLIBBBA3M (1.7015 USD)				(7,206)		(7,206)	(7,206)				912,624		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2044		89,000,000	3.313 USD (USDLIBBBA3M)				(298,608)		(298,608)	(298,608)				2,455,354		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2034		18,000,000	3.1965 USD (USDLIBBBA3M)				(44,691)		(44,691)	(44,691)				405,472		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2044		24,000,000	USDLIBBBA3M (3.315 USD)				(68,867)		(68,867)	(68,867)				662,118		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2044		21,000,000	3.3135 USD (USDLIBBBA3M)				(68,416)		(68,416)	(68,416)				579,353		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2029		12,000,000	3.019 USD (USDLIBBBA3M)				(21,434)		(21,434)	(21,434)				234,115		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/30/2014	07/02/2044		23,000,000	3.3125 USD (USDLIBBBA3M)				(79,405)		(79,405)	(79,405)				634,530		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												(4,674,849)	(317,411,496)	XXX	(317,411,496)	(4,734,697)				1,174,961,081	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)			(21,117)	(98,330)		(98,330)	(1,169)					2	006
0929999. Subtotal - Swaps - Hedging Other - Credit Default												(21,117)	(98,330)	XXX	(98,330)	(1,169)					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.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/09/2013	08/01/2014		93,851,500	USDLIBBBA1M (LBUSTRUU Index)			72,677	(48,500)		(48,500)	(561,995)				139,906		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		76,902,496	USDLIBBBA1M (SPTR Index)			192,941	(1,245,508)		(1,245,508)	1,686,102				137,448		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		69,450,110	USDLIBBBA1M (LBUSTRUU Index)			53,759	(35,890)		(35,890)	(415,876)				227,118		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		51,618,325	USDLIBBBA1M (LBUSTRUU Index)			39,956	(26,675)		(26,675)	(309,097)				107,967		003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/13/2014	07/17/2014		46,288,447	USDLIBBBA1M (GDDUEAFE Index)			149,688	(241,309)		(241,309)	(241,309)				50,294		003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	01/13/2014	07/17/2014		17,547,685	USDLIBBBA1M (SPTR Index)			41,132	(213,225)		(213,225)	(213,225)				19,066		003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	01/13/2014	07/17/2014		236,893,748	USDLIBBBA1M (SPTR Index)			555,284	(2,878,538)		(2,878,538)	(2,878,538)				257,393		003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/14/2014	07/17/2014		2,185,178	USDLIBBBA1M (RU20INTR Index)			(505)	(50,871)		(50,871)	(50,871)				2,374		003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/14/2014	07/17/2014		8,740,712	USDLIBBBA1M (RU20INTR Index)			(2,020)	(203,485)		(203,485)	(203,485)				9,497		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	01/13/2014	07/17/2014		1,962,374	USDLIBBBA1M (SPTRMDCP Index)			2,877	(43,625)		(43,625)	(43,625)				2,132		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	01/13/2014	07/17/2014		29,435,610	USDLIBBBA1M (SPTRMDCP Index)			43,150	(654,375)		(654,375)	(654,375)				31,983		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/16/2014	02/01/2015		93,851,500	USDLIBBBA1M (LBUSTRUU Index)			62,553	(48,500)		(48,500)	(48,500)				363,485		003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	02/11/2014	08/15/2014		59,858,904	USDLIBBBA1M (GDDUEAFE Index)			158,877	(65,782)		(65,782)	(65,782)				106,986		003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2014	08/15/2014		27,964,544	USDLIBBBA1M (SPTR Index)			49,361	(452,912)		(452,912)	(452,912)				49,981		003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/12/2014	08/15/2014		27,139,475	USDLIBBBA1M (RU20INTR Index)			(19,155)	(811,140)		(811,140)	(811,140)				48,506		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/12/2014	08/15/2014		4,892,570	USDLIBBBA1M (SPTRMDCP Index)			5,163	(122,428)		(122,428)	(122,428)				8,744		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/12/2014	08/15/2014		66,538,952	USDLIBBBA1M (SPTRMDCP Index)			70,216	(1,665,014)		(1,665,014)	(1,665,014)				118,925		003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/13/2014	10/01/2014		126,699,525	USDLIBBBA1M (LBUSTRUU Index)			68,225	(65,475)		(65,475)	(65,475)				321,985		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/13/2014	11/01/2014		126,699,525	USDLIBBBA1M (LBUSTRUU Index)			86,465	(65,475)		(65,475)	(65,475)				371,796		003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2014	09/17/2014		63,380,016	USDLIBBBA1M (GDDUEAFE Index)			153,384	(69,651)		(69,651)	(69,651)				148,452		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2014	10/01/2014		37,540,600	USDLIBBBA1M (LBUSTRUU Index)			11,045	(19,400)		(19,400)	(19,400)				95,403		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2014	01/02/2015		74,142,685	USDLIBBBA1M (LBUSTRUU Index)			21,815	(38,315)		(38,315)	(38,315)				266,467		003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2014	11/17/2014		77,464,464	USDLIBBBA1M (GDDUEAFE Index)			88,521	(85,129)		(85,129)	(85,129)				241,538		003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	04/11/2014	10/16/2014		15,892,286	USDLIBBBA1M (SPTR Index)			11,366	(92,534)		(92,534)	(92,534)				43,523		003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	04/11/2014	10/16/2014		24,721,346	USDLIBBBA1M (SPTR Index)			17,680	(143,942)		(143,942)	(143,942)				67,702		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	04/11/2014	12/16/2014		34,412,420	USDLIBBBA1M (SPTRMDCP Index)			23,246	(692,563)		(692,563)	(692,563)				117,890		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	04/11/2014	10/16/2014		1,973,135	USDLIBBBA1M (SPTRMDCP Index)			1,238	(32,864)		(32,864)	(32,864)				5,404		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	04/11/2014	10/16/2014		25,256,128	USDLIBBBA1M (SPTRMDCP Index)			15,844	(420,659)		(420,659)	(420,659)				69,167		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	04/11/2014	10/16/2014		34,529,863	USDLIBBBA1M (SPTRMDCP Index)			21,661	(575,120)		(575,120)	(575,120)				94,564		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2014	03/01/2015		101,359,620	USDLIBBBA1M (LBUSTRUU Index)			32,122	(52,380)		(52,380)	(52,380)				417,233		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/14/2014	03/01/2015		78,835,260	USDLIBBBA1M (LBUSTRUU Index)			24,916	(40,740)		(40,740)	(40,740)				324,515		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2014	11/01/2014		16,893,270	USDLIBBBA1M (LBUSTRUU Index)			5,339	(8,730)		(8,730)	(8,730)				49,573		003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2014	10/16/2014		8,452,808	USDLIBBBA1M (GDDUEAFE Index)			10,848	(7,148)		(7,148)	(7,148)				23,149		003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2014	10/16/2014		77,484,131	USDLIBBBA1M (GDDUEAFE Index)			99,435	(65,519)		(65,519)	(65,519)				212,199		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2014	11/17/2014		1,957,028	USDLIBBBA1M (SPTRMDCP Index)			812	(48,971)		(48,971)	(48,971)				6,102		003
Total Return Swap (SPTRMDCP Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2014	11/17/2014		43,054,616	USDLIBBBA1M (SPTRMDCP Index)			17,859	(1,077,362)		(1,077,362)	(1,077,362)				134,246		003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/12/2014	11/17/2014		24,468,976	USDLIBBBA1M (SPTR Index)			12,667	(396,298)		(396,298)	(396,298)				76,295		003

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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 Quarter-end (b)
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/12/2014	11/17/2014		132,831,584	USDLIBBBA1M (SPTR Index)			68,763	(2,151,332)		(2,151,332)	(2,151,332)				414,175		003
Total Return Swap (RU20INTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/12/2014	11/17/2014		32,567,370	USDLIBBBA1M (RU20INTR Index)			(9,002)	(973,368)		(973,368)	(973,368)				101,547		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/13/2014	10/01/2014		15,485,498	USDLIBBBA1M (LBUSTRUU Index)			2,723	(8,003)		(8,003)	(8,003)				39,354		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/13/2014	04/01/2015		65,696,050	USDLIBBBA1M (LBUSTRUU Index)			11,552	(33,950)		(33,950)	(33,950)				287,094		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/13/2014	05/01/2015		56,310,900	USDLIBBBA1M (LBUSTRUU Index)			9,901	(29,100)		(29,100)	(29,100)				259,156		003
Total Return Swap (LBUSTRUU Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/13/2014	06/01/2015		56,310,900	USDLIBBBA1M (LBUSTRUU Index)			9,901	(29,100)		(29,100)	(29,100)				272,007		003
Total Return Swap (SPTR Index)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/11/2014	12/16/2014		70,390,420	USDLIBBBA1M (SPTR Index)			13,250	(653,220)		(653,220)	(653,220)				241,144		003
0949999. Subtotal - Swaps - Hedging Other - Total Return												2,307,528	(16,684,122)	XXX	(16,684,122)	(14,928,415)				6,383,485	XXX	XXX
0959999. Subtotal - Swaps - Hedging Other - Other														XXX							XXX	XXX
0969999. Subtotal - Swaps - Hedging Other												(2,388,438)	(334,193,949)	XXX	(334,193,948)	(19,664,282)				1,181,344,567	XXX	XXX
0979999. Subtotal - Swaps - Replication - Interest Rate														XXX							XXX	XXX
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
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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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 Quarter-end (b)
1139999. Subtotal - Swaps - Other - Other														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												(5,154,450)	(317,411,496)	XXX	(319,762,318)	(4,734,697)				1,175,134,246	XXX	XXX
1169999. Total Swaps - Credit Default												(21,117)	(98,330)	XXX	(98,330)	(1,169)					XXX	XXX
1179999. Total Swaps - Foreign Exchange												1,353,670	(22,902,806)	XXX	(25,996,209)		(6,370,832)			6,050,729	XXX	XXX
1189999. Total Swaps - Total Return												2,307,528	(16,684,122)	XXX	(16,684,122)	(14,928,415)				6,383,485	XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps												(1,514,368)	(357,096,755)	XXX	(362,540,979)	(19,664,282)	(6,370,832)			1,187,568,460	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												874,069	(22,902,806)	XXX	(28,347,031)		(6,370,832)			6,223,893	XXX	XXX
1409999. Subtotal - Hedging Other										664,462,022	33,510,904	(2,388,438)	18,300,098	XXX	18,300,098	(37,225,914)				1,181,344,567	XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										664,462,022	33,510,904	(1,514,368)	(4,602,708)	XXX	(10,046,932)	(37,225,914)	(6,370,832)			1,187,568,460	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 B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
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 for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1279999. Subtotal - Long Futures - Hedging Effective																				XXX	XXX
0000ESU4	9	450	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	09/15/2014	CME	06/15/2014	1,938.8222	1,952.4000	180					6,110	6,110	38,600	001	50
0000TUU4	2	400,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	09/15/2014	CBT	06/15/2014	109.7956	109.7969	62					500	500	550	002	200,000
1289999. Subtotal - Long Futures - Hedging Other												242					6,610	6,610	39,150	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												242					6,610	6,610	39,150	XXX	XXX
0000FVU4	405	405,000	US CBT 5 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	09/15/2014	CBT	06/15/2014	124.7309	125.1719	(28,477)	(178,594)	(178,594)		(178,594)			438,669	R-squared 1 Slope -0.993097	1,000
0000TYU4	342	342,000	US CBT 10 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	09/15/2014	CBT	06/15/2014	119.0222	119.4609	(26,719)	(150,062)	(150,063)		(150,063)			370,431	R-squared 1 Slope -0.993097	1,000
1339999. Subtotal - Short Futures - Hedging Effective												(55,195)	(328,656)	(328,656)		(328,656)			809,100	XXX	XXX
0000FAU4	1,879	187,900	S & P 400 E-MINI	VAGLB	D 1-1	Equity/Index	09/15/2014	CME	06/15/2014	1,405.5878	1,429.3000	(1,258,930)					(4,455,515)	(4,455,515)	13,153,000	001	100
0000ESU4	8,117	405,850	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	09/15/2014	CME	06/15/2014	1,938.5881	1,952.4000	(163,711)					(5,605,550)	(5,605,550)	34,812,250	001	50
0000MFU4	4,720	236,000	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	09/15/2014	LIFN	06/15/2014	1,963.3948	1,968.9000	(354,000)					(1,299,238)	(1,299,238)	24,780,000	001	50
0000RRU4	694	69,400	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	09/15/2014	NYFE	06/15/2014	1,163.7102	1,190.3000	(576,020)					(1,845,330)	(1,845,330)	3,539,400	001	100
1349999. Subtotal - Short Futures - Hedging Other												(2,352,661)					(13,205,633)	(13,205,633)	76,284,650	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												(2,407,856)	(328,656)	(328,656)		(328,656)	(13,205,633)	(13,205,633)	77,093,750	XXX	XXX
1399999. Subtotal - Hedging Effective												(55,195)	(328,656)	(328,656)		(328,656)			809,100	XXX	XXX
1409999. Subtotal - Hedging Other												(2,352,419)					(13,199,023)	(13,199,023)	76,323,800	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(2,407,614)	(328,656)	(328,656)		(328,656)	(13,199,023)	(13,199,023)	77,132,900	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	252,000	557,100	809,100
UBS Warburg London	41,997,450	34,326,350	76,323,800
Total Net Cash Deposits	42,249,450	34,883,450	77,132,900

(a)

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

(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 as of Current Statement Date

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	76,804,244		76,804,244	77,132,900		77,132,900	77,132,900	77,132,900
Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	Y	Y	42,182,000	44,937,324	(5,990,780)		44,937,324	(5,990,780)		6,882,158	3,646,701
Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	Y	Y	43,170,000	107,294,920	(65,320,621)		107,294,920	(65,320,621)		35,479,523	34,283,822
Merrill Lynch Capital Services	GDWTXX03601TB7DW3U69	Y	Y	103,795,500	119,721,069	(19,370,964)		119,721,069	(19,814,208)		14,291,177	10,845,782
Merrill Lynch Intl	GGDZP1UYGU9STUHRDP48	Y	Y	157,000	52,777			52,777				
Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Y	Y		3,166,026	(18,910,847)		3,166,026	(19,721,847)		6,963,896	
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y		92,022,453	(115,567,255)		92,022,453	(117,025,730)		53,305,835	29,761,033
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y		152,227,761	(114,381,668)	37,846,092	152,227,761	(113,171,324)	39,056,437	49,559,041	49,559,041
Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG310	Y	Y	1,680,000	10,815,868	(8,782,882)	352,986	10,815,868	(8,841,353)	294,516	1,701,777	1,701,777
Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	Y	Y	1,068,000	950,936			950,936				
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	160,078,900	209,291,151	(52,266,646)		209,324,289	(51,732,897)		48,913,398	45,859,003
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y		88,147,027	(131,089,053)		88,147,026	(131,089,053)		81,877,993	38,935,967
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Y	Y		282,578,798	(358,617,751)		282,578,797	(358,617,750)		154,942,740	78,903,786
JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	Y	Y	17,014,000	56,669,834	(40,292,669)		56,669,834	(40,426,045)		17,234,042	16,597,207
Bank of America Corp	B4TYDEB6GKMZO031MB27	Y	Y	34,047,015	113,330,991	(84,244,376)		113,330,991	(82,196,729)		34,374,087	29,413,687
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y		22,778,227	(43,453,819)		22,778,227	(43,453,819)		10,981,932	
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y		31,795,572	(111,999,411)		31,795,572	(111,999,411)		26,593,070	
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y		230,586,673	(358,282,316)		228,532,873	(362,593,053)		147,029,249	19,333,606
Societe Generale	O2RNE8IBXP4ROTD8PU41	Y	Y		19,688,665	(20,594,133)		19,688,665	(20,594,133)		8,983,666	8,078,197
Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	Y	Y		23,379,306	(28,143,946)		23,379,306	(28,143,946)		14,912,523	10,147,883
0299999. Total NAIC 1 Designation				403,192,415	1,609,435,378	(1,577,309,137)	38,199,079	1,607,414,715	(1,580,732,698)	39,350,953	714,026,104	377,067,493
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 Clearing houses				10,800,528	355,963,510	(392,692,459)		355,963,508	(392,692,458)		473,542,356	426,012,878
0999999 - Totals				413,992,943	2,042,203,131	(1,970,001,596)	115,003,322	2,040,511,123	(1,973,425,155)	116,483,853	1,264,701,360	880,213,271

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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	31416Q-XT-7	FNMA	1,530,857	2,732,001	1,530,857		V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	38376P-UJ-7	GNMA	5,700,249	10,000,000	5,700,249		V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	31392E-FL-9	FNMA	1,350,798	17,955,000	1,350,798		V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	38378V-3C-7	GNMA	5,296,144	5,615,000	5,296,144		V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	3137AH-JD-1	FHLMC	2,418,060	3,180,000	2,418,060		V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	3137AQ-LG-1	FHLMC	1,960,147	2,625,000	1,960,147		V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	31398S-RU-9	FNMA	538,508	720,000	538,508		V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	3128M7-R3-2	FHLMC	8,031,780	20,659,200	8,031,780		V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	31406K-AJ-9	FNMA	882,258	2,260,549	882,258		V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	3138EL-GF-4	FHLMC	1,157,183	1,235,000	1,157,183		V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	912803-DJ-9	Treasury	837,007	1,980,000	837,007		V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	3137AM-NN-3	FHLMC	3,654,619	4,720,000	3,654,619		V
Bank of America Corp	B4TYDEB6GKMZO031MB27	Securities	31416W-6T-4	FNMA	689,404	1,960,000	689,404		V
Citibank NA	E57ODZWZ7FF32TWEFA76	Cash			160,078,900		160,078,900		V
Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG310	Cash			1,680,000		1,680,000		V
Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	Cash			42,182,000		42,182,000		V
Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	Cash			43,170,000		43,170,000		V
JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	Cash			17,014,000		17,014,000		V
Merrill Lynch Capital Services	GDWTXX03601TB7DWI3U69	Cash			103,795,500		103,795,500		V
Merrill Lynch Intl	GGDZP1UYGU9STUHRDP48	Cash			157,000		157,000		V
Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	Cash			1,068,000		1,068,000		V
Morgan Stanley - CME	KJNXBSWZVIKEX4NF0L81	Cash			10,405,517		10,405,517		V
Morgan Stanley - LCH	WAM6YERMS7OXFZUOY219	Cash			395,011		395,011		V
0199999 - Total					413,992,943	75,641,750	413,992,943	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)
UBS - LCH	WAM6YERMS7OXFZUOY219	Cash			629,675		XXX		I
UBS - CME	KJNXBSWZVIKEX4NF0L81	Cash			8,304		XXX		I
Morgan Stanley - LCH	WAM6YERMS7OXFZUOY219	Cash			99,657		XXX		I
Morgan Stanley - CME	KJNXBSWZVIKEX4NF0L81	Cash			8,655,201		XXX		I
Wells Fargo - CME	KJNXBSWZVIKEX4NF0L81	Cash			27,777,434		XXX		I
HSBC	1IE8VN30JCEQV1H4R804	Cash			46,238,000		XXX		V
Barclays	G5GSEF7VJP5I7OUK5573	Cash			7,306,000		XXX		V
Credit Suisse	E58DKGMJYYYJLN8C3868	Cash			2,361,000		XXX		V
Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Cash			2,647,000		XXX		V
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Cash			19,956,000		XXX		V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Cash			23,669,000		XXX		V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Cash			138,324,000		XXX		V
Societe General	O2RNE8IBXP4R0TD8PU41	Cash			1,420,000		XXX		V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Cash			557,000		XXX		V
UBS - LCH	WAM6YERMS7OXFZUOY219	Cash			1,091,182		XXX		V
UBS - CME	KJNXBSWZVIKEX4NF0L81	Cash			128,854		XXX		V
Wells Fargo - CME	KJNXBSWZVIKEX4NF0L81	Cash			49,595,159		XXX		V
UBS - CME Futures	KJNXBSWZVIKEX4NF0L81	Cash			809,100		XXX		I
BAML - Futures	B4TYDEB6GKMZO031MB27	Cash			76,323,800		XXX		I
Credit Suisse First Boston International	E58DKGMJYYYJLN8C3868	Securities	3133XD-TL-5	Federal Home Loan Bank	23,159,440	21,630,000	XXX	12/21/2015	V

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 Capital Services I7331LVCZKQKX5T7XV54	Securities	3133XD-TL-5	Federal Home Loan Bank	66,143,061	61,775,000	XXX	12/21/2015	V
Royal Bank of Scotland PLC RR3QWICIWWIPCS8A4S074	Securities	3133XD-TL-5	Federal Home Loan Bank	14,957,808	13,970,000	XXX	12/21/2015	V
UBS AG BFM8T61CT2L1QCEMIK50	Securities	31359M-WJ-8	FNMA Benchmark Nt	1,037,285	1,014,000	XXX	10/09/2019	V
UBS AG BFM8T61CT2L1QCEMIK50	Securities	313586-RC-5	FNMA Zero Cpn	83,279,703	94,781,000	XXX	10/15/2014	V
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	Securities	00206R-AG-7	Treasury	6,050,885	5,000,000	XXX	12/19/2019	I
0299999 - Total				602,224,549	198,170,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
04012M-AP-4	Argent Securities Inc RMBS		4FM	543,317	765,365	07/25/2036
14453F-AB-5	Carrington Mtg Loan Tr RMBS		1FM	318,348	325,679	06/25/2036
362334-BQ-6	GSAA Home Equity Tr RMBS		1FM	10,501	10,501	03/25/2036
36829J-AA-9	GE Capital Comm Mort RMBS		1FM	187,580	187,580	08/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				1,059,746	1,289,125	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				1,059,746	1,289,125	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				1,059,746	1,289,125	XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds				1,059,746	1,289,125	XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	Overnight Repos			128,297,064	128,297,064	07/01/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				128,297,064	128,297,064	XXX
9999999 - Totals				129,356,810	129,586,189	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 28,529,684 Book/Adjusted Carrying Value $ 28,740,360
2. Average balance for the year to date Fair Value $ 93,909,940 Book/Adjusted Carrying Value $ 94,072,263
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 523,760 NAIC 2 $ NAIC 3 $ NAIC 4 $ 765,365 NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
American Savings Bank ..... Honolulu, HI					(574,359)	(1,376,604)	60,870	XXX
Bank of America ..... Charlotte, NC					69,199	292,531	782,907	XXX
Bank of New York Mellon ..... New York, NY					6,959,906	26,941,684	5,600,967	XXX
Huntington Bank ..... Columbus, OH					(241,219)	(455,146)	(440,235)	XXX
JPMorgan Chase ..... New York, NY					(82,803,728)	(70,764,010)	(63,745,305)	XXX
US Bank ..... Minneapolis, MN					612,769	796,490	826,641	XXX
Wachovia ..... Charlotte, NC					1,859,642	2,582,781	2,071,991	XXX
The Federal Home Loan Bank of Cincinnati ..... Cincinnati, OH					396,899	(39,759,146)	239,022	XXX
0199998. Deposits in ... 4 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			229,416	252,430	276,215	XXX
0199999. Totals - Open Depositories	XXX	XXX			(73,491,474)	(81,488,990)	(54,326,927)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			(73,491,474)	(81,488,990)	(54,326,927)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			(73,491,474)	(81,488,990)	(54,326,927)	XXX

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

N O N E