LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 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	Pamela Ann Biesecker Sr VP - Head of Taxation	John Laughlin Carter Sr VP - NW Retirement Plans
Tammy Craig Senior Vice President-CIO CL & Agency	Rae Ann Dankovic Sr VP - NFS Legal	Timothy Gerard Frommeyer Sr VP - CFO
David Luther Giertz Sr VP - NF Distrib & Sales	Peter Anthony Golato Sr VP - NW Financial Network	Susan Jean Gueli Sr VP - CIO NF Systems
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	Terri Lynn Hill Exec VP	Matthew Eric Jauchius Exec VP - Chief Market
Michael Craig Keller Exec VP - Chief Info Officer	Gale Verdell King Exec VP - Chief Human Res Officer	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	Michael Scott Spangler Sr VP - Invest Manag Group	Mark Raymond Thresher Exec VP
Andrew Dawnly Walker Senior Vice President-IT CFO & Ch Procure Off		

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	Robert William Horner, III	David Patrick LaPaul
President & COO	VP - Corp Governance & Secretary	Sr VP & Treasurer

Subscribed and sworn to before me this 19 day of February

Carol M Neighborgall

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

Carol M. Neighborgall
Notary Public, State of Ohio
My Commission Expires 08-22-2016

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	70,598,391	0.180	70,598,391		70,598,391	0.180
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	3,177,710	0.008	3,177,710		3,177,710	0.008
	1.22 Issued by U.S. government sponsored agencies	337,626,518	0.862	337,626,518		337,626,518	0.862
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	73,600,347	0.188	73,600,347		73,600,347	0.188
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	205,771,123	0.525	205,771,123		205,771,123	0.525
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	223,392,255	0.570	223,392,255		223,392,255	0.570
	1.43 Revenue and assessment obligations	1,150,314,087	2.936	1,150,314,087		1,150,314,087	2.936
	1.44 Industrial development and similar obligations		0.000				0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	356,134	0.001	356,134		356,134	0.001
	1.512 Issued or guaranteed by FNMA and FHLMC	998,028,661	2.547	998,028,661		998,028,661	2.547
	1.513 All other		0.000				0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	955,047,252	2.438	955,047,252		955,047,252	2.438
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
	1.523 All other	1,045,281,748	2.668	1,045,281,748		1,045,281,748	2.668
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	15,627,437,545	39.886	15,627,437,545	1,223,847	15,628,661,392	39.889
	2.2 Unaffiliated non-U.S. securities (including Canada)	6,161,177,127	15.725	6,161,177,127		6,161,177,127	15.725
	2.3 Affiliated securities	17,857,142	0.046	17,857,142		17,857,142	0.046
3.	Equity interests:						
	3.1 Investments in mutual funds	57,942	0.000	57,942		57,942	0.000
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000				0.000
	3.22 Unaffiliated		0.000				0.000
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated		0.000				0.000
	3.32 Unaffiliated		0.000				0.000
	3.4 Other equity securities:						
	3.41 Affiliated	691,971,468	1.766	691,971,468		691,971,468	1.766
	3.42 Unaffiliated	75,572,042	0.193	75,572,042		75,572,042	0.193
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated		0.000				0.000
	3.52 Unaffiliated		0.000				0.000
4.	Mortgage loans:						
	4.1 Construction and land development		0.000				0.000
	4.2 Agricultural		0.000				0.000
	4.3 Single family residential properties		0.000				0.000
	4.4 Multifamily residential properties	2,031,435,050	5.185	2,031,435,050		2,031,435,050	5.185
	4.5 Commercial loans	4,424,215,056	11.292	4,424,215,056		4,424,215,056	11.292
	4.6 Mezzanine real estate loans		0.000				0.000
5.	Real estate investments:						
	5.1 Property occupied by company		0.000				0.000
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000				0.000
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000				0.000
6.	Contract loans	948,793,455	2.422	948,793,455		948,793,455	2.422
7.	Derivatives	3,025,087,607	7.721	3,025,087,607		3,025,087,607	7.721
8.	Receivables for securities		0.000				0.000
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	211,585,455	0.540	211,585,455	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	410,884,692	1.049	410,884,692	210,361,608	621,246,300	1.586
11.	Other invested assets	490,943,229	1.253	490,943,229		490,943,229	1.253
12.	Total invested assets	39,180,212,036	100.000	39,180,212,036	211,585,455	39,180,212,036	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		5,715,513,149
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,573,169,211	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	13,234,088	1,586,403,298
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		694,312
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		9,076,978
7.	Deduct amounts received on disposals, Part 3, Column 15		836,837,586
8.	Deduct amortization of premium and mortgage interest points and commitment fees		790,395
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10	61,436	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)		6,473,998,320
12.	Total valuation allowance		(18,348,227)
13.	Subtotal (Line 11 plus 12)		6,455,650,093
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		6,455,650,093

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		109,325,111
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	34,347,961	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	34,808,985	69,156,946
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	66,071	
	5.2 Totals, Part 3, Column 9		66,071
6.	Total gain (loss) on disposals, Part 3, Column 19		6,333,281
7.	Deduct amounts received on disposals, Part 3, Column 16		12,863,049
8.	Deduct amortization of premium and depreciation		39,895,236
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		132,123,124
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		132,123,124

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		25,939,998,660
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,552,454,723
3.	Accrual of discount		79,102,916
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	23,726,915	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(132,389,756)	
	4.4. Part 4, Column 11	1,729,738	(106,933,103)
5.	Total gain (loss) on disposals, Part 4, Column 19		2,147,095
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,716,574,068
7.	Deduct amortization of premium		68,543,946
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(38,421,790)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	(222,874)	(38,644,664)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	5,730,576	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	9,551	5,740,127
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		27,637,267,486
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		27,637,267,486

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	95,229,662	105,655,520	58,191,036	103,252,223
Governments	2.	Canada	44,188,616	54,829,390	46,398,183	40,998,000
(Including all obligations guaranteed by governments)	3.	Other Countries	29,411,732	33,718,347	29,964,950	29,000,000
	4.	Totals	168,830,010	194,203,257	134,554,169	173,250,223
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	205,771,124	233,967,942	206,356,015	201,205,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	223,392,255	262,458,724	223,898,133	219,775,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	3,480,957,088	3,852,005,231	3,367,133,520	3,507,096,250
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	16,551,422,622	17,771,043,895	16,643,973,357	16,677,911,354
	9.	Canada	953,559,957	1,017,458,503	961,770,518	923,967,889
	10.	Other Countries	5,267,875,836	5,430,219,007	5,320,688,683	5,377,651,229
	11.	Totals	22,772,858,415	24,218,721,405	22,926,432,558	22,979,530,472
Parent, Subsidiaries and Affiliates	12.	Totals	17,857,142	17,857,142	17,857,142	17,857,142
	13.	Total Bonds	26,869,666,034	28,779,213,701	26,876,231,537	27,098,714,087
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	75,629,984	75,629,984	65,432,849	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	75,629,984	75,629,984	65,432,849	
Parent, Subsidiaries and Affiliates	24.	Totals	691,971,468	691,971,468	1,064,369,988	
	25.	Total Common Stocks	767,601,452	767,601,452	1,129,802,837	
	26.	Total Stocks	767,601,452	767,601,452	1,129,802,837	
	27.	Total Bonds and Stocks	27,637,267,486	29,546,815,153	28,006,034,374	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	12,980,264	68,167,035	6,175,080	7,438,257	469,027	95,229,663	0.4	108,723,864	0.4	95,229,663	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	12,980,264	68,167,035	6,175,080	7,438,257	469,027	95,229,663	0.4	108,723,864	0.4	95,229,663	
2. All Other Governments											
2.1 NAIC 1		9,411,731	54,137,175	10,051,441		73,600,347	0.3	88,920,451	0.4	53,600,347	20,000,000
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals		9,411,731	54,137,175	10,051,441		73,600,347	0.3	88,920,451	0.4	53,600,347	20,000,000
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1		10,200,718	79,029,743	25,508,023	91,032,640	205,771,124	0.8	170,039,610	0.7	205,771,124	
3.2 NAIC 2								355,032	0.0		
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals		10,200,718	79,029,743	25,508,023	91,032,640	205,771,124	0.8	170,394,642	0.7	205,771,124	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1		3,500,000	58,174,690	98,951,702	62,765,863	223,392,255	0.8	224,595,303	0.9	223,392,255	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals		3,500,000	58,174,690	98,951,702	62,765,863	223,392,255	0.8	224,595,303	0.9	223,392,255	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	379,648,902	957,344,349	670,342,200	675,581,745	771,368,711	3,454,285,907	12.9	3,409,909,164	13.4	3,436,785,907	17,500,000
5.2 NAIC 2	8,565,000	1,915,000	355,000		15,836,177	26,671,177	0.1	25,336,786	0.1	26,671,177	
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	388,213,902	959,259,349	670,697,200	675,581,745	787,204,888	3,480,957,084	13.0	3,435,245,950	13.5	3,463,457,084	17,500,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	907,045,383	3,768,259,693	3,547,181,775	1,074,358,491	1,791,484,901	11,088,330,243	41.3	9,914,518,865	39.1	7,475,438,765	3,612,891,478
6.2 NAIC 2	454,627,639	3,289,288,920	4,177,012,525	903,092,179	1,528,854,805	10,352,876,068	38.5	10,011,079,269	39.5	6,938,628,883	3,414,247,185
6.3 NAIC 3	45,327,201	388,137,476	320,675,333	41,110,151	18,346,764	813,596,925	3.0	856,280,690	3.4	582,626,126	230,970,799
6.4 NAIC 4	20,721,197	104,092,882	85,065,180	25,210,349	1,096,993	236,186,601	0.9	274,390,267	1.1	153,905,336	82,281,265
6.5 NAIC 5	22,031,762	19,165,969	6,217,460	5,653,752	1,950,672	55,019,615	0.2	53,129,294	0.2	18,349,472	36,670,143
6.6 NAIC 6	17,291,771	274,521	467,730	1,590,491	14,996,485	34,620,998	0.1	31,735,099	0.1	755,940	33,865,058
6.7 Totals	1,467,044,953	7,569,219,461	8,136,620,003	2,051,015,413	3,356,730,620	22,580,630,450	84.0	21,141,133,484	83.3	15,169,704,522	7,410,925,928
7. Hybrid Securities											
7.1 NAIC 1		10,523,134	27,536,093	10,223,568	22,000,000	70,282,795	0.3	71,554,217	0.3	22,000,000	48,282,795
7.2 NAIC 2		10,000,000		4,987,634	45,820,708	60,808,342	0.2	102,680,841	0.4	4,987,634	55,820,708
7.3 NAIC 3	45,785,000				5,000,000	50,785,000	0.2	5,000,000	0.0	5,000,000	45,785,000
7.4 NAIC 4											
7.5 NAIC 5					10,027,839	10,027,839	0.0	10,060,357	0.0	10,027,839	
7.6 NAIC 6					324,000	324,000	0.0	324,000	0.0	324,000	
7.7 Totals	45,785,000	20,523,134	27,536,093	15,211,202	83,172,547	192,227,976	0.7	189,619,415	0.7	42,339,473	149,888,503
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1	3,571,428	14,285,714				17,857,142	0.1	17,857,142	0.1	17,857,142	
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals	3,571,428	14,285,714				17,857,142	0.1	17,857,142	0.1	17,857,142	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 1,303,245,977	4,841,692,374	4,442,576,756	1,902,113,227	2,739,121,142	15,228,749,476	56.7	XXX	XXX	11,530,075,203	3,698,674,273
9.2 NAIC 2	(d) 463,192,639	3,301,203,920	4,177,367,525	908,079,813	1,590,511,690	10,440,355,587	38.9	XXX	XXX	6,970,287,694	3,470,067,893
9.3 NAIC 3	(d) 91,112,201	388,137,476	320,675,333	41,110,151	23,346,764	864,381,925	3.2	XXX	XXX	587,626,126	276,755,799
9.4 NAIC 4	(d) 20,721,197	104,092,882	85,065,180	25,210,349	1,096,993	236,186,601	0.9	XXX	XXX	153,905,336	82,281,265
9.5 NAIC 5	(d) 22,031,762	19,165,969	6,217,460	5,653,752	11,978,511	(c) 65,047,454	0.2	XXX	XXX	28,377,311	36,670,143
9.6 NAIC 6	(d) 17,291,771	274,521	467,730	1,590,491	15,320,485	(c) 34,944,998	0.1	XXX	XXX	1,079,940	33,865,058
9.7 Totals	1,917,595,547	8,654,567,142	9,032,369,984	2,883,757,783	4,381,375,585	(b) 26,869,666,041	100.0	XXX	XXX	19,271,351,610	7,598,314,431
9.8 Line 9.7 as a % of Col. 6	7.1	32.2	33.6	10.7	16.3	100.0	XXX	XXX	XXX	71.7	28.3
10. Total Bonds Prior Year											
10.1 NAIC 1	1,169,125,879	4,162,046,737	4,602,245,727	1,765,278,146	2,307,422,127	XXX	XXX	14,006,118,616	55.2	10,962,633,237	3,043,485,379
10.2 NAIC 2	593,675,786	2,775,632,841	4,631,184,973	814,555,060	1,324,403,268	XXX	XXX	10,139,451,928	40.0	6,605,150,350	3,534,301,578
10.3 NAIC 3	56,087,072	377,108,110	264,338,258	113,487,560	50,259,690	XXX	XXX	861,280,690	3.4	642,882,175	218,398,515
10.4 NAIC 4	24,493,263	109,669,154	96,210,974	40,145,706	3,871,170	XXX	XXX	274,390,267	1.1	180,064,814	94,325,453
10.5 NAIC 5	8,799,770	30,861,473	3,780,809	6,834,579	12,913,020	XXX	XXX	(c) 63,189,651	0.2	30,751,572	32,438,079
10.6 NAIC 6	14,695,972	2,100,884	4,065,813	5,011,117	6,185,313	XXX	XXX	(c) 32,059,099	0.1	1,008,948	31,050,151
10.7 Totals	1,866,877,742	7,457,419,199	9,601,826,554	2,745,312,168	3,705,054,588	XXX	XXX	(b) 25,376,490,251	100.0	18,422,491,096	6,953,999,155
10.8 Line 10.7 as a % of Col. 8	7.4	29.4	37.8	10.8	14.6	XXX	XXX	100.0	XXX	72.6	27.4
11. Total Publicly Traded Bonds											
11.1 NAIC 1	986,283,505	3,567,365,026	2,880,422,071	1,399,403,524	2,696,601,077	11,530,075,203	42.9	10,962,633,237	43.2	11,530,075,203	XXX
11.2 NAIC 2	289,588,017	2,319,389,967	2,467,030,938	483,972,001	1,410,306,771	6,970,287,694	25.9	6,605,150,350	26.0	6,970,287,694	XXX
11.3 NAIC 3	29,563,611	303,863,078	227,891,043	20,757,657	5,550,737	587,626,126	2.2	642,882,175	2.5	587,626,126	XXX
11.4 NAIC 4	15,600,503	66,268,818	49,313,939	22,458,991	263,086	153,905,337	0.6	180,064,814	0.7	153,905,337	XXX
11.5 NAIC 5	473,424	8,163,585	2,108,039	5,653,752	11,978,511	28,377,311	0.1	30,751,572	0.1	28,377,311	XXX
11.6 NAIC 6	350,497	181,698	169,556	54,188	324,000	1,079,939	0.0	1,008,948	0.0	1,079,939	XXX
11.7 Totals	1,321,859,557	6,265,232,172	5,626,935,586	1,932,300,113	4,125,024,182	19,271,351,610	71.7	18,422,491,096	72.6	19,271,351,610	XXX
11.8 Line 11.7 as a % of Col. 6	6.9	32.5	29.2	10.0	21.4	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	4.9	23.3	20.9	7.2	15.4	71.7	XXX	XXX	XXX	71.7	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	316,962,472	1,274,327,348	1,562,154,685	502,709,703	42,520,065	3,698,674,273	13.8	3,043,485,379	12.0	XXX	3,698,674,273
12.2 NAIC 2	173,604,622	981,813,953	1,710,336,587	424,107,812	180,204,919	3,470,067,893	12.9	3,534,301,578	13.9	XXX	3,470,067,893
12.3 NAIC 3	61,548,590	84,274,398	92,784,290	20,352,494	17,796,027	276,755,799	1.0	218,398,515	0.9	XXX	276,755,799
12.4 NAIC 4	5,120,694	37,824,064	35,751,241	2,751,358	833,907	82,281,264	0.3	94,325,453	0.4	XXX	82,281,264
12.5 NAIC 5	21,558,338	11,002,384	4,109,421			36,670,143	0.1	32,438,079	0.1	XXX	36,670,143
12.6 NAIC 6	16,941,274	92,823	298,174	1,536,303	14,996,485	33,865,059	0.1	31,050,151	0.1	XXX	33,865,059
12.7 Totals	595,735,990	2,389,334,970	3,405,434,398	951,457,670	256,351,403	7,598,314,431	28.3	6,953,999,155	27.4	XXX	7,598,314,431
12.8 Line 12.7 as a % of Col. 6	7.8	31.4	44.8	12.5	3.4	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	2.2	8.9	12.7	3.5	1.0	28.3	XXX	XXX	XXX	XXX	28.3

(a) Includes $ 3,838,819,155 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 567,657,528 current year, $ 169,887,659 prior year of bonds with Z designations and $, current year $ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 2,589,590 current year, $ 115,611 prior year of bonds with 5* designations and $ 8,374,714 , current year $ 880,446 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	7,696,411	65,225,144	854,546			73,776,101	0.3	80,832,562	0.3	73,776,101	
1.2 Residential Mortgage-Backed Securities	5,283,853	2,941,891	5,320,534	7,438,257	469,027	21,453,562	0.1	27,891,300	0.1	21,453,562	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	12,980,264	68,167,035	6,175,080	7,438,257	469,027	95,229,663	0.4	108,723,862	0.4	95,229,663	
2. All Other Governments											
2.1 Issuer Obligations		9,411,731	54,137,175	10,051,441		73,600,347	0.3	88,920,451	0.4	53,600,347	20,000,000
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals		9,411,731	54,137,175	10,051,441		73,600,347	0.3	88,920,451	0.4	53,600,347	20,000,000
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		10,200,718	79,029,743	25,508,023	91,032,640	205,771,124	0.8	170,394,642	0.7	205,771,124	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		10,200,718	79,029,743	25,508,023	91,032,640	205,771,124	0.8	170,394,642	0.7	205,771,124	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		3,500,000	58,174,690	98,951,702	62,765,863	223,392,255	0.8	224,595,303	0.9	223,392,255	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		3,500,000	58,174,690	98,951,702	62,765,863	223,392,255	0.8	224,595,303	0.9	223,392,255	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	122,943,289	183,209,826	206,290,273	305,076,149	589,441,059	1,406,960,596	5.2	1,401,986,039	5.5	1,389,460,597	17,499,999
5.2 Residential Mortgage-Backed Securities	265,262,467	776,010,480	433,942,150	333,494,324	184,045,301	1,992,754,722	7.4	1,949,504,767	7.7	1,992,754,722	
5.3 Commercial Mortgage-Backed Securities	8,147	39,043	67,315	147,254		261,759	0.0	269,754	0.0	261,759	
5.4 Other Loan-Backed and Structured Securities			30,397,463	36,864,017	13,718,528	80,980,008	0.3	83,485,388	0.3	80,980,008	
5.5 Totals	388,213,903	959,259,349	670,697,201	675,581,744	787,204,888	3,480,957,085	13.0	3,435,245,948	13.5	3,463,457,086	17,499,999
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	677,554,729	5,757,977,786	6,735,904,059	1,437,806,285	3,324,280,216	17,933,523,075	66.7	16,681,074,438	65.7	12,804,499,954	5,129,023,121
6.2 Residential Mortgage-Backed Securities	291,589,440	548,061,702	287,596,934	208,798,758	9,733,920	1,345,780,754	5.0	1,609,971,169	6.3	1,303,057,241	42,723,513
6.3 Commercial Mortgage-Backed Securities	244,368,635	550,963,582	441,346,318	28,436,837		1,265,115,372	4.7	1,277,098,218	5.0	810,649,174	454,466,198
6.4 Other Loan-Backed and Structured Securities	253,532,149	712,216,390	671,772,692	375,973,534	22,716,484	2,036,211,249	7.6	1,572,989,655	6.2	251,498,153	1,784,713,096
6.5 Totals	1,467,044,953	7,569,219,460	8,136,620,003	2,051,015,414	3,356,730,620	22,580,630,450	84.0	21,141,133,480	83.3	15,169,704,522	7,410,925,928
7. Hybrid Securities											
7.1 Issuer Obligations					41,792,208	41,792,208	0.2	41,789,133	0.2	5,324,000	36,468,208
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities	45,785,000	20,523,134	27,536,093	15,211,202	41,380,339	150,435,768	0.6	147,830,281	0.6	37,015,473	113,420,295
7.5 Totals	45,785,000	20,523,134	27,536,093	15,211,202	83,172,547	192,227,976	0.7	189,619,414	0.7	42,339,473	149,888,503
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	3,571,428	14,285,714				17,857,142	0.1	17,857,142	0.1	17,857,142	
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals	3,571,428	14,285,714				17,857,142	0.1	17,857,142	0.1	17,857,142	

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	811,765,857	6,043,810,919	7,134,390,486	1,877,393,600	4,109,311,986	19,976,672,848	74.3	XXX	XXX	14,773,681,520	5,202,991,328
9.2 Residential Mortgage-Backed Securities	562,135,760	1,327,014,073	726,859,618	549,731,339	194,248,248	3,359,989,038	12.5	XXX	XXX	3,317,265,525	42,723,513
9.3 Commercial Mortgage-Backed Securities	244,376,782	551,002,625	441,413,633	28,584,091		1,265,377,131	4.7	XXX	XXX	810,910,933	454,466,198
9.4 Other Loan-Backed and Structured Securities	299,317,149	732,739,524	729,706,248	428,048,753	77,815,351	2,267,627,025	8.4	XXX	XXX	369,493,634	1,898,133,391
9.5 Totals	1,917,595,548	8,654,567,141	9,032,369,985	2,883,757,783	4,381,375,585	26,869,666,042	100.0	XXX	XXX	19,271,351,612	7,598,314,430
9.6 Line 9.5 as a % of Col. 6	7.1	32.2	33.6	10.7	16.3	100.0	XXX	XXX	XXX	71.7	28.3
10. Total Bonds Prior Year											
10.1 Issuer Obligations	873,705,879	4,807,079,160	7,875,071,748	1,683,997,235	3,467,595,688	XXX	XXX	18,707,449,710	73.7	13,703,529,282	5,003,920,428
10.2 Residential Mortgage-Backed Securities	613,803,515	1,358,436,779	772,768,449	687,174,998	155,183,495	XXX	XXX	3,587,367,236	14.1	3,543,769,140	43,598,096
10.3 Commercial Mortgage-Backed Securities	110,588,097	686,730,152	425,783,415	54,266,308		XXX	XXX	1,277,367,972	5.0	851,032,378	426,335,594
10.4 Other Loan-Backed and Structured Securities	268,780,250	605,173,106	528,202,940	319,873,625	82,275,403	XXX	XXX	1,804,305,324	7.1	324,160,297	1,480,145,027
10.5 Totals	1,866,877,741	7,457,419,197	9,601,826,552	2,745,312,166	3,705,054,586	XXX	XXX	25,376,490,242	100.0	18,422,491,097	6,953,999,145
10.6 Line 10.5 as a % of Col. 8	7.4	29.4	37.8	10.8	14.6	XXX	XXX	100.0	XXX	72.6	27.4
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	495,978,718	4,375,654,179	4,707,771,241	1,307,042,113	3,887,235,268	14,773,681,519	55.0	13,703,529,282	54.0	14,773,681,519	XXX
11.2 Residential Mortgage-Backed Securities	550,142,832	1,313,706,560	717,943,303	543,430,283	192,042,547	3,317,265,525	12.3	3,543,769,140	14.0	3,317,265,525	XXX
11.3 Commercial Mortgage-Backed Securities	231,464,732	459,095,319	112,194,000	8,156,882		810,910,933	3.0	851,032,378	3.4	810,910,933	XXX
11.4 Other Loan-Backed and Structured Securities	44,273,275	116,776,116	89,027,042	73,670,835	45,746,367	369,493,635	1.4	324,160,297	1.3	369,493,635	XXX
11.5 Totals	1,321,859,557	6,265,232,174	5,626,935,586	1,932,300,113	4,125,024,182	19,271,351,612	71.7	18,422,491,097	72.6	19,271,351,612	XXX
11.6 Line 11.5 as a % of Col. 6	6.9	32.5	29.2	10.0	21.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	4.9	23.3	20.9	7.2	15.4	71.7	XXX	XXX	XXX	71.7	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	315,787,139	1,668,156,740	2,426,619,245	570,351,487	222,076,718	5,202,991,329	19.4	5,003,920,428	19.7	XXX	5,202,991,329
12.2 Residential Mortgage-Backed Securities	11,992,928	13,307,513	8,916,315	6,301,056	2,205,701	42,723,513	0.2	43,598,096	0.2	XXX	42,723,513
12.3 Commercial Mortgage-Backed Securities	12,912,050	91,907,306	329,219,633	20,427,209		454,466,198	1.7	426,335,594	1.7	XXX	454,466,198
12.4 Other Loan-Backed and Structured Securities	255,043,874	615,963,408	640,679,206	354,377,918	32,068,984	1,898,133,390	7.1	1,480,145,027	5.8	XXX	1,898,133,390
12.5 Totals	595,735,991	2,389,334,967	3,405,434,399	951,457,670	256,351,403	7,598,314,430	28.3	6,953,999,145	27.4	XXX	7,598,314,430
12.6 Line 12.5 as a % of Col. 6	7.8	31.4	44.8	12.5	3.4	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	2.2	8.9	12.7	3.5	1.0	28.3	XXX	XXX	XXX	XXX	28.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	229,009,137	29,500,000		199,509,137	
2. Cost of short-term investments acquired	16,634,866,117	14,400,000		16,620,466,117	
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	16,389,560,914	43,900,000		16,345,660,914	
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)	474,314,340			474,314,340	
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	474,314,340			474,314,340	

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			(32,438,845)
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	34,697,612		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	1,650,034		36,347,646
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	225,272,275		
	3.2 Section 2, Column 19	229,944,356		455,216,630
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(475,048,230)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			(343,596,758)
6.	Amortization:			
	6.1 Section 1, Column 19			
	6.2 Section 2, Column 21			
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	42,135,332		
	8.2 Section 2, Column 20			42,135,332
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			369,809,292
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			369,809,292

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)				65,551,050
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year	(371,875)	371,875		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	7,019,317			
	3.14 Section 1, Column 18, prior year	(34,427,432)	41,446,749	41,818,624	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year	(371,875)	371,875		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	7,019,317			
	3.24 Section 1, Column 19, prior year	(34,427,432)	41,446,749	41,818,624	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			(167,128,094)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			(326,385)	
	4.22 Amount recognized (Section 2, Column 16)	(166,801,708)		(167,128,094)	
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)				107,800,500
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				107,800,500

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	369,809,292	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	107,800,500	
3.	Total (Line 1 plus Line 2)		477,609,792
4.	Part D, Section 1, Column 5	3,132,888,112	
5.	Part D, Section 1, Column 6	(2,655,278,320)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	364,041,101	
8.	Part B, Section 1, Column 13	22,826,651	
9.	Total (Line 7 plus Line 8)		386,867,753
10.	Part D, Section 1, Column 8	3,132,361,780	
11.	Part D, Section 1, Column 9	(2,660,520,178)	
12	Total (Line 9 minus Line 10 minus Line 11)		(84,973,849)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,191,896,473	
14.	Part B, Section 1, Column 20	107,800,500	
15.	Part D, Section 1, Column 11	1,299,696,973	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year			
2. Cost of cash equivalents acquired	153,520,000	153,520,000	
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	153,520,000	153,520,000	
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)			

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
Franklin Mills Retail Building		Philadelphia	PA	04/28/2003	08/29/2008											187,897
0499999. Properties held for the production of income																187,897
0699999 - Totals																187,897

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1000008		VANCOUVER	WA		04/24/2000	8.090	108,958						3,900,000	08/20/1999
00-1000030		PITTSBURGH	PA		11/16/1999	7.630	4,059,752						18,860,000	09/24/1999
00-1000031		PITTSBURGH	PA		11/16/1999	7.930	1,419,337						18,860,000	09/24/1999
00-1000032		PITTSBURGH	PA		09/20/1999	8.310	3,187,397						6,320,000	08/09/1999
00-1000038		VISTA	CA		08/31/2000	8.640	2,852,513						10,150,685	03/24/2006
00-1000171		CANTON	OH		08/15/2000	8.470	1,399,126						5,970,000	03/16/2000
00-1000178		PITTSBURGH	PA		04/25/2001	8.550	297,706						4,830,000	01/09/2001
00-1000188		KEASBY	NJ		04/17/2000	8.250	3,563,404						10,071,579	01/01/2001
00-1000194		KENT	WA		05/11/2000	8.300	124,308						3,200,000	07/16/2002
00-1000198		LENEXA	KS		06/29/2000	8.140	81,894						8,700,000	05/26/2000
00-1000232		BONITA SPRINGS	FL		06/23/2000	7.000	4,205,348						6,800,000	07/24/2012
00-1000541		COLUMBUS	OH		04/30/2001	7.560	3,299,955						8,467,323	04/03/2001
00-1000593		KENILWORTH	NJ		08/08/2001	7.960	5,056,510						13,650,000	07/13/2001
00-1000665		EDISON	NJ		07/06/2001	7.750	6,907,135						16,910,000	06/20/2001
00-1000696		FT. LAUDERDALE	FL		05/08/2002	7.450	10,034,426						18,236,522	04/10/2002
00-1000701		VILLANOVA	PA		12/17/2001	7.350	3,593,420						8,682,375	11/05/2001
00-1000714		CLOSTER	NJ		11/08/2001	7.740	1,791,176						4,577,911	09/14/2001
00-1000735		NEW CASTLE	IN		07/18/2002	7.830	1,809,551						4,270,000	12/11/2001
00-1000774		FLINT	MI		12/20/2001	6.900	5,277,905						16,042,105	11/21/2001
00-1000788		FT. PIERCE	FL		11/20/2001	7.120	952,677						2,880,000	10/25/2001
00-1000818		VANDERGRIFT	PA		02/22/2002	7.400	4,564,969						10,630,000	12/20/2001
00-1000819		BARBERTON	OH		12/21/2001	7.400	2,464,172						6,230,000	12/20/2001
00-1000820		PITTSBURGH	PA		12/21/2001	7.400	1,134,469						2,730,000	12/20/2001
00-1000821		LOWER BURRELL	PA		12/21/2001	7.400	1,276,937						3,270,000	12/20/2001
00-1000822		CANAL FULTON	OH		12/21/2001	7.400	701,789						1,690,000	12/20/2001
00-1000848		NEW ALBANY	OH		02/07/2002	7.300	2,673,732						6,670,000	01/15/2002
00-1000858		BROOK PARK	OH		04/09/2002	7.680	2,753,981						9,500,000	02/15/2002
00-1000867		SALT LAKE CITY	UT		03/01/2002	7.400	2,040,809						4,770,000	01/25/2002
00-1000875		SCOTTSDALE	AZ		09/18/2002	8.080	1,461,583						3,186,441	06/17/2002
00-1000914		CINCINNATI	OH		07/01/2002	4.500	1,546,892						4,710,000	04/12/2002
00-1000926		MARIETTA	GA		12/23/2002	6.550	2,499,116						4,671,154	12/13/2002
00-1000929		CRANBERRY	PA		06/11/2002	7.570	19,800,285						34,310,000	05/06/2002
00-1000932		HARRISON TOWNSHIP	MI		05/29/2002	7.100	6,027,417						11,217,143	04/05/2002
00-1000949		STOW	OH		05/30/2002	7.620	2,224,023						5,009,163	05/06/2002
00-1000958		HOUSTON	TX		06/18/2002	7.580	1,843,363						3,290,000	04/22/2002
00-1000964		COLUMBUS	OH		10/03/2002	7.850	1,911,975						4,200,000	07/11/2002
00-1001017		STARKVILLE	MS		07/03/2002	7.630	1,359,461						2,670,000	06/21/2002
00-1001038		ITHACA	NY		10/01/2002	6.780	5,313,857						11,176,174	08/01/2007
00-1001042		RAVENNA	OH		06/27/2002	7.460	5,067,680						11,480,000	06/20/2002
00-1001049		WAYNE	PA		10/24/2002	6.760	308,615						1,817,619	09/11/2002
00-1001063		CCEOLA TOWNSHIP	MI		03/14/2003	6.840	672,387						1,293,103	09/17/2002
00-1001090		MASON	OH		12/20/2002	5.960	7,917,848						12,497,959	11/07/2002
00-1001135		MADISON	WI		12/20/2002	6.320	2,723,493						6,440,000	05/02/2002
00-1001165		CHESTERFIELD	VA		11/20/2002	5.690	8,070,448						26,300,000	11/05/2002
00-1001201		NORTH BRUNSWICK	NJ		05/29/2003	5.550	4,916,914						10,500,000	04/07/2003
00-1001203		NILES	IL		12/30/2002	5.890	4,542,238						7,673,636	12/19/2002
00-1001215		EDISON	NJ		12/17/2002	5.500	10,216,080						33,470,000	10/22/2002
00-1001227		HOUSTON	TX		11/20/2002	6.590	375,854						3,145,000	11/02/2002
00-1001229		HOUSTON	TX		11/20/2002	6.550	263,955						3,285,000	11/02/2002
00-1001231		HOUSTON	TX		11/20/2002	6.630	491,003						4,870,000	11/02/2002
00-1001233		HOUSTON	TX		11/20/2002	6.470	131,146						1,490,000	11/02/2002
00-1001237		DALLAS	TX		11/20/2002	6.940	7,088,697						17,743,066	11/18/2002
00-1001244		PITTSBURGH	PA		02/08/2005	6.780	16,685,188						31,000,000	03/21/2003
00-1001260		FINDLAY TOWNSHIP	PA		03/05/2003	6.690	788,247						3,220,930	02/17/2003
00-1001279		PITTSBURGH	PA		12/23/2003	6.300	5,282,875						11,040,000	03/18/2003
00-1001283		GARLAND	TX		03/03/2003	5.810	2,121,148						7,100,000	02/21/2003
00-1001308		CHICAGO	IL		07/22/2003	5.660	9,721,261						22,800,000	03/31/2003
00-1001310		SOLON	OH		04/28/2003	5.390	2,425,326						11,456,000	03/24/2003
00-1001319		RANCHO CUCAMONGA	CA		05/15/2003	3.950	2,350,024						6,040,000	04/09/2003
00-1001324		ST PETE/PINELLAS PK	FL		09/08/2003	5.750	1,197,309						4,970,000	06/16/2003
00-1001327		MIDDLEBURG HEIGHTS	OH		06/02/2003	5.470	74,300						130,400	04/14/2003

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1001333		MYRTLE BEACH	SC		06/02/2003	5.530	3,499,720						8,075,000	03/12/2003
00-1002001		WESTMONT	NJ		12/05/2002	4.880	245,238						11,070,000	10/22/2002
00-1002014		KNOXVILLE	TN		07/28/2003	5.650	2,372,145						5,240,000	07/15/2003
00-1002028		MADISON	WI		11/25/2003	6.360	3,868,661						10,230,000	04/07/2003
00-1002030		LA PALMA	CA		04/28/2003	5.780	9,701,662						17,440,000	04/24/2003
00-1100009		DAVIE	FL		11/06/2003	5.290	367,078						7,200,000	05/02/2003
00-1100012		PITTSBURGH	PA		05/13/2003	5.100	4,045,507						21,200,000	05/12/2003
00-1100016		CONYERS	GA		06/04/2003	5.570	1,984,748						9,071,429	04/15/2003
00-1100029		CHICAGO	IL		08/04/2003	5.300	1,126,541						6,250,000	06/24/2003
00-1100030		CHICAGO	IL		08/04/2003	5.300	1,094,354						5,490,000	06/24/2003
00-1100036		MOORESVILLE	NC		08/05/2003	5.280	2,835,184						12,765,000	06/24/2003
00-1100046		GLEN CARBON	IL		01/05/2004	5.800	2,517,075						5,225,000	12/11/2003
00-1100047		CRESTWOOD	MO		11/14/2003	6.170	5,536,896						9,560,000	09/17/2003
00-1100052		PITTSBURGH	PA		06/09/2003	5.070	200,124						317,200	06/03/2003
00-1100058		MARYSVILLE	WA		07/16/2003	5.300	862,442		30,291				6,880,000	07/14/2003
00-1100067		JOHNSON CITY	TN		10/31/2003	5.590	2,214,932						4,770,000	10/22/2003
00-1100068		BELLEVUE	TN		10/31/2003	5.590	2,710,378						6,065,000	08/23/2003
00-1100080		GREENDALE	WI		09/02/2003	4.600	1,016,801						4,290,000	08/15/2003
00-1100109		MILFORD	OH		09/23/2003	5.350	987,758						3,770,588	08/01/2003
00-1100122		ROCKVILLE	MD		10/01/2003	5.970	4,928,519						8,520,000	09/25/2003
00-1100123		ROCKVILLE	MD		10/01/2003	5.970	4,928,519						8,690,000	09/25/2003
00-1100131		CONCORD	NH		09/30/2003	5.760	671,156						10,740,000	09/25/2003
00-1100141		GRAND RAPIDS	MI		10/30/2003	6.470	720,253						2,687,500	09/30/2003
00-1100154		MARS	PA		10/22/2003	6.000	4,588,470						10,940,000	10/09/2003
00-1100155		CLAY	NY		06/07/2004	5.750	7,117,698						12,018,113	04/27/2004
00-1100163		RESTON	VA		10/27/2003	6.070	4,159,426						9,390,000	10/15/2003
00-1100173		ALBUQUERQUE	NM		08/31/2004	6.930	2,333,409						5,090,000	07/20/2004
00-1100174		SIOUX FALLS	SD		11/12/2003	6.050	2,331,861						4,880,000	10/09/2003
00-1100195		HOUSTON	TX		11/21/2003	6.480	1,749,888						3,060,000	11/12/2003
00-1100196		HOUSTON	TX		11/21/2003	6.480	1,787,040						3,010,000	11/12/2003
00-1100197		HOUSTON	TX		11/21/2003	6.480	2,258,879						3,940,000	11/12/2003
00-1100202		LYSANDER	NY		12/10/2003	5.520	2,041,673						7,632,078	11/25/2003
00-1100223		PITTSBURGH	PA		10/30/2003	6.500	3,021,233						6,270,000	10/23/2003
00-1100233		ITHACA	NY		12/10/2003	6.630	561,671						37,660,000	08/01/2007
00-1100240		MARGATE	FL		03/03/2004	6.010	10,716,159						17,040,000	12/22/2003
00-1100247		CLEARFIELD	UT		12/04/2003	5.950	1,919,127						4,020,000	11/17/2003
00-1100265		ALTAMONTE SPRINGS	FL		12/18/2003	6.130	2,245,520						6,009,231	12/18/2003
00-1100272		WILSONVILLE	OR		05/21/2004	6.490	1,898,367						3,820,000	02/26/2004
00-1100296		CINCINNATI	OH		01/21/2004	5.960	3,020,514						8,030,000	01/19/2004
00-1100302		GARDEN GROVE	CA		05/02/2005	6.380	6,945,544		145,675				14,580,000	12/20/2003
00-1100306		BURBANK	CA		08/10/2004	6.070	3,667,480						12,740,000	01/12/2004
00-1100339		PORTLAND	OR		03/22/2004	5.830	2,468,387						4,480,000	03/08/2004
00-1100346		FARRAGUT	TN		05/04/2004	5.650	1,827,494						3,760,000	04/29/2004
00-1100347		VISALIA	CA		07/14/2004	5.320	799,379						3,145,000	05/24/2004
00-1100365		WENATCHEE	WA		08/09/2004	5.950	2,023,334						4,340,000	05/14/2004
00-1100369		HIGHWOOD	IL		05/17/2004	5.710	3,036,155						5,020,000	04/15/2004
00-1100371		ANDERSON	SC		12/21/2004	5.950	2,294,880						3,750,000	05/12/2004
00-1100373		RANCHO CUCAMONGA	CA		12/30/2004	6.120	3,585,731						6,900,000	04/06/2004
00-1100375		ALGONQUIN	IL		09/15/2004	5.340	1,828,384						6,895,385	06/12/2004
00-1100378		GLENDALE	WI		04/28/2005	6.250	9,693,207						17,280,000	05/07/2004
00-1100394		FT. WAYNE	IN		05/14/2004	5.230	2,072,488						4,000,000	04/27/2004
00-1100403		BAKERSFIELD	CA		05/20/2004	4.900	133,998						375,000	03/24/2004
00-1100404		SAN DIEGO	CA		05/26/2004	5.050	11,209,447						21,680,000	03/24/2004
00-1100406		EDISON	NJ		05/18/2004	5.250	3,924,966						8,128,095	04/08/2004
00-1100407		BURBANK	CA		08/10/2004	6.000	3,515,673						10,260,000	05/07/2004
00-1100408		LIBERTY	MO		06/01/2004	4.650	440,935						3,790,000	04/29/2004
00-1100414		BOURNE	MA		05/05/2004	5.540	3,276,718						6,630,000	04/26/2004
00-1100417		GRAND BLANC	MI		04/29/2004	4.340	274,208						411,200	04/14/2004
00-1100420		ORMOND BEACH	FL		06/15/2004	5.250	2,127,718						4,930,000	04/20/2004
00-1100421		PORT ORANGE	FL		09/16/2004	5.750	937,124						8,042,143	04/09/2013
00-1100440		TEANECK	NJ		05/04/2005	5.400	4,994,912						8,620,000	06/11/2004

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100456		ATLANTA	GA		07/26/2005	6.740	7,063,506		138,932				11,250,000	07/01/2004
00-1100458		LINCOLNTON	NC		07/20/2004	6.480	4,963,465						9,254,157	07/01/2004
00-1100464		GAINESVILLE	FL		05/26/2004	4.780	6,085,947						11,220,000	05/24/2004
00-1100475		ITHACA	NY		06/25/2004	7.260	2,820,458						37,660,000	08/01/2007
00-1100479		OXNARD	CA		02/18/2005	5.650	2,899,922						5,160,000	11/19/2004
00-1100485		CAPE CORAL	FL		12/22/2004	5.000	268,752						531,600	11/22/2004
00-1100487		HILLIARD	OH		01/06/2005	6.600	634,591						2,020,000	06/14/2004
00-1100497		KENT	WA		08/23/2004	6.290	1,739,818						5,235,146	08/20/2004
00-1100499		CINCINNATI	OH		07/01/2005	5.490	197,681						818,000	09/02/2014
00-1100501		SAN DIEGO	CA		07/22/2004	3.700	8,905,251						15,290,000	07/08/2004
00-1100519		MILWAUKEE	WI		04/20/2006	7.260	2,845,324						7,350,000	08/05/2004
00-1100533		DAVENPORT	IA		10/01/2004	6.190	1,602,098						5,400,000	07/07/2004
00-1100581		CHARLOTTE	NC		05/11/2005	6.000	7,752,450						15,780,000	09/22/2004
00-1100597		MENTOR	OH		11/18/2004	5.550	3,047,992						6,103,784	10/14/2004
00-1100598		FARMERS BRANCH	TX		12/16/2004	6.370	1,219,134						3,410,000	11/04/2004
00-1100599		FARMERS BRANCH	TX		12/16/2004	6.370	2,484,564						5,420,000	11/04/2004
00-1100601		DALLAS	TX		12/16/2004	6.370	1,951,356						5,600,000	11/04/2004
00-1100602		HOUSTON	TX		12/16/2004	6.370	1,950,614						4,940,000	11/04/2004
00-1100603		HOUSTON	TX		12/16/2004	6.370	1,271,602						3,680,000	11/04/2004
00-1100640		MANHATTAN	KS		11/03/2004	6.020	1,465,896						3,040,000	10/22/2004
00-1100644		WANAQUE	NJ		12/21/2004	5.540	2,500,000						6,120,000	10/18/2004
00-1100649		KNOXVILLE	TN		11/04/2004	5.970	3,382,814						5,600,000	10/19/2004
00-1100660		MIAMI	FL		04/13/2005	5.510	386,976		9,313				711,000	02/04/2005
00-1100677		LAS VEGAS	NV		02/18/2005	5.890	4,612,595						8,070,000	11/18/2004
00-1100682		MENLO PARK	CA		07/10/2006	5.730	12,931,094		(19,073)				51,998,644	11/10/2004
00-1100686		CHARLOTTE	NC		12/15/2004	5.670	1,472,341						2,980,000	12/08/2004
00-1100691		CINCINNATI	OH		01/04/2005	5.290	197,627						818,000	09/02/2014
00-1100692		SALT LAKE CITY	UT		01/10/2005	5.530	6,424,256						14,350,000	11/12/2004
00-1100697		CLEARFIELD	UT		01/28/2005	5.980	2,447,503						4,990,000	01/17/2005
00-1100698		ALGONQUIN	IL		03/02/2005	5.620	7,138,473						12,010,000	12/07/2004
00-1100717		FARMERS BRANCH	TX		12/16/2004	6.370	717,600						3,410,000	11/04/2004
00-1100718		FARMERS BRANCH	TX		12/16/2004	6.370	711,048						5,420,000	11/04/2004
00-1100720		HOUSTON	TX		12/16/2004	6.370	799,549						4,940,000	11/04/2004
00-1100721		DALLAS	TX		12/16/2004	6.370	1,321,725						5,600,000	11/04/2004
00-1100722		HOUSTON	TX		12/16/2004	6.370	1,002,123						3,680,000	11/04/2004
00-1100723		WAUSAU	WI		03/28/2006	6.590	1,839,284						7,396,000	02/05/2005
00-1100724		CAYCE	SC		05/10/2005	5.540	5,250,000						10,365,000	12/10/2004
00-1100729		PHOENIX	AZ		03/30/2005	5.700	4,035,655						10,157,642	01/14/2005
00-1100738		CHULA VISTA	CA		01/28/2005	5.780	1,267,408						4,930,000	12/27/2004
00-1100756		LAKE OSWEGO	OR		11/08/2006	6.170	4,425,478						9,000,000	12/20/2005
00-1100765		CHICAGO	IL		05/19/2005	5.770	1,514,066						22,800,000	03/31/2003
00-1100768		FRISCO	TX		06/02/2005	5.780	5,743,196						8,647,570	04/28/2005
00-1100773		SIMI VALLEY	CA		08/31/2005	5.580	5,667,642						24,140,000	03/19/2005
00-1100775		CONYERS	GA		04/04/2005	5.340	3,197,382						7,200,000	03/17/2005
00-1100778		CLEAR LAKE	TX		03/16/2005	5.260	11,132,239						17,882,353	03/14/2005
00-1100781		BROOKLYN PARK	MN		04/18/2005	5.630	5,156,796						8,280,000	03/17/2005
00-1100787		SCHAUMBURG	IL		03/22/2006	5.510	4,204,398						13,110,000	03/24/2005
00-1100794		SARASOTA	FL		04/21/2005	5.620	342,408						494,400	04/13/2005
00-1100796		TAMPA	FL		02/14/2006	5.280	1,618,300						5,720,000	04/28/2005
00-1100806		RENO	NV		03/15/2005	5.420	7,983,381						16,270,000	03/02/2005
00-1100807		ELLENWOOD	GA		06/24/2005	5.910	4,910,869						7,900,000	04/25/2005
00-1100810		ST. CLAIR SHORES	MI		05/05/2005	5.730	1,937,983						6,518,519	07/20/2007
00-1100813		RANCHO CUCAMONGA	CA		05/09/2005	5.570	1,916,258						3,335,714	03/23/2005
00-1100820		LEXINGTON	KY		05/12/2005	5.650	19,686,586						28,698,085	05/09/2005
00-1100822		LAS VEGAS	NV		06/07/2005	5.730	12,323,789						23,010,000	04/13/2005
00-1100824		OMAHA	NE		05/12/2005	6.050	15,667,909						22,632,632	05/12/2005
00-1100826		DUQUESNE	PA		06/03/2005	5.620	2,157,534						14,000,000	05/19/2006
00-1100828		VARIOUS CITIES	TN		07/08/2005	6.020	6,076,318						13,312,741	05/26/2005
00-1100829		COLUMBUS	OH	S	09/30/2005	5.470	18,599,354		(57,039)				27,785,185	08/08/2003
00-1100830		NORTHVILLE	MI		05/23/2005	5.150	16,047,713		(93,153)				24,754,286	05/05/2005
00-1100844		ORLAND PARK	IL		07/22/2005	5.140	985,294						2,756,667	05/17/2005

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1100847		COSTA MESA	CA		06/01/2005	5.520	1,670,412						3,080,000	04/16/2005
00-1100851		PINEVILLE	NC		06/08/2005	5.730	605,656						2,980,000	05/26/2005
00-1100853		PALO ALTO	CA		10/03/2005	5.470	4,225,216						9,140,000	06/03/2005
00-1100856		NAPLES	FL		06/30/2005	5.450	17,685,346						36,990,001	06/09/2005
00-1100857		COLORADO SPRINGS	CO		06/15/2005	5.680	1,694,630						6,485,714	05/26/2005
00-1100858		SANTA ROSA	CA		06/21/2005	5.100	9,300,329		319				18,510,000	05/24/2005
00-1100859		ROCKVILLE	MD		07/13/2005	5.420	5,472,959						10,150,000	07/12/2005
00-1100861		BRADENTON	FL		12/28/2005	5.690	4,803,155						13,209,908	10/07/2005
00-1100865		ANN ARBOR	MI		07/20/2005	5.270	11,549,608		(58,725)				36,151,428	07/07/2005
00-1100867		CARSON	CA		07/27/2005	5.290	3,455,140						6,450,000	07/14/2005
00-1100868		REDMOND	WA		09/08/2006	5.876	22,020,809						34,030,000	06/29/2005
00-1100877		FAIRFIELD	NJ		07/06/2005	5.420	9,250,071						16,070,000	05/06/2005
00-1100879		SALT LAKE CITY	UT		10/28/2005	5.330	1,941,376						3,336,364	07/06/2005
00-1100889		REDWOOD CITY	CA		06/21/2005	5.350	21,360,008		(110,514)				32,151,250	05/23/2005
00-1100904		DENVER	CO		08/29/2005	5.150	2,301,478						4,875,000	07/22/2005
00-1100915		NASHVILLE	TN		06/07/2006	5.390	9,433,463						13,805,000	08/18/2005
00-1100916		NASHVILLE	TN		06/20/2006	5.800	4,034,231						6,270,000	09/08/2005
00-1100917		W. BABYLON	NY		02/05/2008	6.830	4,339,826						12,700,000	10/24/2007
00-1100918		IONIA	MI		08/16/2005	5.470	2,323,771						3,750,000	07/14/2005
00-1100920		BEAVERTON	OR		08/09/2005	5.110	5,746,651						9,510,000	08/05/2005
00-1100921		ROCKY RIVER	OH		07/29/2005	5.810	2,265,477						5,880,000	06/21/2005
00-1100923		NAPLES	FL		07/29/2005	5.870	1,106,287						2,990,000	07/14/2005
00-1100924		AUSTIN	TX		07/19/2005	4.970	9,812,074						13,240,000	07/15/2005
00-1100925		PLANO	TX		09/15/2005	5.160	13,551,795						21,877,333	08/30/2005
00-1100926		ASHWAUBENON	WI		10/14/2005	5.060	2,965,730						5,740,000	09/02/2005
00-1100927		ANN ARBOR	MI		08/09/2005	4.980	3,321,625						7,491,892	07/07/2005
00-1100928		TAMPA	FL		09/01/2005	5.276	7,301,553						19,360,000	08/19/2005
00-1100929		LONG BEACH	CA		08/30/2005	5.610	1,944,486						3,230,000	08/23/2005
00-1100933		INDIANAPOLIS	IN		11/10/2005	5.330	2,367,328						5,670,000	08/12/2005
00-1100943		DURHAM	NC		09/15/2005	5.030	480,000						774,000	09/06/2005
00-1100947		ELDERSBURG	MD		08/31/2005	5.290	2,311,286						3,845,833	08/15/2005
00-1100952		KANSAS CITY	KS		08/18/2005	5.080	2,296,543						4,270,051	07/13/2005
00-1100955		SAVANNAH	GA		08/18/2005	6.850	214,703		4,138				442,593	08/18/2005
00-1100956		BRIDGEPORT	NJ		09/16/2005	5.150	4,527,500						7,074,761	08/04/2005
00-1100957		BRIEDGEPORT	NJ		09/16/2005	5.150	4,875,000						7,757,455	08/04/2005
00-1100958		JANESVILLE	WI		11/01/2005	5.440	1,350,092						4,346,667	08/27/2005
00-1100962		SAN FRANCISCO	CA		09/15/2005	5.200	1,541,905						7,076,471	06/03/2005
00-1100965		DALLAS	TX		08/31/2005	5.180	12,613,951						21,024,631	08/19/2005
00-1100975		VANCOUVER	WA		05/12/2006	5.620	17,209,895						25,020,000	11/03/2005
00-1100978		SANTA CLARA	CA		02/02/2006	5.520	307,164						450,600	08/13/2005
00-1100981		CAROL STREAM	IL		10/11/2005	5.380	1,030,443						2,190,000	08/17/2005
00-1100982		VISTA	CA		09/30/2005	5.290	3,517,223						7,900,000	09/21/2005
00-1100983		WAUKEGAN	IL		10/26/2005	5.490	1,487,541						2,810,000	10/20/2005
00-1100989		BRIDGETON	MO		10/13/2005	5.560	881,016						1,630,000	08/17/2005
00-1100990		ROCKVILLE	MD		05/10/2006	5.400	4,377,368						11,680,000	12/27/2005
00-1100991		ROCKVILLE	MD		05/31/2006	5.320	3,176,596						8,390,000	12/27/2005
00-1100992		SOUTHGATE	MI		10/14/2005	5.420	3,929,133						5,650,000	10/11/2005
00-1100996		BRIDGEPORT	NJ		09/16/2005	5.270	4,800,000						9,381,818	08/12/2005
00-1100997		CHEEKTOWAGA	NY		11/17/2005	5.690	5,312,328						10,383,631	11/01/2005
00-1100998		OXNARD	CA		10/11/2005	5.400	855,963						2,265,000	09/15/2005
00-1100999		SOUTH JORDAN	UT		11/07/2005	5.450	4,074,210						7,920,000	09/13/2005
00-1101000		BRIDGEVIEW	IL		09/22/2005	5.490	1,321,966						2,160,000	08/18/2005
00-1101001		PHOENIX	AZ		10/04/2005	5.480	4,166,491						10,000,000	09/07/2005
00-1101003		JACKSONVILLE	FL		10/12/2005	5.590	4,463,657						8,230,000	09/09/2005
00-1101004		REDLANDS	CA		10/18/2005	5.430	2,553,759						6,737,746	09/02/2005
00-1101007		TAMPA	FL		12/08/2005	5.640	2,060,892						5,200,000	10/31/2005
00-1101018		PROVO	UT		08/23/2006	5.800	2,230,431						5,700,000	04/15/2006
00-1101023		MORRISVILLE	NC		12/08/2005	5.410	10,097,909						15,000,000	11/17/2005
00-1101025		MANHATTAN	KS		12/08/2005	5.700	3,785,407						7,150,000	10/17/2005
00-1101026		ALPHARETTA	GA		10/19/2005	5.100	8,500,000						10,723,600	10/05/2005
00-1101027		KING OF PRUSSIA	PA		11/18/2005	5.140	21,681,701		(44,742)				34,446,315	09/29/2005

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101028		ARLINGTON	VA		11/14/2005	5.050	25,522,572		(28,204)				40,179,130	11/11/2005
00-1101030		PHOENIX	AZ		04/20/2006	5.600	2,201,935						6,125,000	03/01/2006
00-1101031		PLANO	TX		12/01/2005	5.170	5,583,545						20,670,000	11/16/2005
00-1101033		RALEIGH	NC		01/13/2006	6.860	23,330,387						124,450,000	01/09/2006
00-1101035		FOOTHILL RANCH	CA		03/30/2006	5.590	7,707,842						12,530,000	02/17/2006
00-1101037		MIRAMAR	FL		03/22/2007	5.430	1,473,272						3,530,000	12/08/2005
00-1101039		GREENVILLE	SC		01/25/2006	5.120	40,000,000						60,218,182	01/05/2006
00-1101040		RALEIGH	NC		05/25/2006	5.550	26,263,537		(93,095)				35,680,000	12/08/2005
00-1101041		GARDEN CITY	GA		04/28/2006	5.650	4,802,010						10,250,000	10/26/2005
00-1101048		BERKELEY HEIGHTS	NJ		12/01/2005	5.640	2,945,114						6,030,000	11/30/2005
00-1101051		SAN DIEGO	CA		11/15/2005	5.420	2,734,090						4,536,000	10/08/2005
00-1101056		ELLICOTT CITY	MD		12/08/2005	5.550	20,100,000						26,285,000	11/23/2005
00-1101074		RALEIGH	NC		01/13/2006	6.120	26,198,789						124,450,000	01/09/2006
00-1101092		CINCINNATI	OH		12/29/2005	6.000	20,197,353						26,990,000	11/02/2005
00-1101096		MIDDLEBURG HEIGHTS	OH		01/19/2006	5.850	2,880,450						4,580,000	11/18/2005
00-1101100		RENO	NV		06/29/2006	5.640	776,346						1,154,700	12/24/2005
00-1101102		GARDEN GROVE	CA		01/24/2006	5.650	1,900,000						3,770,000	12/06/2005
00-1101129		OAKLAND	CA		03/23/2006	6.020	4,624,236						7,290,000	03/23/2006
00-1101135		WALLKILL	NY		03/10/2006	5.570	6,732,802						10,790,000	02/27/2006
00-1101137		FRANKFORT	IL		04/23/2007	6.290	3,190,614						5,460,000	05/16/2006
00-1101138		INDIAN TRAIL	NC		04/26/2006	5.640	2,900,945						7,730,000	02/16/2006
00-1101145		TUSTIN	CA		04/11/2006	5.610	3,606,469						8,240,000	03/16/2006
00-1101152		CINCINNATI	OH		09/28/2006	6.010	2,408,467						5,675,000	10/01/2006
00-1101156		LAKESIDE	CA		01/03/2007	6.060	9,253,947						14,090,000	04/18/2006
00-1101157		MASPETH	NY		04/21/2006	5.710	1,406,372						4,400,000	03/05/2006
00-1101161		BONITA SPRINGS	FL		04/17/2006	7.000	524,495						6,800,000	07/24/2012
00-1101163		WESTERVILLE	OH	S	05/04/2006	5.790	1,782,362						4,210,000	04/26/2006
00-1101166		MORGANTOWN	WV		05/09/2006	5.840	2,697,640						4,350,000	05/02/2006
00-1101173		VISTA	CA		05/31/2006	7.450	1,330,726						12,350,000	03/24/2006
00-1101179		MADISON	WI		05/18/2006	6.050	2,141,950						7,100,000	04/14/2006
00-1101181		LAKE ST. LOUIS	MO		06/29/2007	6.410	14,399,272						30,220,000	01/19/2007
00-1101185		CHULA VISTA	CA		05/31/2006	5.980	5,415,126						18,780,000	05/26/2006
00-1101197		COLUMBUS	OH		02/06/2007	6.260	7,124,346						11,900,000	11/30/2006
00-1101202		MYRTLE BEACH	SC		06/29/2006	6.250	10,503,567		159,557				17,770,000	06/28/2006
00-1101205		CLEMENTON	NJ		07/18/2006	5.950	315,366						522,000	07/13/2006
00-1101206		FARMINGTON HILLS	MI		06/28/2006	6.180	392,854						812,100	06/20/2006
00-1101211		LAS VEGAS	NV		06/29/2006	6.480	3,282,810						5,630,000	06/22/2006
00-1101213		CARY	NC		06/14/2006	6.110	3,923,727		54,993				7,430,000	06/12/2006
00-1101214		MIAMI	FL		12/07/2006	6.590	11,284,070						18,610,000	09/14/2006
00-1101215		LUMBERTON	NC		08/25/2006	6.730	634,679						4,911,667	07/20/2006
00-1101217		COLORADO SPRINGS	CO		05/31/2006	6.360	12,975,654						17,531,818	05/30/2006
00-1101218		AMHERST	NY		07/05/2006	6.210	4,312,076						8,500,000	05/23/2006
00-1101224		DUQUESNE	PA		01/12/2007	6.310	2,540,563						14,000,000	05/19/2006
00-1101227		MURRIETA	CA		06/15/2007	6.820	13,508,613						19,100,000	06/08/2006
00-1101229		SAN FRANCISCO	CA		07/31/2006	6.010	416,365						591,900	06/20/2006
00-1101230		SAN JUAN CAPISTRANO	CA		08/02/2006	6.400	5,454,415						11,380,000	07/28/2006
00-1101231		CENTREVILLE	VA		11/29/2006	6.150	17,862,502						29,410,000	10/19/2006
00-1101233		CENTREVILLE	VA		02/29/2008	6.380	3,692,454						29,410,000	10/19/2006
00-1101238		BIRMINGHAM	AL		08/11/2006	6.220	11,554,705						16,900,000	07/26/2006
00-1101243		CHANTILLY	VA		09/12/2006	6.440	7,670,000						11,720,000	09/06/2006
00-1101244		CHANTILLY	VA		09/12/2006	6.440	10,485,000						21,410,000	09/06/2006
00-1101248		POWAY	CA		08/30/2006	6.360	1,313,213						6,500,000	08/14/2006
00-1101249		COLUMBUS	OH	S	08/30/2006	6.340	9,010,308						15,000,000	08/21/2006
00-1101254		EL SEGUNDO	CA		08/31/2006	6.370	5,123,244						7,270,000	07/27/2006
00-1101274		CHESAPEAKE	VA		11/01/2006	6.420	6,380,654						13,000,000	08/09/2006
00-1101278		KANSAS CITY	KS		10/05/2006	6.240	4,172,139						7,480,000	09/20/2006
00-1101279		LANCASTER	PA		12/01/2006	5.950	14,956,181						27,800,000	11/06/2006
00-1101280		COATESVILLE	PA		12/01/2006	5.950	3,204,896						5,240,000	11/06/2006
00-1101283		HAUPPAUGE	NY		09/27/2006	6.200	4,566,484						6,510,000	09/06/2006
00-1101287		PALATINE	IL		08/25/2006	5.920	19,987,645						27,915,555	08/23/2006
00-1101293		DAYTON	OH		09/26/2006	6.540	870,146						1,460,000	08/25/2006

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101302		DES PLAINES	IL		11/06/2006	6.070	1,936,715						2,950,000	10/05/2006
00-1101306		CERRITOS	CA		10/12/2006	6.220	5,487,267						12,270,000	08/23/2006
00-1101308		CARLSBAD	CA		01/11/2007	6.020	1,602,421						3,590,000	08/30/2006
00-1101309		BRANCHBURG	NJ		11/07/2006	6.280	3,794,701						5,020,000	09/29/2006
00-1101310		CARY	NC		10/24/2006	5.820	1,500,000						7,430,000	06/12/2006
00-1101317		LIVONIA	MI		12/18/2006	6.240	2,227,270						4,630,000	10/03/2006
00-1101329		CANONSBURG	PA		11/22/2006	6.200	3,895,751						6,300,000	11/15/2006
00-1101331		SAN ANTONIO	TX		10/27/2006	6.360	2,116,376						2,940,000	10/09/2006
00-1101332		CLEARFIELD	UT		10/31/2006	6.100	4,029,812						6,510,000	09/09/2006
00-1101340		RIVERTON	UT		11/17/2006	5.850	1,721,538						3,220,000	10/25/2006
00-1101341		SALT LAKE CITY	UT		12/04/2006	5.830	6,728,780						10,920,000	10/05/2006
00-1101350		AUSTIN	TX		11/15/2006	5.860	7,409,385						11,590,000	11/03/2006
00-1101352		COLORADO SPRINGS	CO		12/01/2006	6.120	4,034,827						5,760,000	11/30/2006
00-1101375		HILLSBORO	OR		02/05/2007	5.380	5,216,871						8,640,000	01/22/2007
00-1101383		AURORA	OH		04/12/2007	5.970	5,502,182						8,600,000	02/20/2007
00-1101387		SANTA FE	NM		01/22/2007	5.600	1,283,467						9,670,000	01/19/2007
00-1101388		LAS VEGAS	NV		01/18/2007	6.190	5,458,661						7,480,000	01/16/2007
00-1101393		JACKSON HEIGHTS	NY		05/17/2007	5.550	117,641						207,000	12/19/2006
00-1101394		BROOKLYN	NY		05/17/2007	5.550	61,622						101,400	12/18/2006
00-1101395		SAN DIEGO	CA		08/31/2007	3.700	4,965,866						15,290,000	07/08/2004
00-1101405		ANNAPOLIS	MD		03/23/2007	5.810	2,484,948						4,910,000	03/01/2007
00-1101414		LAKE ST. LOUIS	MO		12/21/2007	6.470	3,029,175						30,220,000	01/19/2007
00-1101419		AVON	MA		04/27/2007	5.790	811,675						2,140,000	04/25/2007
00-1101427		MILWAUKEE	WI		10/31/2007	6.620	2,896,850						5,820,000	03/23/2007
00-1101439		SANTA MARIA	CA		04/17/2007	6.190	835,548						2,520,000	03/29/2007
00-1101445		SALT LAKE CITY	UT		05/01/2007	5.560	3,107,571						5,030,000	04/16/2007
00-1101447		TAMPA	FL		06/29/2007	5.850	1,673,891						5,220,000	06/21/2007
00-1101448		CLEARFIELD	UT		08/09/2007	6.170	6,009,456						11,170,000	04/08/2007
00-1101449		MORENO VALLEY	CA		05/29/2007	5.820	7,033,569						12,450,000	04/17/2007
00-1101453		CHARLESTON	SC		06/05/2007	5.750	2,717,898						4,030,000	05/18/2007
00-1101456		BURLINGTON	WA		05/14/2007	5.900	3,619,223						8,140,000	05/09/2007
00-1101458		CHICAGO	IL		05/22/2007	5.680	4,567,422						7,980,000	05/07/2007
00-1101471		PEABODY	MA		08/06/2007	5.710	4,629,323						8,350,000	07/25/2007
00-1101475		LONGWOOD	FL		12/27/2007	5.870	7,450,825						14,590,000	09/20/2007
00-1101479		ST. CLAIR SHORES	MI		09/13/2007	6.700	6,223,066						16,000,000	07/20/2007
00-1101481		ANN ARBOR	MI		07/24/2007	5.680	21,789,066						34,610,000	06/28/2007
00-1101491		JACKSONVILLE BEACH	FL		06/21/2007	6.430	4,352,553						7,100,000	06/14/2007
00-1101493		SALT LAKE CITY	UT		07/30/2007	5.760	10,944,847						15,860,000	06/29/2007
00-1101501		HUNTINGTON	NY		11/09/2007	5.910	2,000,000						2,510,000	11/07/2007
00-1101509		ITHACA	NY		07/31/2007	6.800	4,395,595						37,660,000	08/01/2007
00-1101510		NEW YORK	NY		08/24/2007	6.210	3,019,236						4,550,000	08/07/2007
00-1101512		BURR RIDGE	IL		12/03/2007	6.300	3,424,219						5,830,000	06/21/2007
00-1101516		MILWAUKEE	WI		06/15/2007	5.860	2,500,000						9,530,000	06/13/2007
00-1101518		BIRMINGHAM	AL		08/07/2007	6.130	5,754,566						10,390,000	07/27/2007
00-1101521		ATLANTA	GA		08/07/2007	6.080	10,717,783						17,000,000	07/02/2007
00-1101525		AUSTIN	TX		07/18/2007	6.280	4,230,241						6,742,857	07/03/2007
00-1101526		ALBUQUERQUE	NM		08/15/2007	6.480	2,698,672						8,160,000	08/03/2007
00-1101528		CUPERTINO	CA		08/20/2007	6.140	42,768,708						94,860,000	12/14/2011
00-1101534		TORRANCE	CA		08/30/2007	6.510	4,447,455						6,420,000	08/20/2007
00-1101540		ORANGE	CA		08/29/2007	4.500	10,307,457						15,710,000	08/16/2007
00-1101544		RANCHO DOMINGUEZ	CA		10/02/2007	6.210	4,658,391						7,150,000	08/01/2007
00-1101545		CERRITOS	CA		09/10/2007	6.380	8,181,383						11,730,000	08/29/2007
00-1101546		CANOGA PARK	CA		08/30/2007	6.250	6,807,984						8,850,000	07/25/2007
00-1101548		TACOMA	WA		10/31/2007	6.250	13,537,134						34,150,000	08/28/2008
00-1101549		TACOMA	WA		10/31/2007	4.290	3,548,413						34,150,000	08/28/2008
00-1101553		WOBURN	MA		08/06/2007	5.710	3,875,225						7,570,000	07/25/2007
00-1101554		WOBURN	MA		08/06/2007	5.710	712,203						1,380,000	07/25/2007
00-1101558		ROCKLEDGE	FL		09/24/2007	6.190	6,264,587						9,260,000	09/10/2007
00-1101562		SALT LAKE CITY	UT		09/20/2007	6.110	8,362,340						11,860,000	08/11/2007
00-1101563		HICKORY	NC		10/19/2007	6.110	3,093,985						16,730,000	09/21/2007
00-1101566		ADDISON	IL		10/18/2007	6.430	2,751,819						3,980,000	09/08/2007

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101567		VARIOUS	PA		08/31/2007	6.470	15,262,384						33,800,000	08/30/2007
00-1101568		VARIOUS	OH		08/31/2007	6.470	8,757,579						19,380,000	08/30/2007
00-1101631		SAN DIEGO	CA		04/03/2008	5.700	4,053,528						12,510,000	02/28/2008
00-1101634		PITTSBURGH	PA		04/18/2008	6.670	2,969,311						5,530,000	04/14/2008
00-1101637		PENN HILLS	PA		04/22/2008	7.000	12,785,409						22,000,000	04/21/2008
00-1101640		MOON TOWNSHIP	PA		07/24/2008	6.770	17,725,725						32,685,000	07/21/2008
00-1101646		TACOMA	WA		10/30/2008	4.290	1,346,427						34,150,000	08/28/2008
00-1101650		BEDFORD	OH		09/26/2008	8.000	9,813,211						20,770,000	09/25/2008
00-1101672		HOUSTON	TX		02/19/2010	6.170	7,200,105						11,750,000	02/09/2010
00-1101673		ADDISON	IL		02/19/2010	6.170	2,618,220						4,380,000	02/09/2010
00-1101674		HANOVER	MD		02/19/2010	6.170	4,581,885						7,750,000	02/09/2010
00-1101675		ALGONA & KENT	WA		02/19/2010	6.170	13,839,164						22,740,000	02/09/2010
00-1101678		ADDISON	IL		02/19/2010	6.170	4,020,838						6,650,000	02/09/2010
00-1101679		ATLANTA	GA		02/19/2010	6.170	11,407,959						20,480,000	02/09/2010
00-1101680		HOUSTON	TX		02/19/2010	6.170	1,402,618						2,200,000	02/09/2010
00-1101681		HOUSTON	TX		02/19/2010	6.170	2,337,697						3,920,000	02/09/2010
00-1101682		BUFORD	GA		02/19/2010	6.170	2,150,681						3,150,000	02/09/2010
00-1101685		SAN ANTONIO	TX		03/18/2010	6.400	11,852,783						20,530,000	10/18/2011
00-1101686		PITTSBURGH	PA		03/26/2010	8.000	1,320,269						3,430,000	03/19/2010
00-1101688		MADISON	WI		04/23/2010	6.310	6,818,707						12,510,000	04/14/2010
00-1101690		PITTSBURGH	PA		06/10/2010	6.950	5,353,812						10,250,000	05/05/2010
00-1101691		ALEXANDRIA	VA		06/18/2010	6.150	5,303,434						9,070,000	06/11/2010
00-1101693		FT WRIGHT	KY		10/05/2010	5.600	7,528,144						12,600,000	07/19/2010
00-1101695		KENT	WA		07/15/2010	6.000	4,553,529						8,060,000	07/14/2010
00-1101698		SAN ANTONIO	TX		08/13/2010	5.750	27,490,467						43,837,500	07/09/2010
00-1101699		BURLINGTON	KY		08/05/2010	5.350	8,817,196						13,210,000	07/23/2010
00-1101700		HOUSTON	TX		09/01/2010	5.500	3,837,017						8,400,000	08/27/2010
00-1101701		FAIRVIEW	OR		09/29/2010	5.050	12,140,755						17,450,000	09/14/2010
00-1101702		CLINTON	UT		10/08/2010	5.500	10,211,495						15,465,000	09/13/2010
00-1101703		GLENSHAW	PA		01/27/2011	5.650	12,382,369						19,450,000	11/15/2010
00-1101704		ST. PETERSBURG	FL		08/05/2010	7.750	283,211						1,827,450	08/29/1997
00-1101706		ST. PETERSBURG	FL		10/05/2010	6.000	3,733,518						14,250,000	09/27/2010
00-1101707		ST. PETERSBURG	FL		10/05/2010	5.750	2,982,682						14,250,000	09/27/2010
00-1101708		ST PETERSBURG	FL		10/05/2010	6.000	9,185,229						13,020,000	09/21/2010
00-1101709		ST. PETERSBURG	FL		10/05/2010	5.750	5,552,430						7,790,000	09/27/2010
00-1101711		AUSTIN	TX		11/01/2010	4.730	13,232,880						19,970,000	10/28/2010
00-1101712		ORANGE	CA		10/07/2010	5.125	5,558,831						10,490,000	09/16/2010
00-1101715		LYNDHURST	NJ		12/01/2010	5.380	8,461,737						12,129,775	11/19/2010
00-1101717		FULLERTON	CA		12/03/2010	4.750	3,155,535						4,680,000	10/29/2010
00-1101719		LOVELAND	OH		12/13/2010	4.230	1,775,782						4,790,000	12/07/2010
00-1101720		WEST BEND	WI		12/07/2010	5.000	8,691,925						13,130,000	12/01/2010
00-1101721		WEST COVINA	CA		02/28/2011	5.375	2,882,352						4,980,000	01/05/2011
00-1101722		SALT LAKE CITY	UT		12/27/2010	5.250	4,579,009						8,200,000	12/14/2010
00-1101723		SPRING VALLEY	CA		01/31/2011	5.250	3,762,894						6,640,000	01/25/2011
00-1101724		TORRANCE	CA		01/27/2011	4.720	4,816,358						11,460,000	01/14/2011
00-1101725		ALBUQUERQUE	NM		01/31/2011	5.500	2,393,150						5,785,000	12/31/2010
00-1101726		COLUMBUS	OH	S	12/29/2010	5.000	17,800,461						27,530,000	12/21/2010
00-1101727		WEST BABYLON	NY		02/15/2011	6.150	3,173,550						5,451,000	01/31/2011
00-1101728		COLUMBUS	OH	S	06/08/2011	5.000	2,321,755						27,530,000	12/21/2010
00-1101729		UPPER ARLINGTON	OH		07/15/2011	5.800	37,035,765						53,200,000	07/01/2011
00-1101733		BIRMINGHAM	AL		03/11/2011	6.350	21,913,149						31,510,000	03/01/2011
00-1101734		BIRMINGHAM	AL		07/08/2011	10.000	1,151,839						31,510,000	03/01/2011
00-1101735		PITTSBURGH	PA		03/21/2011	5.600	12,300,828						21,560,000	03/14/2011
00-1101736		SHAWNEE	KS		03/01/2011	5.530	3,587,906						5,650,000	02/24/2011
00-1101738		FLORHAM PARK	NJ		06/02/2011	5.450	19,929,007						28,420,000	05/17/2011
00-1101741		LAKE MARY	FL		04/08/2011	4.820	19,000,000						25,930,000	03/17/2011
00-1101743		CHAPEL HILL	NC		11/15/2011	6.150	7,744,169						14,820,000	07/11/2011
00-1101746		MESA	AZ		05/20/2011	5.650	2,846,883						4,630,000	05/13/2011
00-1101747		IRVINE	CA		05/02/2011	5.500	7,925,494						16,110,000	04/19/2011
00-1101750		BUFFALO GROVE	IL		05/05/2011	5.250	1,851,204						3,340,000	04/18/2011
00-1101751		WOOD DALE	IL		05/05/2011	5.250	4,374,321						6,780,000	04/18/2011

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101752		AGOURA HILLS	CA		07/28/2011	6.500	7,524,275						15,550,000	07/08/2011
00-1101753		HOUSTON	TX		06/29/2011	5.530	13,842,102						37,000,000	06/22/2011
00-1101755		CLIFTON	VA		06/28/2011	5.250	25,000,000						40,010,000	06/07/2011
00-1101756		NASHVILLE	TN		07/20/2011	5.550	8,999,778						14,290,000	05/17/2011
00-1101757		WOODINVILLE	WA		07/13/2011	4.390	5,525,970						12,970,000	07/11/2011
00-1101758		TOLUCA LAKE	CA		06/14/2011	4.550	3,574,694						5,070,000	05/31/2011
00-1101760		WOOD DALE	IL		05/05/2011	5.250	2,563,879						3,890,000	04/18/2011
00-1101761		WOOD DALE	IL		05/05/2011	5.250	5,049,083						9,710,000	04/18/2011
00-1101762		WOOD DALE	IL		05/05/2011	5.250	3,839,164						6,110,000	04/18/2011
00-1101763		CINCINNATI	OH		08/30/2011	5.180	14,891,732						22,000,000	09/01/2011
00-1101765		CHICAGO	IL		08/31/2011	4.390	5,847,446						18,290,000	08/23/2011
00-1101767		GREENFIELD	WI		09/12/2011	5.150	9,929,918						15,450,000	09/01/2011
00-1101771		CINCINNATI	OH		07/27/2011	4.960	5,429,143						7,750,000	07/21/2011
00-1101772		PARKER	CO		09/01/2011	4.450	15,166,425						21,630,000	08/09/2011
00-1101774		DENVER	CO		08/03/2011	3.500	14,000,000						21,490,000	07/19/2011
00-1101775		WASHINGTON	DC		07/28/2011	4.750	13,500,000						20,970,000	07/21/2011
00-1101776		ORANGE	CA		09/29/2011	4.760	5,835,305						15,720,000	08/25/2011
00-1101779		GOODYEAR	AZ		08/30/2011	4.200	18,000,000						25,860,000	08/02/2011
00-1101780		MINNEAPOLIS	MN		09/20/2011	4.800	18,978,945						28,006,667	09/13/2011
00-1101782		LAGUNA HILLS	CA		10/11/2011	4.610	9,851,677						16,290,000	10/10/2011
00-1101783		MISSION VIEJO	CA		12/15/2011	4.680	4,670,491						7,420,000	10/10/2011
00-1101784		SEATTLE	WA		09/30/2011	4.900	6,791,060						10,200,000	09/29/2011
00-1101786		PITTSBURGH	PA		09/23/2011	5.250	30,098,591						42,540,000	09/09/2011
00-1101788		WEST CHESTER	PA		10/31/2011	4.350	7,651,947						11,630,000	09/30/2011
00-1101789		LENEXA	KS		12/08/2011	5.100	7,978,628						13,430,000	11/21/2011
00-1101791		WAUSAU	WI		11/22/2011	5.000	4,674,621						7,050,000	10/27/2011
00-1101792		LEXINGTON	KY		02/07/2012	5.150	4,210,976						7,040,000	01/10/2012
00-1101793		SAN ANTONIO	TX		10/21/2011	6.500	633,084						20,530,000	10/18/2011
00-1101794		RALEIGH	NC		11/21/2011	4.500	4,651,794						6,600,000	11/03/2011
00-1101799		MIDDLE RIVER	MD		02/02/2012	5.150	4,615,429						6,610,000	01/27/2012
00-1101800		CHICAGO	IL		11/30/2011	4.750	17,125,632						26,800,714	11/28/2011
00-1101802		COLUMBUS	OH	S	12/01/2011	4.900	11,761,955						18,830,000	11/07/2011
00-1101803		HOUSTON	TX		11/16/2011	4.040	18,000,000						24,040,000	11/07/2011
00-1101806		CITY OF INDUSTRY	CA		12/12/2011	4.890	5,521,956						9,380,000	12/06/2011
00-1101807		LAGRANGE	KY		12/14/2011	4.790	3,347,744						5,220,000	12/01/2011
00-1101808		GAITHERSBURG	MD		12/13/2011	4.550	10,000,000						16,984,615	11/29/2011
00-1101809		CUPERTINO	CA		12/15/2011	4.750	19,284,463						94,860,000	12/14/2011
00-1101811		BUFORD	GA		12/20/2011	3.750	27,787,816						36,620,000	12/12/2011
00-1101812		PLATTEVILLE	WI		01/25/2012	5.030	5,093,010						9,450,000	01/10/2012
00-1101816		ATLANTA	GA		03/01/2012	3.990	46,609,044						83,240,000	02/14/2012
00-1101817		OAKLAND	CA		06/27/2012	4.000	9,927,477						19,935,000	06/21/2012
00-1101818		TEMPE	AZ		02/01/2012	4.050	28,000,000						37,120,000	01/23/2012
00-1101819		HOUSTON	TX		03/29/2012	3.760	25,350,000						32,200,000	02/27/2012
00-1101821		MALVERN	PA		03/01/2012	4.000	11,653,371						29,920,000	02/16/2012
00-1101822		BROOKLINE	MA		04/11/2012	4.250	4,500,000						13,440,000	03/16/2012
00-1101825		REISTERSTOWN	MD		06/01/2012	5.110	6,278,467						12,460,000	05/14/2012
00-1101826		BEDMINSTER	NJ		04/19/2012	4.640	8,303,715						12,590,000	04/10/2012
00-1101828		DYER	IN		04/05/2012	4.500	2,023,308						4,700,000	03/27/2012
00-1101830		PITTSBURGH	PA		05/03/2012	5.000	4,414,421						7,040,000	04/30/2012
00-1101831		COMMACK	NY		04/25/2012	4.150	4,562,182						19,080,000	04/19/2012
00-1101832		CENTEREACH	NY		06/29/2012	4.850	15,517,517						23,890,000	06/13/2012
00-1101833		COLUMBIA	SC		05/03/2012	4.750	2,936,284						4,330,000	04/27/2012
00-1101834		NEW YORK	NY		04/13/2012	3.740	59,000,000						81,870,000	03/29/2012
00-1101835		BRENTWOOD	TN		05/08/2012	4.930	5,864,842						8,270,000	04/26/2012
00-1101838		ANN ARBOR	MI		04/27/2012	4.680	15,073,474						21,380,000	04/25/2012
00-1101839		WASHINGTON	DC		09/17/2012	4.450	23,131,193						34,010,000	08/15/2012
00-1101846		CHARLOTTESVILLE	VA		05/01/2012	4.520	4,210,543						6,290,000	04/25/2012
00-1101847		BRENTWOOD	TN		11/08/2012	4.740	8,366,319						12,370,000	06/14/2012
00-1101848		CINCINNATI	OH		07/20/2012	4.580	20,720,662						29,000,000	06/22/2012
00-1101852		OCEANSIDE	CA		06/28/2012	4.500	5,101,435						7,660,000	06/04/2012
00-1101855		CINCINNATI	OH		10/22/2012	4.250	4,950,000						8,640,000	09/14/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101856		CINCINNATI	OH		10/22/2012	4.250	4,050,000						6,890,000	09/14/2012
00-1101857		CINCINNATI	OH		10/22/2012	4.250	2,950,000						5,050,000	09/14/2012
00-1101858		CINCINNATI	OH		10/22/2012	4.250	15,550,000						28,000,000	09/14/2012
00-1101859		PHOENIX	AZ		05/17/2012	4.170	14,816,244						20,770,000	05/14/2012
00-1101860		MILWAUKEE	WI		06/15/2012	4.250	10,386,898						15,810,000	06/11/2012
00-1101861		REDMOND	WA		06/08/2012	4.250	23,212,637						30,560,000	05/08/2012
00-1101863		MULLICA HILL	NJ		06/20/2012	4.800	4,756,591						7,580,000	06/13/2012
00-1101865		COLUMBUS	OH		08/09/2012	5.250	6,914,697						9,680,000	08/03/2012
00-1101868		HOUSTON	TX		08/07/2012	3.750	15,500,000						26,970,000	07/31/2012
00-1101869		IRVINE	CA		08/09/2012	3.910	28,043,410						39,680,000	07/10/2012
00-1101870		PORTLAND	OR		09/25/2012	3.950	3,882,333						9,720,000	08/03/2012
00-1101872		SAN DIEGO	CA		10/10/2012	4.150	5,037,077						9,440,000	08/21/2012
00-1101873		CINCINNATI	OH		08/23/2012	4.550	11,673,520						21,390,000	07/16/2012
00-1101874		FT. THOMAS	KY		08/23/2012	4.550	8,256,880						15,050,000	07/16/2012
00-1101875		GRANDVIEW	MO		07/25/2012	4.300	11,346,954						16,770,000	07/16/2012
00-1101876		CARLSBAD	CA		06/22/2012	3.800	17,864,785						24,740,000	06/13/2012
00-1101879		BOULDER	CO		08/01/2012	4.150	4,012,620						7,190,000	07/24/2012
00-1101881		NASHVILLE	TN		09/10/2012	4.600	4,756,905						6,970,000	08/03/2012
00-1101882		REDONDO BEACH	CA		04/03/2013	4.080	4,659,147						15,040,000	08/22/2012
00-1101883		STUDIO CITY	CA		03/05/2013	4.080	4,554,937						11,110,000	08/22/2012
00-1101884		BUFFALO GROVE	IL		08/21/2012	5.000	3,427,623						5,170,000	08/15/2012
00-1101888		RALEIGH	NC		09/28/2012	4.000	5,765,612						8,191,304	09/19/2012
00-1101890		NEWPORT BEACH	CA		10/12/2012	3.870	23,561,031						34,270,000	09/05/2012
00-1101893		FORT WORTH	TX		10/01/2012	4.050	9,622,393						13,120,000	08/20/2012
00-1101894		COLUMBUS	OH	S	11/13/2012	4.750	23,427,243						34,726,000	10/09/2012
00-1101895		CHARLESTON	SC		11/13/2012	4.380	7,330,995						10,070,000	10/29/2012
00-1101898		NEW YORK	NY		11/15/2012	4.290	28,973,581						47,500,000	10/17/2012
00-1101899		NEW YORK	NY		11/15/2012	8.500	4,639,837						47,500,000	10/17/2012
00-1101900		BELLEVUE	WA		12/06/2012	4.000	11,738,933						15,495,000	11/08/2012
00-1101901		NASHVILLE	TN		03/14/2013	4.300	5,576,485						9,540,000	11/13/2012
00-1101903		NEW YORK	NY		11/01/2012	3.500	25,000,000						38,595,454	10/25/2012
00-1101904		WOODLAND	CA		10/24/2012	3.900	6,625,881						11,360,000	10/15/2012
00-1101905		HERNDON	VA		10/26/2012	3.600	29,000,000						40,870,000	10/17/2012
00-1101906		CHICAGO	IL		04/01/2013	3.900	12,260,546						27,920,000	02/14/2013
00-1101909		IRVINE	CA		11/30/2012	3.950	43,369,107						62,860,000	10/12/2012
00-1101912		COLUMBUS	OH	S	12/19/2012	4.100	27,752,073						40,290,000	11/29/2012
00-1101913		MURRAY	UT		11/13/2012	3.900	2,278,564						6,000,000	11/07/2012
00-1101914		LOGAN	UT		11/13/2012	4.000	5,186,653						8,020,000	11/07/2012
00-1101920		CHANDLER	AZ		12/20/2012	4.470	5,876,518						11,650,000	12/14/2012
00-1101921		MAPLE VALLEY	WA		01/14/2013	4.160	12,675,071						19,540,000	12/31/2012
00-1101922		JUANITA	WA		02/07/2013	3.850	7,694,669						13,910,000	12/31/2012
00-1101924		TUSTIN	CA		12/05/2012	3.790	20,941,501						36,400,000	11/28/2012
00-1101927		BRICK	NJ		12/12/2012	3.860	22,190,318						32,044,884	11/28/2012
00-1101928		ANAHEIM	CA		12/14/2012	3.840	30,869,695						42,734,100	12/10/2012
00-1101929		IRVINE	CA		01/03/2013	4.000	3,751,484						7,030,000	12/19/2012
00-1101930		KANSAS CITY	MO		02/05/2013	4.000	2,907,400						4,780,000	01/29/2013
00-1101931		CHICAGO	IL		01/22/2013	4.000	5,533,438						8,570,000	01/08/2013
00-1101933		PITTSBURGH	PA		12/21/2012	4.450	6,311,895						8,930,000	12/18/2012
00-1101934		SCOTTSDALE	AZ		05/01/2013	3.500	15,174,753		(35,213)				20,210,000	04/18/2013
00-1101935		WASHINGTON	DC		03/14/2013	3.630	19,634,384						52,390,000	02/26/2013
00-1101938		GRIMES	IA		03/27/2013	4.600	4,526,259						5,910,000	03/21/2013
00-1101941		GRANDVIEW	OH	S	05/30/2013	3.800	15,947,229						23,010,000	05/16/2013
00-1101944		OMAHA	NE		03/07/2013	4.050	5,337,777						8,070,000	03/01/2013
00-1101946		MCLEAN	VA		08/02/2013	3.750	10,257,520						18,570,000	04/08/2013
00-1101949		COLUMBIA	SC		03/19/2013	3.840	15,500,000						21,230,000	03/15/2013
00-1101950		KANSAS CITY	MO		03/04/2013	4.000	7,662,108						11,470,000	02/14/2013
00-1101951		WOODLAND HILLS	CA		09/03/2013	4.230	9,370,875						13,590,000	03/05/2013
00-1101953		FREDERICKSBURG	VA		03/20/2013	4.290	6,542,445						10,450,000	02/26/2013
00-1101954		WEST DES MOINES	IA		04/24/2013	4.320	6,648,543						8,870,000	04/15/2013
00-1101955		WASHINGTON	DC		04/15/2013	2.750	15,337,533		(17,198)				40,220,000	03/26/2013
00-1101956		CHINO	CA		04/11/2013	4.490	6,312,878						9,210,000	03/14/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101957		CINCINNATI	OH		05/31/2013	4.000	18,445,851		11,785				25,330,000	04/30/2013
00-1101958		PITTSBURGH	PA		03/22/2013	3.980	12,126,889						17,540,000	03/18/2013
00-1101959		SAN MATEO	CA		06/03/2013	4.340	7,322,073						11,280,000	05/30/2013
00-1101960		OMAHA	NE		04/03/2013	4.160	3,746,780						5,380,000	03/15/2013
00-1101963		PORT ORANGE	FL		04/11/2013	4.500	6,481,096						12,510,000	04/09/2013
00-1101964		BELLMORE	NY		04/24/2013	4.250	6,421,613						14,800,000	04/19/2013
00-1101965		SAN FRANCISCO	CA		06/04/2013	3.740	4,868,502						8,040,000	05/29/2013
00-1101966		HUNTINGTON BEACH	CA		07/01/2013	4.270	4,768,687						9,140,000	05/09/2013
00-1101967		SAN DIEGO	CA		04/30/2013	4.300	2,433,010						4,660,000	04/18/2013
00-1101970		KNOXVILLE	TN		07/03/2013	4.660	10,777,020						14,920,000	06/11/2013
00-1101971		FARMINGTON HILLS	MI		08/20/2013	4.310	7,965,458						13,170,000	07/09/2013
00-1101972		CHAPEL HILL	NC		05/17/2013	4.640	6,669,788						10,000,000	05/13/2013
00-1101973		CAMERON PARK	CA		08/28/2013	4.260	11,061,012						17,080,000	07/08/2013
00-1101976		CITY OF INDUSTRY	CA		07/09/2013	3.850	25,224,559						38,100,000	05/24/2013
00-1101977		ANN ARBOR	MI		07/01/2013	3.530	14,591,252						21,490,000	05/16/2013
00-1101978		FREDERICK	MD		06/27/2013	3.680	30,000,000						45,700,000	05/29/2013
00-1101979		SEATTLE	WA		08/01/2013	3.750	19,081,418						27,102,857	06/27/2013
00-1101980		NASHVILLE	TN		07/02/2013	3.930	48,726,920						65,210,000	06/24/2013
00-1101982		NEWPORT BEACH	CA		06/11/2013	3.950	3,313,726						4,730,000	05/16/2013
00-1101984		WEST VALLEY CITY	UT		05/31/2013	3.650	6,898,944						11,200,000	05/14/2013
00-1101986		SAN ANTONIO	TX		07/03/2013	3.550	25,000,000						34,050,000	06/14/2013
00-1101988		SCOTTSDALE	AZ	S	06/03/2013	3.650	8,078,360						16,040,000	05/28/2013
00-1101989		SALEM	OR		08/05/2013	3.700	13,673,926						19,420,000	06/24/2013
00-1101990		LADY LAKE	FL		05/30/2013	3.900	21,500,000						28,580,000	05/29/2013
00-1101991		MARGATE	FL		08/02/2013	4.330	8,850,321						11,490,000	07/24/2013
00-1101993		ROCHESTER	MN		10/01/2013	4.120	27,434,670						39,770,000	08/06/2013
00-1101994		TIGARD	OR		08/21/2013	3.750	8,232,177		33,513				13,380,000	07/19/2013
00-1101995		MENLO PARK	CA		06/10/2013	3.200	29,136,137						83,370,000	06/05/2013
00-1101996		MIDDLEBURG HEIGHTS	OH		07/17/2013	4.030	6,922,783						9,910,000	06/27/2013
00-1101997		LEXINGTON	KY		03/03/2014	3.890	13,109,463						28,070,000	09/05/2013
00-1101998		WINSTON SALEM	NC		07/02/2013	3.790	10,469,672						16,557,000	06/27/2013
00-1102000		NEW BEDFORD	MA		08/12/2013	3.930	10,726,869						14,390,000	08/05/2013
00-1102001		BROOKLINE (BOSTON)	MA		07/02/2013	3.530	8,866,958						12,520,000	06/27/2013
00-1102003		JUPITER	FL		09/17/2013	4.470	16,284,730						23,150,000	08/23/2013
00-1102005		MOON TOWNSHIP	PA		07/01/2013	3.910	10,621,759						16,280,000	06/20/2013
00-1102006		GREEN (UNIONTOWN)	OH		06/28/2013	4.050	12,503,455						17,170,000	06/19/2013
00-1102009		AVON	OH		08/22/2013	3.990	32,500,000						47,196,842	08/05/2013
00-1102010		MANSFIELD	TX		11/25/2013	4.270	5,805,812						10,150,000	07/01/2013
00-1102011		MANSFIELD	TX		11/25/2013	4.270	25,158,517						35,560,000	06/27/2013
00-1102013		TULSA	OK		09/25/2013	4.600	20,119,487						28,100,000	09/18/2013
00-1102015		BOSTON	MA		07/30/2013	3.630	14,496,377						47,100,000	07/23/2013
00-1102016		ANN ARBOR	MI		08/01/2013	3.920	7,161,659						12,740,000	07/24/2013
00-1102017		ORLANDO	FL		07/16/2013	3.180	17,812,384		47,150				25,336,115	06/14/2013
00-1102021		EVANSTON	IL		09/09/2013	4.890	2,434,129						4,600,000	08/22/2013
00-1102024		LAS VEGAS	NV		10/11/2013	4.380	2,952,384						4,923,577	10/03/2013
00-1102027		OWASSO	OK		10/10/2013	4.420	22,536,794						29,450,000	09/26/2013
00-1102028		MOORE	OK		10/10/2013	4.420	17,628,312						28,535,985	09/26/2013
00-1102029		BROKEN ARROW	OK		10/10/2013	4.420	10,560,674						14,667,446	09/26/2013
00-1102030		LOS ANGELES	CA		09/03/2013	4.830	5,110,481						7,760,000	08/19/2013
00-1102031		PASADENA	CA		09/03/2013	4.830	2,433,563						5,750,000	08/19/2013
00-1102033		EDWARDSVILLE	KS		10/31/2013	3.450	11,844,641						16,800,000	10/08/2013
00-1102035		HIGHLAND PARK	TX		07/17/2013	4.530	13,698,174						19,390,000	06/27/2013
00-1102037		INDEPENDENCE TWP	MI		09/05/2013	4.550	9,757,453						13,487,805	08/27/2013
00-1102038		LONE TREE	CO		08/29/2013	4.550	21,877,815						34,500,000	08/13/2013
00-1102040		CARSON	CA		08/29/2013	4.450	4,373,795						7,920,000	08/26/2013
00-1102041		SPARTANBURG	SC		10/23/2013	4.630	7,826,491						12,700,000	10/16/2013
00-1102043		GRAPEVINE	TX		12/05/2013	4.880	29,500,000						40,050,000	10/23/2013
00-1102045		DENVER	CO		02/13/2014	4.730	37,561,265						66,230,000	10/11/2013
00-1102046		EAST ISLIP	NY		11/21/2013	4.550	13,750,000						24,680,000	10/30/2013
00-1102050		CHINO	CA		12/30/2013	4.390	10,834,446						15,080,000	11/18/2013
00-1102051		GAINESVILLE	FL		11/01/2013	4.500	13,482,223						18,032,727	10/28/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102055		BAKERSFIELD	CA		01/08/2014	4.750	5,000,000						9,730,000	12/04/2013
00-1102057		HOMEWOOD	AL		10/02/2013	4.610	6,000,000						8,055,000	09/24/2013
00-1102059		TALLAHASSEE	FL		10/25/2013	3.620	19,339,018		(58,860)				33,010,000	10/17/2013
00-1102065		SEATTLE	WA		11/01/2013	4.570	4,225,635						6,720,000	10/22/2013
00-1102066		TUKWILA	WA		11/01/2013	4.720	5,868,030		(16,933)				7,760,000	10/22/2013
00-1102067		FARGO	ND		02/03/2014	4.450	4,917,563						8,070,000	01/17/2014
00-1102068		PIKESVILLE	MD		10/30/2013	5.170	3,912,638						5,650,000	10/24/2013
00-1102071		OWASSO	OK		11/27/2013	3.890	13,095,749		(44,828)				22,630,000	11/15/2013
00-1102073		NORMAN	OK		11/07/2013	4.930	9,698,944						13,521,739	10/25/2013
00-1102076		MISSION VIEJO	CA		11/19/2013	3.960	7,000,000						9,418,554	11/01/2013
00-1102077		YUKON	OK		12/19/2013	4.610	22,000,000						29,740,000	11/25/2013
00-1102078		CHANDLER	AZ		10/31/2013	3.510	25,717,622		(75,758)				38,050,000	10/23/2013
00-1102079		TEMPE	AZ		12/16/2013	4.250	26,741,381		(32,325)				35,450,000	11/25/2013
00-1102084		WOODSTOCK	GA		01/09/2014	4.890	27,000,000						37,460,000	11/26/2013
00-1102086		HANOVER	MD		11/07/2013	4.040	12,650,000						22,260,000	11/05/2013
00-1102087		MADISON	WI		06/03/2014	5.160	11,432,351						15,830,000	03/07/2014
00-1102088		MADISON	WI		02/03/2014	4.960	2,444,089						3,510,000	01/13/2014
00-1102089		HUNTINGTON BEACH	CA		01/03/2014	5.240	4,343,149						5,910,000	12/04/2013
00-1102092		SANDY	OR		04/07/2014	5.000	2,181,263						2,940,000	12/06/2013
00-1102093		CHATTANOOGA	TN		02/07/2014	4.970	3,519,578						4,810,000	01/06/2014
00-1102094		CHATTANOOGA	TN		02/07/2014	4.870	3,714,155						4,990,000	01/06/2014
00-1102095		COLUMBIA	MO		11/27/2013	4.560	10,000,000						16,475,555	11/06/2013
00-1102096		BALTIMORE	MD		11/12/2013	4.430	10,000,000						16,681,250	11/05/2013
00-1102099		BEAVERTON	OR		12/10/2013	4.530	32,892,487						68,280,317	11/20/2013
00-1102100		SAN DIEGO	CA		12/12/2013	5.050	8,046,457						17,600,000	11/18/2013
00-1102101		CARTERET	NJ		01/10/2014	3.700	5,400,000						9,980,000	10/04/2013
00-1102102		ONTARIO	CA		10/31/2013	3.790	7,323,474						10,010,000	10/22/2013
00-1102103		PHOENIX	AZ		11/26/2013	4.140	9,250,000						12,333,333	11/18/2013
00-1102106		CARROLLTON	TX		12/26/2013	5.030	11,000,000						14,720,000	12/06/2013
00-1102107		ADDISON	IL		12/19/2013	4.470	6,073,795						12,960,000	12/05/2013
00-1102108		WAUKEE	IA		12/20/2013	4.700	16,856,435						26,300,000	12/20/2013
00-1102109		BROOKLYN	NY		12/20/2013	4.340	12,310,203						19,100,000	12/05/2013
00-1102110		PITTSBURGH	PA		06/05/2014	4.840	22,760,272						32,330,000	01/31/2014
00-1102111		FORT COLLINS	CO		01/23/2014	4.600	8,820,171						12,650,000	01/17/2014
00-1102113		WILLIAMSVILLE	NY		12/23/2013	4.610	4,304,985						6,550,000	12/09/2013
00-1102115		LEXINGTON	KY		01/10/2014	4.920	2,884,903						4,780,000	12/18/2013
00-1102116		CHARLOTTE	NC		01/22/2014	4.580	52,300,215						68,890,000	12/17/2013
00-1102117		BOSTON	MA		06/02/2014	4.450	23,839,350						42,950,000	05/22/2014
00-1102119		REDONDO BEACH	CA		12/19/2013	1.960	15,000,000						23,010,000	12/10/2013
00-1102121		AUBURN HILLS	MI		01/29/2014	5.020	17,741,242						24,250,000	01/17/2014
00-1102124		DALLAS	TX		01/29/2014	1.960	32,000,000						59,760,000	01/16/2014
00-1102125		FAIRFAX	VA		12/18/2013	4.460	37,400,000						55,670,000	12/10/2013
00-1102126		GRIMES	IA		03/06/2014	4.900	4,437,756						6,000,000	02/20/2014
00-1102127		WOODS CROSS	UT		02/13/2014	4.810	12,258,881						17,380,000	01/31/2014
00-1102128		ONTARIO	CA		04/22/2014	4.540	7,898,178						11,320,000	03/14/2014
00-1102129		PHOENIX	AZ		01/30/2014	3.580	6,004,054						8,520,000	01/27/2014
00-1102132		PITTSBURGH	PA		03/31/2014	4.680	9,529,016						12,970,000	02/24/2014
00-1102133		BALTIMORE	MD		03/10/2014	4.730	54,000,000						74,580,000	02/03/2014
00-1102134		ATLANTA	GA		01/31/2014	4.480	22,400,000						34,440,000	01/27/2014
00-1102137		GRAND RAPIDS	MI		07/08/2014	4.800	8,440,581						11,700,000	03/25/2014
00-1102138		CANONSBURG	PA		03/12/2014	5.320	12,163,807						16,930,000	03/06/2014
00-1102139		ONTARIO	CA		04/10/2014	4.800	4,197,912						6,220,000	03/13/2014
00-1102140		LA QUINTA	CA		02/28/2014	4.490	21,000,000						28,200,000	02/21/2014
00-1102142		ENGLISHTOWN	NJ		08/11/2014	4.210	20,000,000						53,290,000	07/25/2014
00-1102145		CHARLOTTESVILLE	VA		04/10/2014	4.650	3,666,424						5,160,000	03/28/2014
00-1102147		WALNUT CREEK	CA		09/29/2014	3.590	30,000,000						43,240,000	09/16/2014
00-1102148		MIAMISBURG	OH		05/28/2014	4.450	10,000,000						13,690,000	05/07/2014
00-1102149		ANNAPOLIS	MD		06/10/2014	4.340	4,202,365						9,930,000	05/23/2014
00-1102150		LITTLE ROCK	AR		06/24/2014	4.650	5,429,808						7,800,000	06/17/2014
00-1102151		DENVER	CO		09/18/2014	3.970	20,000,000						33,947,826	05/02/2014
00-1102152		EDISON	NJ		06/12/2014	4.250	22,752,204						34,120,000	05/30/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102156		LOS ANGELES	CA		05/16/2014	4.080	7,187,686						10,250,000	05/05/2014
00-1102158		PORTLAND	OR		05/15/2014	2.160	19,400,000						27,920,000	04/28/2014
00-1102161		FULLERTON	CA		07/15/2014	4.380	6,900,000						15,310,000	06/26/2014
00-1102162		CHULA VISTA	CA		11/03/2014	4.740	11,969,919						24,100,000	05/22/2014
00-1102163		STERLING	VA		06/04/2014	3.970	25,000,000						34,530,928	05/27/2014
00-1102164		ITASCA	IL		07/29/2014	3.900	6,200,426						11,180,000	07/15/2014
00-1102165		FRANKLIN PARK	IL		07/29/2014	4.470	4,566,393						5,910,000	07/15/2014
00-1102167		HENDERSON	NV		06/02/2014	3.500	2,857,205						4,070,000	05/23/2014
00-1102168		LEXINGTON	KY		06/18/2014	4.350	7,380,989						15,020,000	06/02/2014
00-1102169		ST. LOUIS	MO		08/22/2014	4.360	10,244,048						14,380,000	08/04/2014
00-1102170		WATERLOO	IL		08/22/2014	4.340	6,332,466						8,870,000	08/04/2014
00-1102171		FLOWER MOUND	TX		07/23/2014	4.340	3,346,655						5,070,000	07/08/2014
00-1102173		LEXINGTON	KY		09/12/2014	4.230	10,416,019						14,830,000	07/25/2014
00-1102178		EAST RUTHERFORD	NJ		07/10/2014	3.330	6,801,310						9,903,930	06/06/2014
00-1102184		CHEVY CHASE	MD		07/29/2014	3.950	14,881,870						101,700,000	06/18/2014
00-1102185		CHEVY CHASE	MD		07/29/2014	3.950	14,881,870						72,260,000	06/18/2014
00-1102186		MESA	AZ		07/14/2014	3.500	20,755,781		(387)				28,570,000	07/07/2014
00-1102190		LOS ANGELES	CA		08/07/2014	4.160	21,000,000						28,320,000	07/22/2014
00-1102191		ALPHARETTA	GA		06/27/2014	3.380	50,000,000						63,100,000	06/23/2014
00-1102192		SEATAC	WA		09/05/2014	4.130	15,312,401						21,402,000	08/11/2014
00-1102193		OCALA	FL		09/11/2014	3.900	21,415,010						28,690,000	08/14/2014
00-1102196		SAN DIEGO	CA		12/15/2014	4.280	1,500,000						5,560,000	11/14/2014
00-1102197		VISTA	CA		12/15/2014	4.280	3,525,000						9,540,000	11/11/2014
00-1102198		VISTA	CA		12/15/2014	4.280	3,225,000						8,540,000	11/10/2014
00-1102199		SAN DIEGO	CA		07/10/2014	3.780	10,800,000						14,500,000	07/02/2014
00-1102202		NILES	IL		07/31/2014	3.740	25,150,000						40,840,000	07/23/2014
00-1102205		GREENVILLE	SC		08/06/2014	3.650	24,130,578		(4,347)				32,370,000	07/24/2014
00-1102206		GREENVILLE	SC		10/22/2014	3.930	12,481,764						16,960,000	10/08/2014
00-1102208		SANTA CLARA	CA		12/04/2014	3.840	46,000,000						67,050,000	11/14/2014
00-1102211		HENDERSON	NV		07/25/2014	2.410	29,200,000						43,300,000	07/30/2014
00-1102213		TEMPE	AZ		11/03/2014	3.850	20,273,118						28,920,000	09/09/2014
00-1102214		LONG BEACH	CA		09/24/2014	4.140	15,500,000						24,970,000	09/02/2014
00-1102215		LEXINGTON	MA		11/03/2014	3.960	7,000,000						9,930,000	09/30/2014
00-1102217		RICHMOND	VA		10/23/2014	4.000	32,952,453						42,930,000	10/14/2014
00-1102222		COLLEGE STATION	TX		12/01/2014	2.310	9,500,000						14,460,000	10/31/2014
00-1102223		AMERICAN CANYON	CA		11/03/2014	3.780	8,000,000						13,540,000	10/01/2014
00-1102224		TOWN & COUNTRY	MO		09/17/2014	3.880	8,449,372						13,190,000	08/26/2014
00-1102229		FARMERS BRANCH	TX		10/15/2014	3.590	55,375,000						91,230,000	09/17/2014
00-1102230		NEWPORT	KY		10/15/2014	4.020	9,150,000						12,800,000	09/26/2014
00-1102232		REHOBETH BEACH	DE		12/08/2014	4.170	10,500,000						15,780,000	09/16/2014
00-1102235		LOS ANGELES	CA		09/17/2014	4.750	2,191,767						3,050,000	09/02/2014
00-1102238		COLUMBUS	OH		09/30/2014	4.330	10,970,070						14,700,000	09/22/2014
00-1102242		NASHVILLE	TN		11/14/2014	4.050	5,150,000						6,990,000	10/30/2014
00-1102243		ROCKVILLE	MD		11/14/2014	3.990	26,000,000						35,720,000	10/10/2014
00-1102246		SAN DIEGO	CA		12/08/2014	4.220	5,025,000						8,430,000	11/24/2014
00-1102249		JERICHO	NY		12/19/2014	3.850	15,500,000						25,284,727	11/11/2014
00-1102252		AUSTIN	TX		10/10/2014	3.580	39,000,000						52,750,000	09/26/2014
00-1102253		WASHINGTON, DC	DC		12/01/2014	4.020	25,000,000						45,935,000	11/06/2014
00-1102256		DALLAS	TX		12/18/2014	4.330	5,900,000						8,070,000	11/06/2014
00-1102257		COLUMBIA	SC		12/11/2014	3.880	13,500,000						17,990,000	11/20/2014
00-1102258		STANTON	CA		12/04/2014	4.060	9,000,000						15,540,000	11/21/2014
00-1102259		WALTHAM	MA		12/18/2014	3.680	11,000,000						16,090,000	12/04/2014
00-1102263		DERBY	KS		12/01/2014	3.530	11,000,000						19,240,000	11/10/2014
00-1102265		FONTANA	CA		12/03/2014	4.090	5,600,000						7,700,000	11/14/2014
00-1102268		WESTPORT	CT		12/11/2014	3.850	9,500,000						13,250,000	12/01/2014
00-1102269		WOODLAND	CA		12/04/2014	3.950	7,150,000						11,350,000	11/25/2014
00-1102270		MADISON	WI		12/22/2014	3.580	31,000,000						41,960,000	12/01/2014
00-1102275		BURKE	VA		12/16/2014	3.890	53,000,000						76,440,000	12/11/2014
00-1102279		VIRGINIA BEACH	VA		12/16/2014	3.680	29,500,000						38,900,000	11/21/2014
00-1102282		ADDISON	TX		12/18/2014	3.500	13,000,000						20,300,000	11/25/2014
00-1102283		DALLAS	TX		12/18/2014	3.500	18,750,000						35,700,000	10/15/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1102293		SEATTLE	WA		12/30/2014	3.630	16,800,000						23,590,000	11/18/2014
00-1102294		CHESAPEAKE	VA		12/18/2014	3.860	25,000,000						33,320,000	12/11/2014
00-6000073		WAYNESBORO	GA		01/31/2002	9.125	85,345						3,739,084	12/31/2000
00-6000083		NAPLES	FL		01/31/2002	8.875	61,661						1,377,980	12/31/2000
00-6000096		WEST COLUMBIA	SC		01/31/2002	8.125	254,612						4,157,378	12/31/2000
00-6000125		ARLINGTON	VA		01/31/2002	7.875	1,056,645						13,024,395	12/31/2000
00-6000180		ARLINGTON	VA		01/31/2002	7.000	869,711						7,755,785	12/31/2000
00-6000193		CINCINNATI	OH		01/31/2002	6.875	228,950						1,578,884	12/31/2000
00-6000224		MANFIELD	MA		01/31/2002	8.400	52,706						2,678,328	12/31/2000
00-6000245		LUMBERTON	NJ		01/31/2002	8.270	1,029,270						11,460,000	12/31/2000
00-6000248		TREVOSE	PA		01/31/2002	7.340	374,420						3,300,000	05/03/2001
00-6000256		ARDEN HILLS	MN		01/31/2002	7.590	343,176						2,940,000	09/06/2001
00-9000089		SAN FRANCISCO	CA		06/01/2001	7.875	149,054						2,744,000	03/27/2001
00-9000137		YORBA LINDA	CA		05/01/2002	7.750	97,197						779,100	04/30/2002
00-9000144		ROCK HILL	SC		08/01/2002	8.000	231,068						607,600	07/29/2002
03-0301632		SANTA CLARITA	CA		07/18/1990	8.125	178,936						5,100,000	02/19/1990
03-0306302		WATERFORD	MI		10/04/1994	6.270	896,216						14,000,000	05/04/1994
03-0307129		AMHERST	NY		06/27/1995	8.880	1,072,453						3,060,000	03/28/1995
03-0307463		JACKSONVILLE	FL		11/21/1995	7.620	243,942						3,260,780	06/29/1995
03-0307885		LOUISVILLE	KY		02/29/1996	7.875	212,422						2,570,000	07/25/1995
03-0308244		LAVERGNE	TN		01/09/1997	8.070	462,926						8,000,000	03/13/2000
03-0308428		PLAINVILLE	OH		03/14/1996	7.500	1,247,393						4,800,000	10/27/1995
03-0308464		KENT	WA		03/28/1996	8.375	170,892						1,766,000	11/22/1995
03-0308648		DELAWARE	OH		03/05/1996	7.875	1,066,537						12,347,000	12/18/1995
03-0308675		OVERLAND PARK	KS		03/21/1996	7.400	655,853						6,780,000	12/27/1995
03-0308822		RALEIGH	NC		06/27/1996	7.500	6,331,639						124,450,000	01/09/2006
03-0308877		CHEROKEE COUNTY	GA		04/03/1997	7.290	1,547,091						10,440,000	02/23/1996
03-0309254		TAMPA	FL		08/29/1996	8.250	149,385						3,740,000	05/06/1996
03-0310231		OAKDALE	MN		08/27/1997	8.750	1,827,583						4,225,000	06/01/1997
03-0310337		HOUSTON	TX		09/30/1997	6.270	6,990,462						18,388,170	09/15/2004
03-0310373		MARYLAND HEIGHTS	MO		08/22/1997	8.375	770,688						4,260,000	06/12/1997
03-0310442		HOUSTON	TX		09/30/1997	6.270	409,523						18,388,170	09/15/2004
03-0310520		OAKDALE	MN		12/01/1997	8.080	754,667						2,770,000	10/02/1997
03-0311838		SEATTLE	WA		04/07/1999	7.320	529,753						1,917,000	03/12/1999
03-0312004		FARMERS BRANCH	TX		07/13/1999	7.530	2,284,726						4,700,000	06/21/1999
03-4000027		NAUGATUCK	CT		09/10/1996	8.500	3,069,102						8,360,000	03/29/1996
03-4000509		FAIRFIELD	OH		06/30/1997	8.700	2,107,796						12,380,000	04/11/1997
03-4000518		MARIETTA	GA		07/18/1997	8.550	1,813,607						9,325,000	06/12/1997
03-4000590		CINCINNATI	OH		09/30/1997	8.125	1,150,161						6,650,000	02/15/2002
03-4000669		ROBERTSDALE	AL		11/04/1997	7.970	507,672						3,850,000	07/11/1997
03-4001019		MONROEVILLE	PA		09/01/1998	7.190	2,986,819						12,065,000	05/22/1998
03-4001028		OKLAHOMA CITY	OK		07/27/1998	6.930	732,191						3,126,880	04/09/1998
03-4002170		SALT LAKE CITY	UT		12/28/1999	5.740	1,263,855						2,969,006	10/01/1999
03-4100095		JACKSONVILLE	FL		12/13/1995	7.580	440,024						6,849,240	06/20/1995
03-4100224		HOUSTON	TX		03/12/1997	7.940	875,209						6,470,000	09/09/1996
0599999. Mortgages in good standing - Commercial mortgages-all other							6,473,998,333		(154,729)				12,049,600,502	XXX
0899999. Total Mortgages in good standing							6,473,998,333		(154,729)				12,049,600,502	XXX
00-1101507		NORCROSS	GA		08/18/2008									06/19/2007
1399999. Restructured mortgages - Commercial mortgages-all other														XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							6,473,998,333		(154,729)				12,049,600,502	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
00-1100464	GAINESVILLE	FL		06/24/2014	4.780		4,079,762	
00-1100820	LEXINGTON	KY		06/13/2014	5.650		4,347,274	
00-1101092	CINCINNATI	OH		06/13/2014	6.000		4,807,052	
00-1101997	LEXINGTON	KY		03/03/2014	3.890	13,350,000		28,070,000
00-1102045	DENVER	CO		02/13/2014	4.730	38,000,000		66,230,000
00-1102055	BAKERSFIELD	CA		01/08/2014	4.750	5,000,000		9,730,000
00-1102067	FARGO	ND		02/03/2014	4.450	5,100,000		8,070,000
00-1102084	WOODSTOCK	GA		01/09/2014	4.890	27,000,000		23,585,926
00-1102087	MADISON	WI		06/03/2014	5.160	11,500,000		15,830,000
00-1102088	MADISON	WI		02/03/2014	4.960	2,500,000		3,510,000
00-1102089	HUNTINGTON BEACH	CA		01/03/2014	5.240	4,400,000		5,910,000
00-1102092	SANDY	OR		04/07/2014	5.000	2,200,000		2,940,000
00-1102093	CHATTANOOGA	TN		02/07/2014	4.970	3,600,000		4,810,000
00-1102094	CHATTANOOGA	TN		02/07/2014	4.870	3,800,000		4,990,000
00-1102101	CARTERET	NJ		01/10/2014	3.700	5,400,000		9,980,000
00-1102110	PITTSBURGH	PA		06/05/2014	4.840	23,000,000		32,330,000
00-1102111	FORT COLLINS	CO		01/23/2014	4.600	9,000,000		12,650,000
00-1102115	LEXINGTON	KY		01/10/2014	4.920	3,000,000		4,780,000
00-1102116	CHARLOTTE	NC		01/22/2014	4.580	53,000,000		68,890,000
00-1102117	BOSTON	MA		06/02/2014	4.450	24,000,000		42,950,000
00-1102121	AUBURN HILLS	MI		01/29/2014	5.020	18,000,000		24,250,000
00-1102124	DALLAS	TX		01/29/2014	1.960	32,000,000		59,760,000
00-1102126	GRIMES	IA		03/06/2014	4.900	4,500,000		6,000,000
00-1102127	WOODS CROSS	UT		02/14/2014	4.810	12,400,000		17,380,000
00-1102128	ONTARIO	CA		04/22/2014	4.540	8,000,000		11,320,000
00-1102129	PHOENIX	AZ		01/30/2014	3.580	6,100,000		8,520,000
00-1102132	PITTSBURGH	PA		03/31/2014	4.680	9,700,000		12,970,000
00-1102133	BALTIMORE	MD		03/10/2014	4.730	54,000,000		74,580,000
00-1102134	ATLANTA	GA		01/31/2014	4.480	22,400,000		34,440,000
00-1102137	GRAND RAPIDS	MI		07/08/2014	4.800	8,550,000		11,700,000
00-1102138	CANONSBURG	PA		03/12/2014	5.320	12,400,000		16,930,000
00-1102139	ONTARIO	CA		04/10/2014	4.800	4,250,000		6,220,000
00-1102140	LA QUINTA	CA		02/28/2014	4.490	21,000,000		28,200,000
00-1102142	ENGLISHTOWN	NJ		08/11/2014	4.210	20,000,000		53,290,000
00-1102145	CHARLOTTESVILLE	VA		04/10/2014	4.650	3,700,000		5,160,000
00-1102147	WALNUT CREEK	CA		09/29/2014	3.590	30,000,000		43,240,000
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
00-1102151	DENVER	CO		09/18/2014	3.970	20,000,000		16,973,913
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	2.160	19,400,000		27,920,000
00-1102161	FULLERTON	CA		07/15/2014	4.380	6,900,000		15,310,000
00-1102162	CHULA VISTA	CA		11/03/2014	4.740	12,000,000		24,100,000
00-1102163	STERLING	VA		06/04/2014	3.970	25,000,000		13,812,371
00-1102164	ITASCA	IL		07/29/2014	3.900	6,250,000		11,180,000
00-1102165	FRANKLIN PARK	IL		07/29/2014	4.470	4,600,000		5,910,000
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
00-1102169	ST. LOUIS	MO		08/22/2014	4.360	10,300,000		14,380,000
00-1102170	WATERLOO	IL		08/22/2014	4.340	6,400,000		8,870,000
00-1102171	FLOWER MOUND	TX		07/23/2014	4.340	3,365,000		5,070,000
00-1102173	LEXINGTON	KY		09/12/2014	4.230	10,500,000		14,830,000
00-1102178	EAST RUTHERFORD	NJ		07/10/2014	3.330	7,000,000		9,903,930
00-1102184	CHEVY CHASE	MD		07/29/2014	3.950	15,000,000		101,700,000
00-1102185	CHEVY CHASE	MD		07/29/2014	3.950	15,000,000		72,260,000
00-1102186	MESA	AZ		07/14/2014	3.500	20,756,169		28,570,000
00-1102190	LOS ANGELES	CA		08/07/2014	4.160	21,000,000		28,320,000
00-1102191	ALPHARETTA	GA		06/27/2014	3.380	50,000,000		63,100,000
00-1102192	SEATAC	WA		09/05/2014	4.130	15,500,000		21,402,000
00-1102193	OCALA	FL		09/11/2014	3.900	21,500,000		28,690,000
00-1102196	SAN DIEGO	CA		12/15/2014	4.280	1,500,000		5,560,000
00-1102197	VISTA	CA		12/15/2014	4.280	3,525,000		9,540,000
00-1102198	VISTA	CA		12/15/2014	4.280	3,225,000		8,540,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
00-1102199	SAN DIEGO	CA		07/10/2014	3.780	10,800,000		14,500,000
00-1102202	NILES	IL		07/31/2014	3.740	25,150,000		40,840,000
00-1102205	GREENVILLE	SC		08/06/2014	3.650	24,134,924		32,370,000
00-1102206	GREENVILLE	SC		10/22/2014	3.930	12,500,000		16,960,000
00-1102208	SANTA CLARA	CA		12/04/2014	3.840	46,000,000		67,050,000
00-1102211	HENDERSON	NV		07/25/2014	2.410	29,200,000		43,300,000
00-1102213	TEMPE	AZ		11/03/2014	3.850	20,273,118		28,920,000
00-1102214	LONG BEACH	CA		09/24/2014	4.140	15,500,000		24,970,000
00-1102215	LEXINGTON	MA		11/03/2014	3.960	7,000,000		9,930,000
00-1102217	RICHMOND	VA		10/23/2014	4.000	33,000,000		42,930,000
00-1102222	COLLEGE STATION	TX		12/01/2014	2.310	9,500,000		14,460,000
00-1102223	AMERICAN CANYON	CA		11/03/2014	3.780	8,000,000		13,540,000
00-1102224	TOWN & COUNTRY	MO		09/17/2014	3.880	8,500,000		13,190,000
00-1102229	FARMERS BRANCH	TX		10/15/2014	3.590	55,375,000		91,230,000
00-1102230	NEWPORT	KY		10/15/2014	4.020	9,150,000		12,800,000
00-1102232	REHOBETH BEACH	DE		12/08/2014	4.170	10,500,000		15,780,000
00-1102235	LOS ANGELES	CA		09/17/2014	4.750	2,200,000		3,050,000
00-1102238	COLUMBUS	OH		09/30/2014	4.330	11,000,000		14,700,000
00-1102242	NASHVILLE	TN		11/14/2014	4.050	5,150,000		6,990,000
00-1102243	ROCKVILLE	MD		11/14/2014	3.990	26,000,000		35,720,000
00-1102246	SAN DIEGO	CA		12/08/2014	4.220	5,025,000		8,430,000
00-1102249	JERICHO	NY		12/19/2014	3.850	15,500,000		25,284,727
00-1102252	AUSTIN	TX		10/10/2014	3.580	39,000,000		52,750,000
00-1102253	WASHINGTON, DC	DC		12/01/2014	4.020	25,000,000		45,935,000
00-1102256	DALLAS	TX		12/18/2014	4.330	5,900,000		8,070,000
00-1102257	COLUMBIA	SC		12/11/2014	3.880	13,500,000		17,990,000
00-1102258	STANTON	CA		12/04/2014	4.060	9,000,000		15,540,000
00-1102259	WALTHAM	MA		12/18/2014	3.680	11,000,000		16,090,000
00-1102263	DERBY	KS		12/01/2014	3.530	11,000,000		19,240,000
00-1102265	FONTANA	CA		12/03/2014	4.090	5,600,000		7,700,000
00-1102268	WESTPORT	CT		12/11/2014	3.850	9,500,000		13,250,000
00-1102269	WOODLAND	CA		12/04/2014	3.950	7,150,000		11,350,000
00-1102270	MADISON	WI		12/22/2014	3.580	31,000,000		41,960,000
00-1102275	BURKE	VA		12/16/2014	3.890	53,000,000		76,440,000
00-1102279	VIRGINIA BEACH	VA		12/16/2014	3.680	29,500,000		38,900,000
00-1102282	ADDISON	TX		12/18/2014	3.500	13,000,000		20,300,000
00-1102283	DALLAS	TX		12/18/2014	3.500	18,750,000		35,700,000
00-1102293	SEATTLE	WA		12/30/2014	3.630	16,800,000		23,590,000
00-1102294	CHESAPEAKE	VA		12/18/2014	3.860	25,000,000		33,320,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,573,169,211	13,234,088	2,445,107,867
0899999. Total Mortgages in good standing						1,573,169,211	13,234,088	2,445,107,867
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,573,169,211	13,234,088	2,445,107,867

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1000267	RICHMOND	VA		11/14/2000	07/01/2014	828,886							828,886	828,886			
00-1000467	ROCHESTER HILLS	MI		08/15/2001	03/06/2014	6,374,396							6,374,396	6,374,396			
00-1000642	ROMEOVILLE	IL		04/19/2002	11/25/2014	2,385,859							2,385,859	2,385,859			
00-1000903	UNION CITY	CA		03/28/2002	12/02/2014	3,181,915							3,181,915	3,181,914			
00-1000998	ATLANTA	GA		08/09/2002	02/03/2014	15,804,498							15,804,498	15,804,498			
00-1000999	AURORA	CO		03/03/2004	04/30/2014	8,007,757							8,007,757	8,007,757			
00-1001185	RALEIGH	NC		08/06/2004	01/28/2014	23,090,942							23,090,942	23,090,942			
00-1001232	HOUSTON	TX		11/20/2002	01/10/2014	222,504							222,504	222,504			
00-1001311	ST. PETERSBURG	FL		06/24/2003	04/15/2014	2,218,535							2,218,535	2,218,535			
00-1001331	WALKER	MI		05/07/2003	10/22/2014	3,076,301							3,076,301	3,076,301			
00-1100051	GAINESVILLE	FL		09/16/2004	07/25/2014	11,951,146							11,951,146	11,951,146			
00-1100071	LEXINGTON	KY		02/19/2004	01/10/2014	2,278,365							2,278,365	2,278,365			
00-1100124	JESSUP	MD		10/01/2003	02/18/2014	4,166,471							4,166,471	4,166,471			
00-1100158	ANNAPOLIS	MD		02/27/2004	06/10/2014	1,594,602							1,594,602	1,594,602			
00-1100159	WOODLAWN	MD		02/27/2004	03/10/2014	1,483,957							1,483,957	1,483,957			
00-1100215	ANAHEIM	CA		08/02/2004	07/02/2014	2,883,881							2,883,881	2,883,881			
00-1100216	ANAHEIM	CA		08/02/2004	07/02/2014	2,238,236							2,238,236	2,238,236			
00-1100226	INDIANAPOLIS	IN		10/24/2003	01/29/2014	1,960,000							1,960,000	1,960,000			
00-1100236	HARTFORD	CT		12/23/2003	01/31/2014	26,527,780							26,527,780	26,527,780			
00-1100248	OCEANSIDE	CA		02/05/2004	01/15/2014	1,709,426							1,709,426	1,709,426			
00-1100252	PHILADELPHIA	PA		09/29/2004	03/21/2014	5,378,164							5,378,164	5,378,164			
00-1100255	CARTERET	NJ		12/30/2003	01/31/2014	1,091,656							1,091,656	1,091,656			
00-1100256	WEST SACRAMENTO	CA		01/12/2004	03/31/2014	8,776,176							8,776,176	8,776,176			
00-1100258	ROMEOVILLE	IL		02/05/2004	11/25/2014	764,693							764,693	764,693			
00-1100261	LAS VEGAS	NV		01/21/2004	02/05/2014	65,334							65,334	65,334			
00-1100334	GUADALUPE	AZ		04/01/2004	08/04/2014	1,193,493							1,193,493	1,193,493			
00-1100343	HILTON HEAD	SC		04/14/2004	02/06/2014	1,974,806							1,974,806	1,974,806			
00-1100363	LAS VEGAS	NV		04/07/2004	04/29/2014	7,350,913							7,350,913	7,350,913			
00-1100374	ST. JAMES CITY	FL		04/23/2004	04/01/2014	2,317,655							2,317,655	2,317,655			
00-1100377	SANTA CLARA	CA		12/15/2004	12/04/2014	771,515							771,515	771,515			
00-1100384	OCALA	FL		11/12/2004	09/11/2014	470,775							470,775	445,693		(25,082)	(25,082)
00-1100389	WESTLAND	MI		05/24/2004	05/30/2014	5,788,163							5,788,163	5,788,163			
00-1100399	OREGON CITY	OR		07/05/2005	01/30/2014	349,522							349,522	349,522			
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							4,764,461	4,764,461			
00-1100428	STERLING	VA		06/02/2004	09/10/2014	343,840							343,840	343,840			
00-1100431	GUADALUPE	AZ		04/01/2004	08/04/2014	2,303,922							2,303,922	2,303,922			
00-1100461	ALEXANDRIA	VA		05/28/2004	04/23/2014	35,125,200							35,125,200	35,125,200			
00-1100492	FULLERTON	CA		06/24/2004	07/15/2014	136,231							136,231	136,231			
00-1100565	MEMPHIS	TN		11/24/2004	12/05/2014	3,866,717							3,866,717	3,866,717			
00-1100583	BOSTON	MA		09/27/2004	06/02/2014	9,057,668							9,057,668	9,057,668			
00-1100641	HUNT VALLEY	MD		10/14/2004	11/10/2014	2,516,725							2,516,725	2,516,725			
00-1100642	ROCKVILLE	MD		11/01/2004	07/07/2014	587,891							587,891	587,891			
00-1100647	CHICAGO	IL		11/30/2004	12/04/2014	103,608		3,542			3,542		107,151	107,151			
00-1100648	PHOENIX	AZ		11/15/2004	09/10/2014	2,347,565							2,347,565	2,347,565			
00-1100678	MOKENA	IL		11/22/2004	11/24/2014	4,928,467							4,928,467	4,928,467			
00-1100685	TWINSBURG	OH		04/14/2005	11/24/2014	5,566,635							5,566,635	5,566,635			
00-1100694	LONGMONT	CO		12/29/2004	11/06/2014	7,959,574							7,959,574	7,959,574			
00-1100696	KANSAS CITY	MO		11/22/2004	11/24/2014	1,264,562							1,264,562	1,600,118		335,556	335,556
00-1100700	DOWNES GROVE	IL		12/16/2004	11/24/2014	5,076,779		55,104			55,104		5,131,883	5,142,688		10,804	10,804
00-1100705	NORTH READING	MA		12/01/2004	09/02/2014	7,500,000							7,500,000	7,500,000			
00-1100816	TORRANCE	CA		04/03/2006	04/04/2014	6,339,910							6,339,910	6,339,910			
00-1100823	KENT	WA		05/19/2005	07/15/2014	221,851							221,851	221,851			
00-1100882	CANONSBURG	PA		07/07/2005	11/14/2014	2,944,922							2,944,922	2,944,922			
00-1100884	HAUPPAUGE	NY		07/27/2005	12/12/2014	29,666,265							29,666,265	29,666,265			
00-1100894	GULF SHORES	AL		06/28/2005	11/04/2014	4,739,968							4,739,968	4,739,968			
00-1100905	AUSTIN	TX		07/07/2005	12/31/2014	9,480,816							9,480,816	9,480,816			
00-1100906	GURNEE	IL		07/28/2005	11/25/2014	11,932,179							11,932,179	11,932,179			
00-1100959	SAN DIEGO	CA		09/13/2005	12/08/2014	3,773,625							3,773,625	3,773,625			
00-1100963	SAN DIEGO	CA		09/13/2005	12/15/2014	1,351,276							1,351,276	1,351,276			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101012	LEXINGTON	KY		11/30/2005	06/18/2014	2,848,984							2,848,984	2,848,984			
00-1101042	BELLEVUE	WA		11/18/2005	10/16/2014	4,032,328							4,032,328	4,032,328			
00-1101052	OCALA	FL		12/20/2005	08/27/2014	7,000,000							7,000,000	7,000,000			
00-1101076	HOLLY SPRINGS	NC		12/20/2005	12/12/2014	2,682,151							2,682,151	2,682,151			
00-1101084	KENNESAW	GA		11/21/2005	08/27/2014	8,924,771							8,924,771	8,924,771			
00-1101086	HARTFORD	CT		02/16/2006	02/28/2014	16,080,074							16,080,074	16,080,074			
00-1101112	SOLON	OH		05/18/2006	12/29/2014	2,630,672							2,630,672	2,630,672			
00-1101127	RANCHO CORDOVA	CA		12/05/2005	11/25/2014	11,498,556							11,498,556	11,498,556			
00-1101128	CANONSBURG	PA		02/17/2006	11/14/2014	3,033,870							3,033,870	3,033,870			
00-1101131	ST. PETERSBURG	FL		02/28/2006	04/15/2014	700,669							700,669	700,669			
00-1101250	EAST RUTHERFORD	NJ		08/31/2006	07/10/2014	562,391							562,391	562,391			
00-1101256	EUGENE	OR		11/09/2006	12/15/2014	23,089,768							23,089,768	26,835,903		3,746,135	3,746,135
00-1101260	EUGENE	OR		11/09/2006	12/15/2014	1,220,006			61,436		(61,436)		1,158,569	1,292,911		134,341	134,341
00-1101296	ST AUGUSTINE	FL		09/19/2006	10/20/2014	1,140,432							1,140,432	1,140,432			
00-1101325	LOS ANGELES	CA		10/18/2006	07/10/2014	2,075,599							2,075,599	2,075,599			
00-1101334	LAS VEGAS	NV		02/08/2007	02/26/2014	5,846,039							5,846,039	5,846,039			
00-1101348	BURR RIDGE	IL		11/28/2006	12/09/2014	1,351,711							1,351,711	1,351,711			
00-1101351	BLOOMINGTON	IN		10/27/2006	02/12/2014	9,233,986							9,233,986	9,233,986			
00-1101361	ST. PETERSBURG	FL		12/21/2006	07/31/2014	3,725,753							3,725,753	3,725,753			
00-1101457	CONCORD	NC		09/12/2007	10/01/2014	8,224,445							8,224,445	8,224,445			
00-1101460	RIVERSIDE	CA		05/08/2007	06/27/2014	2,760,273							2,760,273	2,760,273			
00-1101542	GURNEE	IL		09/11/2007	11/25/2014	7,472,480							7,472,480	7,472,480			
00-1101569	GARDNER	KS		09/26/2007	06/30/2014	4,035,077							4,035,077	4,035,077			
00-1101573	ROCKVILLE	MD		01/07/2008	07/07/2014	4,444,100							4,444,100	4,444,100			
00-1101578	KANSAS CITY	MO		09/14/2007	11/24/2014	2,027,258							2,027,258	2,525,000		497,742	497,742
00-1101625	TWINSBURG	OH		01/25/2008	11/24/2014	1,066,247							1,066,247	1,066,247			
00-1101687	BURKE	VA		04/20/2010	12/16/2014	34,821,100							34,821,100	34,821,100			
00-1101697	CHARLOTTE	NC		09/27/2010	12/18/2014	6,682,747							6,682,747	6,682,747			
00-1101759	CHARLOTTE	NC		07/01/2011	03/13/2014	18,725,000							18,725,000	18,725,000			
00-1101778	OREGON CITY	OR		10/03/2011	12/30/2014	7,412,535							7,412,535	7,412,535			
00-1101804	WILTON	CT		01/18/2012	01/07/2014	13,659,556							13,659,556	13,659,556			
00-1101850	BELLEVUE	WA		06/04/2012	10/16/2014	2,957,431							2,957,431	2,957,431			
00-6000058	CLEARWATER	SC		01/31/2002	01/24/2014	90,381							90,381	90,381			
00-6000203	GREENVILLE	SC		01/31/2002	02/21/2014	20,872							20,872	20,872			
00-9000100	LA CANADA	CA		07/01/2001	05/19/2014	50,527							50,527	50,527			
00-9000123	CINCINNATI	OH		12/03/2001	06/30/2014	530,741							530,741	530,741			
03-0305576	OAKWOOD	GA		03/31/1994	03/21/2014	158,163							158,163	158,163			
03-0306146	DENVER	CO		07/08/1994	07/10/2014	374,905							374,905	374,905			
03-0306926	SEATTLE	WA		02/01/1995	11/10/2014	279,118							279,118	279,118			
03-0307610	RAYMOND	WA		09/26/1996	05/28/2014	653,303							653,303	653,303			
03-4000554	LANSING	MI		11/25/1997	02/28/2014	2,577,095							2,577,095	2,577,095			
0199999. Mortgages closed by repayment						549,355,794		58,646	61,436		(2,790)		549,353,004	554,052,501		4,699,496	4,699,496
00-1000008	VANCOUVER	WA		04/24/2000		446,145							337,187	337,187			
00-1000030	PITTSBURGH	PA		11/16/1999		4,702,329							642,577	642,577			
00-1000031	PITTSBURGH	PA		11/16/1999		1,709,415							290,079	290,079			
00-1000032	PITTSBURGH	PA		09/20/1999		3,388,821							201,424	201,424			
00-1000038	VISTA	CA		08/31/2000		3,219,865							367,352	367,352			
00-1000171	CANTON	OH		08/15/2000		1,583,773							184,646	184,646			
00-1000178	PITTSBURGH	PA		04/25/2001		499,812							202,106	202,106			
00-1000188	KEASBY	NJ		04/17/2000		4,064,722							501,318	501,318			
00-1000194	KENT	WA		05/11/2000		428,154							303,846	303,846			
00-1000198	LENEXA	KS		06/29/2000		750,268							668,374	668,374			
00-1000232	BONITA SPRINGS	FL		06/23/2000		4,294,441							89,093	89,093			
00-1000541	COLUMBUS	OH		04/30/2001		3,685,172							385,217	385,217			
00-1000593	KENILWORTH	NJ		08/08/2001		5,600,972							544,462	544,462			
00-1000665	EDISON	NJ		07/06/2001		7,669,392							762,257	762,257			
00-1000696	FT. LAUDERDALE	FL		05/08/2002		10,503,753							469,328	469,328			
00-1000701	VILLANOVA	PA		12/17/2001		3,966,571							373,151	373,151			
00-1000714	CLOSTER	NJ		11/08/2001		1,976,895							185,719	185,719			
00-1000735	NEW CASTLE	IN		07/18/2002		1,975,409							165,858	165,858			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1000774	FLINT	MI		12/20/2001		6,116,015							838,110	838,110			
00-1000788	FT. PIERCE	FL		11/20/2001		1,105,891							153,214	153,214			
00-1000818	VANDERGRIFT	PA		02/22/2002		5,024,032							459,064	459,064			
00-1000819	BARBERTON	OH		12/21/2001		2,719,507							255,335	255,335			
00-1000820	PITTSBURGH	PA		12/21/2001		1,252,021							117,553	117,553			
00-1000821	LOWER BURRELL	PA		12/21/2001		1,409,253							132,315	132,315			
00-1000822	CANAL FULTON	OH		12/21/2001		774,507							72,719	72,719			
00-1000848	NEW ALBANY	OH		02/07/2002		2,943,797							270,065	270,065			
00-1000858	BROOK PARK	OH		04/09/2002		3,269,916							515,935	515,935			
00-1000867	SALT LAKE CITY	UT		03/01/2002		2,246,037							205,229	205,229			
00-1000875	SCOTTSDALE	AZ		09/18/2002		1,590,216							128,633	128,633			
00-1000914	CINCINNATI	OH		07/01/2002		1,714,318							167,426	167,426			
00-1000926	MARIETTA	GA		12/23/2002		2,616,131							117,015	117,015			
00-1000929	CRANBERRY	PA		06/11/2002		20,708,526							908,241	908,241			
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		6,284,807							257,390	257,390			
00-1000949	STOW	OH		05/30/2002		2,435,919							211,896	211,896			
00-1000958	HOUSTON	TX		06/18/2002		1,927,853							84,490	84,490			
00-1000964	COLUMBUS	OH		10/03/2002		2,082,107							170,132	170,132			
00-1001017	STARKVILLE	MS		07/03/2002		1,420,897							61,436	61,436			
00-1001038	ITHACA	NY		10/01/2002		5,448,889							135,032	135,032			
00-1001042	RAVENNA	OH		06/27/2002		5,547,078							479,398	479,398			
00-1001049	WAYNE	PA		10/24/2002		401,208							92,593	92,593			
00-1001063	OCEOLA TOWNSHIP	MI		03/14/2003		703,772							31,385	31,385			
00-1001090	MASON	OH		12/20/2002		8,154,609							236,761	236,761			
00-1001135	MADISON	WI		12/20/2002		2,801,737							78,244	78,244			
00-1001165	CHESTERFIELD	VA		11/20/2002		8,320,914							250,467	250,467			
00-1001201	NORTH BRUNSWICK	NJ		05/29/2003		5,155,147							238,233	238,233			
00-1001203	NILES	IL		12/30/2002		4,679,117							136,879	136,879			
00-1001215	EDISON	NJ		12/17/2002		11,193,224							977,144	977,144			
00-1001227	HOUSTON	TX		11/20/2002		606,609							230,756	230,756			
00-1001229	HOUSTON	TX		11/20/2002		447,369							183,414	183,414			
00-1001231	HOUSTON	TX		11/20/2002		760,651							269,647	269,647			
00-1001233	HOUSTON	TX		11/20/2002		254,096							122,950	122,950			
00-1001237	DALLAS	TX		11/20/2002		7,860,769							772,072	772,072			
00-1001244	PITTSBURGH	PA		02/08/2005		17,289,841							604,653	604,653			
00-1001260	FINDLAY TOWNSHIP	PA		03/05/2003		992,511							204,265	204,265			
00-1001279	PITTSBURGH	PA		12/23/2003		5,706,013							423,138	423,138			
00-1001283	GARLAND	TX		03/03/2003		2,313,516							192,368	192,368			
00-1001308	CHICAGO	IL		07/22/2003		10,566,684							845,423	845,423			
00-1001310	SOLON	OH		04/28/2003		3,054,877							629,551	629,551			
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		2,479,290							129,266	129,266			
00-1001324	ST PETE/PINELLAS PK	FL		09/08/2003		1,468,709							271,400	271,400			
00-1001333	MYRTLE BEACH	SC		06/02/2003		3,809,867							310,147	310,147			
00-1002001	WESTMONT	NJ		12/05/2002		478,820							233,582	233,582			
00-1002014	KNOXVILLE	TN		07/28/2003		2,578,549							206,403	206,403			
00-1002028	MADISON	WI		11/25/2003		3,970,386							101,724	101,724			
00-1002030	LA PALMA	CA		04/28/2003		10,167,220							465,559	465,559			
00-1100009	DAVIE	FL		11/06/2003		715,283							348,205	348,205			
00-1100012	PITTSBURGH	PA		05/13/2003		5,075,059							1,029,551	1,029,551			
00-1100016	CONYERS	GA		06/04/2003		2,484,445							499,697	499,697			
00-1100029	CHICAGO	IL		08/04/2003		1,397,720							271,179	271,179			
00-1100030	CHICAGO	IL		08/04/2003		1,357,785							263,431	263,431			
00-1100036	MOORESVILLE	NC		08/05/2003		3,083,637							248,452	248,452			
00-1100046	GLEN CARBON	IL		01/05/2004		2,623,553							106,479	106,479			
00-1100047	CRESTWOOD	MO		11/14/2003		5,764,174							227,278	227,278			
00-1100058	MARYSVILLE	WA		07/16/2003		1,398,654							566,503	566,503			
00-1100067	JOHNSON CITY	TN		10/31/2003		2,401,421							186,490	186,490			
00-1100068	BELLEVUE	TN		10/31/2003		2,938,582							228,204	228,204			
00-1100080	GREENDALE	WI		09/02/2003		1,259,658							242,857	242,857			
00-1100109	MILFORD	OH		09/23/2003		1,219,437							231,679	231,679			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100122	ROCKVILLE	MD		10/01/2003		5,151,272							222,753	222,753			
00-1100123	ROCKVILLE	MD		10/01/2003		5,151,272							222,753	222,753			
00-1100131	CONCORD	NH		09/30/2003		827,019							155,863	155,863			
00-1100141	GRAND RAPIDS	MI		10/30/2003		876,783							156,530	156,530			
00-1100154	MARS	PA		10/22/2003		4,823,489							235,019	235,019			
00-1100155	CLAY	NY		06/07/2004		7,423,552							305,853	305,853			
00-1100163	RESTON	VA		10/27/2003		4,500,819							341,394	341,394			
00-1100173	ALBUQUERQUE	NM		08/31/2004		2,495,435							162,026	162,026			
00-1100174	SIOUX FALLS	SD		11/12/2003		2,521,164							189,303	189,303			
00-1100195	HOUSTON	TX		11/21/2003		1,824,317							74,430	74,430			
00-1100196	HOUSTON	TX		11/21/2003		1,863,050							76,010	76,010			
00-1100197	HOUSTON	TX		11/21/2003		2,354,958							96,079	96,079			
00-1100202	LYSANDER	NY		12/10/2003		2,475,504							433,830	433,830			
00-1100223	PITTSBURGH	PA		10/30/2003		3,263,580							242,347	242,347			
00-1100233	ITHACA	NY		12/10/2003		576,198							14,527	14,527			
00-1100240	MARGATE	FL		03/03/2004		10,999,232							283,073	283,073			
00-1100247	CLEARFIELD	UT		12/04/2003		2,073,908							154,781	154,781			
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		2,462,582							217,062	217,062			
00-1100272	WILSONVILLE	OR		05/21/2004		1,974,823							76,456	76,456			
00-1100296	CINCINNATI	OH		01/21/2004		3,261,129							240,614	240,614			
00-1100302	GARDEN GROVE	CA		05/02/2005		7,238,893							439,023	439,023			
00-1100306	BURBANK	CA		08/10/2004		3,754,455							86,976	86,976			
00-1100339	PORTLAND	OR		03/22/2004		2,575,534							107,147	107,147			
00-1100346	FARRAGUT	TN		05/04/2004		1,970,525							143,031	143,031			
00-1100347	VISALIA	CA		07/14/2004		946,396							147,017	147,017			
00-1100365	WENATCHEE	WA		08/09/2004		2,172,110							148,776	148,776			
00-1100369	HIGHWOOD	IL		05/17/2004		3,154,714							118,559	118,559			
00-1100371	ANDERSON	SC		12/21/2004		2,386,214							91,334	91,334			
00-1100373	RANCHO CUCAMONGA	CA		12/30/2004		3,835,357							249,626	249,626			
00-1100375	ALGONQUIN	IL		09/15/2004		2,157,796							329,412	329,412			
00-1100378	GLENDALE	WI		04/28/2005		10,117,386							424,179	424,179			
00-1100394	FT. WAYNE	IN		05/14/2004		2,208,387							135,899	135,899			
00-1100403	BAKERSFIELD	CA		05/20/2004		144,812							10,815	10,815			
00-1100404	SAN DIEGO	CA		05/26/2004		11,568,127							358,679	358,679			
00-1100406	EDISON	NJ		05/18/2004		4,235,599							310,633	310,633			
00-1100407	BURBANK	CA		08/10/2004		3,640,854							125,181	125,181			
00-1100408	LIBERTY	MO		06/01/2004		718,293							277,358	277,358			
00-1100414	BOURNE	MA		05/05/2004		3,534,755							258,037	258,037			
00-1100420	ORMOND BEACH	FL		06/15/2004		2,294,254							166,536	166,536			
00-1100421	PORT ORANGE	FL		09/16/2004		1,045,985							108,861	108,861			
00-1100440	TEANECK	NJ		05/04/2005		5,125,634							130,722	130,722			
00-1100456	ATLANTA	GA		07/26/2005		7,174,032							249,458	249,458			
00-1100458	LINCOLNTON	NC		07/20/2004		5,276,465							313,001	313,001			
00-1100464	GAINESVILLE	FL		05/26/2004		2,194,252							188,067	188,067			
00-1100475	ITHACA	NY		06/25/2004		2,888,165							67,708	67,708			
00-1100479	OXNARD	CA		02/18/2005		3,016,599							116,676	116,676			
00-1100485	CAPE CORAL	FL		12/22/2004		280,623							11,872	11,872			
00-1100487	HILLIARD	OH		01/06/2005		733,421							98,831	98,831			
00-1100497	KENT	WA		08/23/2004		2,075,912							336,094	336,094			
00-1100501	SAN DIEGO	CA		07/22/2004		9,207,692							302,440	302,440			
00-1100519	MILWAUKEE	WI		04/20/2006		2,898,842							53,518	53,518			
00-1100533	DAVENPORT	IA		10/01/2004		1,877,962							275,864	275,864			
00-1100581	CHARLOTTE	NC		05/11/2005		8,114,670							362,220	362,220			
00-1100597	MENTOR	OH		11/18/2004		3,269,951							221,959	221,959			
00-1100598	FARMERS BRANCH	TX		12/16/2004		1,265,828							46,693	46,693			
00-1100599	FARMERS BRANCH	TX		12/16/2004		2,579,723							95,160	95,160			
00-1100601	DALLAS	TX		12/16/2004		2,026,093							74,738	74,738			
00-1100602	HOUSTON	TX		12/16/2004		2,025,323							74,709	74,709			
00-1100603	HOUSTON	TX		12/16/2004		1,320,305							48,703	48,703			
00-1100640	MANHATTAN	KS		11/03/2004		1,569,704							103,807	103,807			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100649	KNOXVILLE	TN		11/04/2004		3,519,478							136,665	136,665			
00-1100677	LAS VEGAS	NV		02/18/2005		4,794,137							181,542	181,542			
00-1100682	MENLO PARK	CA		07/10/2006		13,707,315							757,149	757,149			
00-1100686	CHARLOTTE	NC		12/15/2004		1,515,851							43,509	43,509			
00-1100692	SALT LAKE CITY	UT		01/10/2005		6,882,647							458,392	458,392			
00-1100697	CLEARFIELD	UT		01/28/2005		2,642,258							194,755	194,755			
00-1100698	ALGONQUIN	IL		03/02/2005		7,426,475							288,002	288,002			
00-1100717	FARMERS BRANCH	TX		12/16/2004		745,085							27,484	27,484			
00-1100718	FARMERS BRANCH	TX		12/16/2004		738,282							27,233	27,233			
00-1100720	HOUSTON	TX		12/16/2004		830,172							30,623	30,623			
00-1100721	DALLAS	TX		12/16/2004		1,372,347							50,623	50,623			
00-1100722	HOUSTON	TX		12/16/2004		1,040,505							38,382	38,382			
00-1100723	WAUSAU	WI		03/28/2006		1,877,474							38,190	38,190			
00-1100729	PHOENIX	AZ		03/30/2005		4,181,323							145,668	145,668			
00-1100738	CHULA VISTA	CA		01/28/2005		1,329,887							62,480	62,480			
00-1100756	LAKE OSWEGO	OR		11/08/2006		4,667,188							241,710	241,710			
00-1100765	CHICAGO	IL		05/19/2005		1,644,993							130,928	130,928			
00-1100768	FRISCO	TX		06/02/2005		5,927,811							184,615	184,615			
00-1100773	SIMI VALLEY	CA		08/31/2005		6,076,712							409,069	409,069			
00-1100775	CONYERS	GA		04/04/2005		3,494,193							296,811	296,811			
00-1100778	CLEAR LAKE	TX		03/16/2005		11,369,115							236,876	236,876			
00-1100781	BROOKLYN PARK	MN		04/18/2005		5,326,490							169,694	169,694			
00-1100787	SCHAUMBURG	IL		03/22/2006		4,359,021							154,624	154,624			
00-1100796	TAMPA	FL		02/14/2006		1,949,242							330,942	330,942			
00-1100806	RENO	NV		03/15/2005		8,308,791							325,410	325,410			
00-1100807	ELLENWOOD	GA		06/24/2005		5,097,548							186,679	186,679			
00-1100810	ST. CLAIR SHORES	MI		05/05/2005		1,979,369							41,386	41,386			
00-1100813	RANCHO CUCAMONGA	CA		05/09/2005		1,992,680							76,422	76,422			
00-1100820	LEXINGTON	KY		05/12/2005		15,735,762							396,450	396,450			
00-1100822	LAS VEGAS	NV		06/07/2005		12,847,158							523,369	523,369			
00-1100824	OMAHA	NE		05/12/2005		16,043,079							375,170	375,170			
00-1100826	DUQUESNE	PA		06/03/2005		2,302,748							145,214	145,214			
00-1100828	VARIOUS CITIES	TN		07/08/2005		6,489,153							412,834	412,834			
00-1100829	COLUMBUS	OH	S	09/30/2005		19,121,738							465,345	465,345			
00-1100844	ORLAND PARK	IL		07/22/2005		1,052,940							67,646	67,646			
00-1100847	COSTA MESA	CA		06/01/2005		1,713,478							43,065	43,065			
00-1100851	PINEVILLE	NC		06/08/2005		669,877							64,221	64,221			
00-1100853	PALO ALTO	CA		10/03/2005		4,330,496							105,280	105,280			
00-1100856	NAPLES	FL		06/30/2005		18,330,206							644,860	644,860			
00-1100857	COLORADO SPRINGS	CO		06/15/2005		1,868,539							173,908	173,908			
00-1100858	SANTA ROSA	CA		06/21/2005		9,472,423							172,413	172,413			
00-1100859	ROCKVILLE	MD		07/13/2005		5,689,067							216,109	216,109			
00-1100861	BRADENTON	FL		12/28/2005		4,998,310							195,154	195,154			
00-1100865	ANN ARBOR	MI		07/20/2005		12,069,258							460,925	460,925			
00-1100867	CARSON	CA		07/27/2005		3,593,243							138,103	138,103			
00-1100868	REDMOND	WA		09/08/2006		22,765,983							745,174	745,174			
00-1100877	FAIRFIELD	NJ		07/06/2005		9,615,325							365,254	365,254			
00-1100879	SALT LAKE CITY	UT		10/28/2005		2,016,895							75,520	75,520			
00-1100889	REDWOOD CITY	CA		06/21/2005		22,023,854							553,332	553,332			
00-1100904	DENVER	CO		08/29/2005		2,393,963							92,484	92,484			
00-1100915	NASHVILLE	TN		06/07/2006		9,658,764							225,301	225,301			
00-1100916	NASHVILLE	TN		06/20/2006		4,175,061							140,830	140,830			
00-1100917	W. BABYLON	NY		02/05/2008		4,456,633							116,807	116,807			
00-1100918	IONIA	MI		08/16/2005		2,414,380							90,610	90,610			
00-1100920	BEAVERTON	OR		08/09/2005		5,978,447							231,795	231,795			
00-1100921	ROCKY RIVER	OH		07/29/2005		2,593,600							328,123	328,123			
00-1100923	NAPLES	FL		07/29/2005		1,266,185							159,898	159,898			
00-1100924	AUSTIN	TX		07/19/2005		9,996,703							184,629	184,629			
00-1100925	PLANO	TX		09/15/2005		13,764,880							213,084	213,084			
00-1100926	ASHWAUBENON	WI		10/14/2005		3,084,093							118,363	118,363			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100927	ANN ARBOR	MI		08/09/2005		3,410,870							89,245	89,245			
00-1100928	TAMPA	FL		09/01/2005		7,753,525							451,972	451,972			
00-1100929	LONG BEACH	CA		08/30/2005		2,019,310							74,823	74,823			
00-1100933	INDIANAPOLIS	IN		11/10/2005		2,521,556							154,227	154,227			
00-1100947	ELDERSBURG	MD		08/31/2005		2,402,951							91,665	91,665			
00-1100952	KANSAS CITY	KS		08/18/2005		2,389,436							92,894	92,894			
00-1100958	JANESVILLE	WI		11/01/2005		1,438,307							88,215	88,215			
00-1100962	SAN FRANCISCO	CA		09/15/2005		1,603,101							61,196	61,196			
00-1100975	VANCOUVER	WA		05/12/2006		17,611,196							401,301	401,301			
00-1100978	SANTA CLARA	CA		02/02/2006		314,568							7,404	7,404			
00-1100981	CAROL STREAM	IL		10/11/2005		1,070,336							39,894	39,894			
00-1100982	VISTA	CA		09/30/2005		3,608,098							90,875	90,875			
00-1100983	WAUKEGAN	IL		10/26/2005		1,584,423							96,882	96,882			
00-1100989	BRIDGETON	MO		10/13/2005		938,137							57,120	57,120			
00-1100990	ROCKVILLE	MD		05/10/2006		4,537,630							160,262	160,262			
00-1100991	ROCKVILLE	MD		05/31/2006		3,293,821							117,224	117,224			
00-1100992	SOUTHGATE	MI		10/14/2005		4,027,666							98,533	98,533			
00-1100997	CHEEKTOWAGA	NY		11/17/2005		5,650,392							338,065	338,065			
00-1100998	OXNARD	CA		10/11/2005		889,039							33,076	33,076			
00-1100999	SOUTH JORDAN	UT		11/07/2005		4,337,574							263,364	263,364			
00-1101000	BRIDGEVIEW	IL		09/22/2005		1,373,011							51,045	51,045			
00-1101001	PHOENIX	AZ		10/04/2005		4,299,594							133,103	133,103			
00-1101003	JACKSONVILLE	FL		10/12/2005		4,752,495							288,839	288,839			
00-1101004	REDLANDS	CA		10/18/2005		4,125,086							1,571,327	1,571,327			
00-1101007	TAMPA	FL		12/08/2005		2,341,675							280,784	280,784			
00-1101018	PROVO	UT		08/23/2006		2,359,222							128,791	128,791			
00-1101023	MORRISVILLE	NC		12/08/2005		10,418,697							320,788	320,788			
00-1101025	MANHATTAN	KS		12/08/2005		4,023,710							238,304	238,304			
00-1101027	KING OF PRUSSIA	PA		11/18/2005		22,172,608							446,165	446,165			
00-1101028	ARLINGTON	VA		11/14/2005		25,551,515							739	739			
00-1101030	PHOENIX	AZ		04/20/2006		2,383,297							181,362	181,362			
00-1101031	PLANO	TX		12/01/2005		6,357,396							773,852	773,852			
00-1101033	RALEIGH	NC		01/13/2006		24,099,855							769,468	769,468			
00-1101035	FOOTHILL RANCH	CA		03/30/2006		7,890,714							182,872	182,872			
00-1101037	MIRAMAR	FL		03/22/2007		1,554,995							81,723	81,723			
00-1101040	RALEIGH	NC		05/25/2006		26,844,686							488,054	488,054			
00-1101041	GARDEN CITY	GA		04/28/2006		5,122,964							320,953	320,953			
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		3,189,514							244,400	244,400			
00-1101051	SAN DIEGO	CA		11/15/2005		2,838,719							104,629	104,629			
00-1101074	RALEIGH	NC		01/13/2006		27,128,220							929,431	929,431			
00-1101092	CINCINNATI	OH		12/29/2005		15,711,710							321,409	321,409			
00-1101096	MIDDLEBURG HEIGHTS	OH		01/19/2006		2,984,531							104,081	104,081			
00-1101100	RENO	NV		06/29/2006		794,281							17,935	17,935			
00-1101129	OAKLAND	CA		03/23/2006		4,785,947							161,711	161,711			
00-1101135	WALLKILL	NY		03/10/2006		6,980,877							248,075	248,075			
00-1101137	FRANKFORT	IL		04/23/2007		3,288,495							97,881	97,881			
00-1101138	INDIAN TRAIL	NC		04/26/2006		3,057,932							156,987	156,987			
00-1101145	TUSTIN	CA		04/11/2006		3,664,437							57,968	57,968			
00-1101152	CINCINNATI	OH		09/28/2006		2,685,267							276,800	276,800			
00-1101156	LAKESIDE	CA		01/03/2007		9,554,091							300,145	300,145			
00-1101157	MASPETH	NY		04/21/2006		1,491,369							84,997	84,997			
00-1101161	BONITA SPRINGS	FL		04/17/2006		600,055							75,559	75,559			
00-1101163	WESTERVILLE	OH	S	05/04/2006		2,001,908							219,546	219,546			
00-1101166	MORGANTOWN	WV		05/09/2006		2,792,173							94,533	94,533			
00-1101173	VISTA	CA		05/31/2006		1,509,525							178,799	178,799			
00-1101179	MADISON	WI		05/18/2006		2,267,175							125,225	125,225			
00-1101181	LAKE ST. LOUIS	MO		06/29/2007		15,121,054							721,782	721,782			
00-1101185	CHULA VISTA	CA		05/31/2006		5,733,237							318,111	318,111			
00-1101197	COLUMBUS	OH		02/06/2007		7,294,065							169,719	169,719			
00-1101202	MYRTLE BEACH	SC		06/29/2006		10,703,369							359,358	359,358			

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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
00-1101205	CLEMENTON	NJ		07/18/2006		320,064							4,698	4,698			
00-1101206	FARMINGTON HILLS	MI		06/28/2006		401,294							8,440	8,440			
00-1101211	LAS VEGAS	NV		06/29/2006		3,389,792							106,982	106,982			
00-1101214	MIAMI	FL		12/07/2006		11,602,285							318,215	318,215			
00-1101215	LUMBERTON	NC		08/25/2006		965,256							330,577	330,577			
00-1101217	COLORADO SPRINGS	CO		05/31/2006		13,189,421							213,767	213,767			
00-1101218	AMHERST	NY		07/05/2006		4,456,507							144,431	144,431			
00-1101224	DUQUESNE	PA		01/12/2007		2,675,253							134,690	134,690			
00-1101227	MURRIETA	CA		06/15/2007		13,754,030							245,417	245,417			
00-1101229	SAN FRANCISCO	CA		07/31/2006		423,517							7,152	7,152			
00-1101230	SAN JUAN CAPISTRANO	CA		08/02/2006		5,910,937							456,522	456,522			
00-1101231	CENTREVILLE	VA		11/29/2006		18,178,913							316,411	316,411			
00-1101233	CENTREVILLE	VA		02/29/2008		3,754,331							61,877	61,877			
00-1101238	BIRMINGHAM	AL		08/11/2006		11,799,871							245,167	245,167			
00-1101248	POWAY	CA		08/30/2006		1,355,838							42,625	42,625			
00-1101249	COLUMBUS	OH	S	08/30/2006		9,482,776							472,469	472,469			
00-1101254	EL SEGUNDO	CA		08/31/2006		5,212,795							89,550	89,550			
00-1101274	CHESAPEAKE	VA		11/01/2006		6,583,185							202,530	202,530			
00-1101278	KANSAS CITY	KS		10/05/2006		4,378,036							205,897	205,897			
00-1101279	LANCASTER	PA		12/01/2006		15,450,693							494,512	494,512			
00-1101280	COATESVILLE	PA		12/01/2006		3,310,863							105,967	105,967			
00-1101283	HAUPPAUGE	NY		09/27/2006		4,662,295							95,811	95,811			
00-1101287	PALATINE	IL		08/25/2006		20,361,539							373,894	373,894			
00-1101293	DAYTON	OH		09/26/2006		897,646							27,500	27,500			
00-1101302	DES PLAINES	IL		11/06/2006		1,999,960							63,244	63,244			
00-1101306	CERRITOS	CA		10/12/2006		5,791,862							304,595	304,595			
00-1101308	CARLSBAD	CA		01/11/2007		1,631,185							28,764	28,764			
00-1101309	BRANCHBURG	NJ		11/07/2006		3,850,944							56,243	56,243			
00-1101317	LIVONIA	MI		12/18/2006		2,347,123							119,853	119,853			
00-1101329	CANONSBURG	PA		11/22/2006		4,065,429							169,678	169,678			
00-1101331	SAN ANTONIO	TX		10/27/2006		2,156,049							39,673	39,673			
00-1101332	CLEARFIELD	UT		10/31/2006		4,162,036							132,224	132,224			
00-1101340	RIVERTON	UT		11/17/2006		1,779,051							57,513	57,513			
00-1101341	SALT LAKE CITY	UT		12/04/2006		6,952,308							223,528	223,528			
00-1101352	COLORADO SPRINGS	CO		12/01/2006		4,143,959							109,132	109,132			
00-1101375	HILLSBORO	OR		02/05/2007		5,336,103							119,233	119,233			
00-1101383	AURORA	OH		04/12/2007		5,676,838							174,656	174,656			
00-1101387	SANTA FE	NM		01/22/2007		1,848,444							564,977	564,977			
00-1101388	LAS VEGAS	NV		01/18/2007		5,533,775							75,115	75,115			
00-1101393	JACKSON HEIGHTS	NY		05/17/2007		119,682							2,041	2,041			
00-1101394	BROOKLYN	NY		05/17/2007		62,691							1,069	1,069			
00-1101395	SAN DIEGO	CA		08/31/2007		5,161,497							195,631	195,631			
00-1101405	ANNAPOLIS	MD		03/23/2007		2,565,791							80,843	80,843			
00-1101414	LAKE ST. LOUIS	MO		12/21/2007		3,180,326							151,152	151,152			
00-1101419	AVON	MA		04/27/2007		896,857							85,183	85,183			
00-1101427	MILWAUKEE	WI		10/31/2007		2,964,785							67,934	67,934			
00-1101439	SANTA MARIA	CA		04/17/2007		863,764							28,216	28,216			
00-1101445	SALT LAKE CITY	UT		05/01/2007		3,175,525							67,954	67,954			
00-1101447	TAMPA	FL		06/29/2007		1,761,419							87,528	87,528			
00-1101448	CLEARFIELD	UT		08/09/2007		6,235,072							225,616	225,616			
00-1101449	MORENO VALLEY	CA		05/29/2007		7,206,984							173,414	173,414			
00-1101453	CHARLESTON	SC		06/05/2007		2,801,696							83,797	83,797			
00-1101456	BURLINGTON	WA		05/14/2007		4,027,700							408,477	408,477			
00-1101458	CHICAGO	IL		05/22/2007		4,715,810							148,388	148,388			
00-1101471	PEABODY	MA		08/06/2007		4,775,912							146,589	146,589			
00-1101475	LONGWOOD	FL		12/27/2007		8,150,878							700,052	700,052			
00-1101479	ST. CLAIR SHORES	MI		09/13/2007		6,317,587							94,521	94,521			
00-1101481	ANN ARBOR	MI		07/24/2007		22,105,294							316,228	316,228			
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007		4,570,400							217,847	217,847			
00-1101493	SALT LAKE CITY	UT		07/30/2007		11,173,038							228,191	228,191			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101507	NORCROSS	GA		08/18/2008										432,863		432,863	432,863
00-1101509	ITHACA	NY		07/31/2007		4,507,030							111,435	111,435			
00-1101510	NEW YORK	NY		08/24/2007		3,069,162							49,926	49,926			
00-1101512	BURR RIDGE	IL		12/03/2007		3,483,323							59,104	59,104			
00-1101518	BIRMINGHAM	AL		08/07/2007		6,043,678							289,112	289,112			
00-1101521	ATLANTA	GA		08/07/2007		10,929,866							212,083	212,083			
00-1101525	AUSTIN	TX		07/18/2007		4,357,139							126,898	126,898			
00-1101526	ALBUQUERQUE	NM		08/15/2007		2,749,082							50,410	50,410			
00-1101528	CUPERTINO	CA		08/20/2007		43,337,181							568,233	568,233			
00-1101534	TORRANCE	CA		08/30/2007		4,577,567							130,112	130,112			
00-1101540	ORANGE	CA		08/29/2007		10,497,107							189,650	189,650			
00-1101544	RANCHO DOMINGUEZ	CA		10/02/2007		4,798,112							139,721	139,721			
00-1101545	CERRITOS	CA		09/10/2007		8,400,941							219,557	219,557			
00-1101546	CANOGA PARK	CA		08/30/2007		6,896,656							88,673	88,673			
00-1101548	TACOMA	WA		10/31/2007		13,817,254							280,120	280,120			
00-1101549	TACOMA	WA		10/31/2007		3,651,061							102,648	102,648			
00-1101553	WOBURN	MA		08/06/2007		3,997,935							122,710	122,710			
00-1101554	WOBURN	MA		08/06/2007		734,755							22,552	22,552			
00-1101558	ROCKLEDGE	FL		09/24/2007		6,386,608							122,021	122,021			
00-1101562	SALT LAKE CITY	UT		09/20/2007		8,501,911							139,571	139,571			
00-1101563	HICKORY	NC		10/19/2007		3,246,778							152,794	152,794			
00-1101566	ADDISON	IL		10/18/2007		2,795,467							43,648	43,648			
00-1101567	VARIOUS	PA		08/31/2007		16,732,251							1,469,866	1,469,866			
00-1101568	VARIOUS	OH		08/31/2007		9,600,990							843,412	843,412			
00-1101631	SAN DIEGO	CA		04/03/2008		4,175,548							122,019	122,019			
00-1101634	PITTSBURGH	PA		04/18/2008		3,101,912							132,601	132,601			
00-1101637	PENN HILLS	PA		04/22/2008		13,091,704							306,296	306,296			
00-1101640	MOON TOWNSHIP	PA		07/24/2008		18,154,216							428,491	428,491			
00-1101646	TACOMA	WA		10/30/2008		1,382,695							36,267	36,267			
00-1101650	BEDFORD	OH		09/26/2008		10,548,751							735,540	735,540			
00-1101672	HOUSTON	TX		02/19/2010		7,316,070							115,965	115,965			
00-1101673	ADDISON	IL		02/19/2010		2,660,389							42,169	42,169			
00-1101674	HANOVER	MD		02/19/2010		4,655,681							73,796	73,796			
00-1101675	ALGONA & KENT	WA		02/19/2010		14,062,058							222,894	222,894			
00-1101678	ADDISON	IL		02/19/2010		4,085,598							64,760	64,760			
00-1101679	ATLANTA	GA		02/19/2010		11,591,696							183,737	183,737			
00-1101680	HOUSTON	TX		02/19/2010		1,425,209							22,591	22,591			
00-1101681	HOUSTON	TX		02/19/2010		2,375,348							37,651	37,651			
00-1101682	BUFORD	GA		02/19/2010		2,185,320							34,639	34,639			
00-1101685	SAN ANTONIO	TX		03/18/2010		12,128,161							275,378	275,378			
00-1101686	PITTSBURGH	PA		03/26/2010		1,438,597							118,328	118,328			
00-1101688	MADISON	WI		04/23/2010		7,008,889							190,182	190,182			
00-1101690	PITTSBURGH	PA		06/10/2010		5,467,113							113,300	113,300			
00-1101691	ALEXANDRIA	VA		06/18/2010		5,427,924							124,490	124,490			
00-1101693	FT WRIGHT	KY		10/05/2010		7,653,839							125,694	125,694			
00-1101695	KENT	WA		07/15/2010		4,876,901							323,373	323,373			
00-1101698	SAN ANTONIO	TX		08/13/2010		27,943,861							453,394	453,394			
00-1101699	BURLINGTON	KY		08/05/2010		9,043,279							226,083	226,083			
00-1101700	HOUSTON	TX		09/01/2010		4,091,905							254,888	254,888			
00-1101701	FAIRVIEW	OR		09/29/2010		12,363,716							222,961	222,961			
00-1101702	CLINTON	UT		10/08/2010		10,687,227							475,732	475,732			
00-1101703	GLENSHAW	PA		01/27/2011		12,838,611							456,243	456,243			
00-1101704	ST. PETERSBURG	FL		08/05/2010		398,768							115,558	115,558			
00-1101706	ST. PETERSBURG	FL		10/05/2010		3,828,759							95,241	95,241			
00-1101707	ST. PETERSBURG	FL		10/05/2010		4,230,681							1,248,000	1,248,000			
00-1101708	ST PETERSBURG	FL		10/05/2010		9,419,542							234,313	234,313			
00-1101709	ST. PETERSBURG	FL		10/05/2010		5,698,469							146,039	146,039			
00-1101711	AUSTIN	TX		11/01/2010		13,487,235							254,355	254,355			
00-1101712	ORANGE	CA		10/07/2010		5,963,559							404,728	404,728			
00-1101715	LYNDHURST	NJ		12/01/2010		8,607,324							145,587	145,587			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101717	FULLERTON	CA		12/03/2010		3,241,167							85,632	85,632			
00-1101719	LOVELAND	OH		12/13/2010		2,026,473							250,691	250,691			
00-1101720	WEST BEND	WI		12/07/2010		8,918,968							227,043	227,043			
00-1101721	WEST COVINA	CA		02/28/2011		2,990,595							108,243	108,243			
00-1101722	SALT LAKE CITY	UT		12/27/2010		4,694,839							115,830	115,830			
00-1101723	SPRING VALLEY	CA		01/31/2011		3,857,461							94,567	94,567			
00-1101724	TORRANCE	CA		01/27/2011		5,139,626							323,269	323,269			
00-1101725	ALBUQUERQUE	NM		01/31/2011		2,451,373							58,223	58,223			
00-1101726	COLUMBUS	OH	S	12/29/2010		18,231,539							431,078	431,078			
00-1101727	WEST BABYLON	NY		02/15/2011		3,283,996							110,446	110,446			
00-1101728	COLUMBUS	OH	S	06/08/2011		2,612,359							290,604	290,604			
00-1101729	UPPER ARLINGTON	OH		07/15/2011		37,840,109							804,344	804,344			
00-1101733	BIRMINGHAM	AL		03/11/2011		22,383,081							469,932	469,932			
00-1101734	BIRMINGHAM	AL		07/08/2011		1,273,882							122,043	122,043			
00-1101735	PITTSBURGH	PA		03/21/2011		12,879,077							578,249	578,249			
00-1101736	SHAWNEE	KS		03/01/2011		3,720,623							132,717	132,717			
00-1101738	FLORHAM PARK	NJ		06/02/2011		20,256,074							327,067	327,067			
00-1101743	CHAPEL HILL	NC		11/15/2011		7,905,523							161,354	161,354			
00-1101746	MESA	AZ		05/20/2011		2,970,283							123,400	123,400			
00-1101747	IRVINE	CA		05/02/2011		8,406,614							481,119	481,119			
00-1101750	BUFFALO GROVE	IL		05/05/2011		1,896,536							45,332	45,332			
00-1101751	WOOD DALE	IL		05/05/2011		4,473,541							99,221	99,221			
00-1101752	AGOURA HILLS	CA		07/28/2011		7,677,933							153,657	153,657			
00-1101753	HOUSTON	TX		06/29/2011		14,672,529							830,426	830,426			
00-1101756	NASHVILLE	TN		07/20/2011		9,319,456							319,678	319,678			
00-1101757	WOODINVILLE	WA		07/13/2011		5,675,517							149,547	149,547			
00-1101758	TOLUCA LAKE	CA		06/14/2011		3,648,295							73,601	73,601			
00-1101760	WOOD DALE	IL		05/05/2011		2,651,048							87,169	87,169			
00-1101761	WOOD DALE	IL		05/05/2011		5,163,609							114,526	114,526			
00-1101762	WOOD DALE	IL		05/05/2011		3,926,246							87,082	87,082			
00-1101763	CINCINNATI	OH		08/30/2011		15,252,770							361,038	361,038			
00-1101765	CHICAGO	IL		08/31/2011		6,219,713							372,268	372,268			
00-1101767	GREENFIELD	WI		09/12/2011		10,170,092							240,174	240,174			
00-1101771	CINCINNATI	OH		07/27/2011		5,546,892							117,750	117,750			
00-1101772	PARKER	CO		09/01/2011		15,437,572							271,147	271,147			
00-1101776	ORANGE	CA		09/29/2011		6,222,199							386,894	386,894			
00-1101780	MINNEAPOLIS	MN		09/20/2011		19,318,266							339,321	339,321			
00-1101782	LAGUNA HILLS	CA		10/11/2011		10,106,101							254,424	254,424			
00-1101783	MISSION VIEJO	CA		12/15/2011		4,788,557							118,066	118,066			
00-1101784	SEATTLE	WA		09/30/2011		6,910,469							119,409	119,409			
00-1101786	PITTSBURGH	PA		09/23/2011		30,816,913							718,322	718,322			
00-1101788	WEST CHESTER	PA		10/31/2011		7,856,445							204,498	204,498			
00-1101789	LENEXA	KS		12/08/2011		8,266,464							287,837	287,837			
00-1101791	WAUSAU	WI		11/22/2011		4,788,535							113,914	113,914			
00-1101792	LEXINGTON	KY		02/07/2012		4,358,839							147,863	147,863			
00-1101793	SAN ANTONIO	TX		10/21/2011		647,607							14,522	14,522			
00-1101794	RALEIGH	NC		11/21/2011		4,738,272							86,478	86,478			
00-1101799	MIDDLE RIVER	MD		02/02/2012		4,723,590							108,162	108,162			
00-1101800	CHICAGO	IL		11/30/2011		17,431,009							305,377	305,377			
00-1101802	COLUMBUS	OH	S	12/01/2011		12,194,974							433,018	433,018			
00-1101806	CITY OF INDUSTRY	CA		12/12/2011		5,657,676							135,720	135,720			
00-1101807	LAGRANGE	KY		12/14/2011		3,545,824							198,079	198,079			
00-1101809	CUPERTINO	CA		12/15/2011		19,611,918							327,455	327,455			
00-1101811	BUFORD	GA		12/20/2011		28,000,000							212,184	212,184			
00-1101812	PLATTEVILLE	WI		01/25/2012		5,178,681							85,671	85,671			
00-1101816	ATLANTA	GA		03/01/2012		47,885,301							1,276,257	1,276,257			
00-1101817	OAKLAND	CA		06/27/2012		10,000,000							72,523	72,523			
00-1101821	MALVERN	PA		03/01/2012		11,972,044							318,674	318,674			
00-1101825	REISTERSTOWN	MD		06/01/2012		6,495,090							216,622	216,622			
00-1101826	BEDMINSTER	NJ		04/19/2012		8,482,831							179,116	179,116			

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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					
00-1101828	DYER	IN		04/05/2012		2,173,771							150,463	150,463			
00-1101830	PITTSBURGH	PA		05/03/2012		4,569,600							155,179	155,179			
00-1101831	COMMACK	NY		04/25/2012		4,737,240							175,057	175,057			
00-1101832	CENTEREACH	NY		06/29/2012		15,861,511							343,994	343,994			
00-1101833	COLUMBIA	SC		05/03/2012		3,042,216							105,931	105,931			
00-1101835	BRENTWOOD	TN		05/08/2012		6,003,871							139,029	139,029			
00-1101838	ANN ARBOR	MI		04/27/2012		15,445,448							371,974	371,974			
00-1101839	WASHINGTON	DC		09/17/2012		23,542,581							411,388	411,388			
00-1101846	CHARLOTTESVILLE	VA		05/01/2012		4,286,511							75,968	75,968			
00-1101847	BRENTWOOD	TN		11/08/2012		8,562,696							196,377	196,377			
00-1101848	CINCINNATI	OH		07/20/2012		21,309,596							588,934	588,934			
00-1101852	OCEANSIDE	CA		06/28/2012		5,228,921							127,486	127,486			
00-1101859	PHOENIX	AZ		05/17/2012		15,098,313							282,069	282,069			
00-1101860	MILWAUKEE	WI		06/15/2012		10,776,119							389,221	389,221			
00-1101861	REDMOND	WA		06/08/2012		23,773,314							560,678	560,678			
00-1101863	MULLICA HILL	NJ		06/20/2012		4,924,921							168,331	168,331			
00-1101865	COLUMBUS	OH		08/09/2012		7,068,609							153,912	153,912			
00-1101869	IRVINE	CA		08/09/2012		28,592,775							549,365	549,365			
00-1101870	PORTLAND	OR		09/25/2012		3,985,108							102,775	102,775			
00-1101872	SAN DIEGO	CA		10/10/2012		5,166,113							129,036	129,036			
00-1101873	CINCINNATI	OH		08/23/2012		11,959,872							286,352	286,352			
00-1101874	FT. THOMAS	KY		08/23/2012		8,459,422							202,541	202,541			
00-1101875	GRANDVIEW	MO		07/25/2012		11,767,116							420,162	420,162			
00-1101876	CARLSBAD	CA		06/22/2012		18,000,000							135,215	135,215			
00-1101879	BOULDER	CO		08/01/2012		4,117,170							104,550	104,550			
00-1101881	NASHVILLE	TN		09/10/2012		4,872,111							115,206	115,206			
00-1101882	REDONDO BEACH	CA		04/03/2013		4,744,804							85,656	85,656			
00-1101883	STUDIO CITY	CA		03/05/2013		4,639,094							84,157	84,157			
00-1101884	BUFFALO GROVE	IL		08/21/2012		3,506,628							79,006	79,006			
00-1101888	RALEIGH	NC		09/28/2012		5,876,314							110,701	110,701			
00-1101890	NEWPORT BEACH	CA		10/12/2012		24,021,173							460,142	460,142			
00-1101893	FORT WORTH	TX		10/01/2012		9,650,000							27,607	27,607			
00-1101894	COLUMBUS	OH	S	11/13/2012		24,232,258							805,015	805,015			
00-1101895	CHARLESTON	SC		11/13/2012		7,500,000							169,005	169,005			
00-1101898	NEW YORK	NY		11/15/2012		29,497,777							524,197	524,197			
00-1101899	NEW YORK	NY		11/15/2012		4,827,540							187,704	187,704			
00-1101900	BELLEVUE	WA		12/06/2012		12,000,000							261,067	261,067			
00-1101901	NASHVILLE	TN		03/14/2013		5,712,508							136,023	136,023			
00-1101904	WOODLAND	CA		10/24/2012		6,802,477							176,596	176,596			
00-1101906	CHICAGO	IL		04/01/2013		12,709,964							449,418	449,418			
00-1101909	IRVINE	CA		11/30/2012		44,200,630							831,523	831,523			
00-1101912	COLUMBUS	OH	S	12/19/2012		28,946,891							1,194,818	1,194,818			
00-1101913	MURRAY	UT		11/13/2012		2,322,623							44,059	44,059			
00-1101914	LOGAN	UT		11/13/2012		5,285,256							98,604	98,604			
00-1101920	CHANDLER	AZ		12/20/2012		6,857,510							980,992	980,992			
00-1101921	MAPLE VALLEY	WA		01/14/2013		13,132,808							457,737	457,737			
00-1101922	JUANITA	WA		02/07/2013		7,871,655							176,986	176,986			
00-1101924	TUSTIN	CA		12/05/2012		21,352,049							410,548	410,548			
00-1101927	BRICK	NJ		12/12/2012		22,620,218							429,900	429,900			
00-1101928	ANAHEIM	CA		12/14/2012		31,469,775							600,080	600,080			
00-1101929	IRVINE	CA		01/03/2013		3,889,291							137,807	137,807			
00-1101930	KANSAS CITY	MO		02/05/2013		3,014,200							106,801	106,801			
00-1101931	CHICAGO	IL		01/22/2013		5,736,704							203,266	203,266			
00-1101933	PITTSBURGH	PA		12/21/2012		6,465,269							153,373	153,373			
00-1101934	SCOTTSDALE	AZ		05/01/2013		15,233,573							23,607	23,607			
00-1101935	WASHINGTON	DC		03/14/2013		20,160,016							525,631	525,631			
00-1101938	GRIMES	IA		03/27/2013		4,632,095							105,836	105,836			
00-1101941	GRANDVIEW	OH	S	05/30/2013		16,251,930							304,701	304,701			
00-1101944	OMAHA	NE		03/07/2013		5,436,420							98,642	98,642			
00-1101946	MCLEAN	VA		08/02/2013		10,452,408							194,887	194,887			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1101950	KANSAS CITY	MO		03/04/2013		7,858,076							195,967	195,967			
00-1101951	WOODLAND HILLS	CA		09/03/2013		9,595,347							224,472	224,472			
00-1101953	FREDERICKSBURG	VA		03/20/2013		6,881,741							339,296	339,296			
00-1101954	WEST DES MOINES	IA		04/24/2013		6,809,349							160,806	160,806			
00-1101955	WASHINGTON	DC		04/15/2013		15,813,399							458,669	458,669			
00-1101956	CHINO	CA		04/11/2013		6,528,571							215,694	215,694			
00-1101957	CINCINNATI	OH		05/31/2013		18,885,756							451,689	451,689			
00-1101958	PITTSBURGH	PA		03/22/2013		12,353,714							226,825	226,825			
00-1101959	SAN MATEO	CA		06/03/2013		7,448,797							126,724	126,724			
00-1101960	OMAHA	NE		04/03/2013		3,839,982							93,201	93,201			
00-1101963	PORT ORANGE	FL		04/11/2013		6,585,487							104,392	104,392			
00-1101964	BELLMORE	NY		04/24/2013		6,535,668							114,055	114,055			
00-1101965	SAN FRANCISCO	CA		06/04/2013		4,962,044							93,541	93,541			
00-1101966	HUNTINGTON BEACH	CA		07/01/2013		4,933,411							164,723	164,723			
00-1101967	SAN DIEGO	CA		04/30/2013		2,475,847							42,838	42,838			
00-1101970	KNOXVILLE	TN		07/03/2013		11,021,123							244,103	244,103			
00-1101971	FARMINGTON HILLS	MI		08/20/2013		8,154,095							188,638	188,638			
00-1101972	CHAPEL HILL	NC		05/17/2013		6,892,468							222,680	222,680			
00-1101973	CAMERON PARK	CA		08/28/2013		11,253,213							192,202	192,202			
00-1101976	CITY OF INDUSTRY	CA		07/09/2013		26,375,938							1,151,378	1,151,378			
00-1101977	ANN ARBOR	MI		07/01/2013		14,881,891							290,639	290,639			
00-1101979	SEATTLE	WA		08/01/2013		19,774,636							693,217	693,217			
00-1101980	NASHVILLE	TN		07/02/2013		49,632,882							905,962	905,962			
00-1101982	NEWPORT BEACH	CA		06/11/2013		3,375,124							61,397	61,397			
00-1101984	WEST VALLEY CITY	UT		05/31/2013		7,034,199							135,255	135,255			
00-1101988	SCOTTSDALE	AZ	S	06/03/2013		8,235,995							157,636	157,636			
00-1101989	SALEM	OR		08/05/2013		13,935,984							262,058	262,058			
00-1101991	MARGATE	FL		08/02/2013		8,900,000							49,679	49,679			
00-1101993	ROCHESTER	MN		10/01/2013		27,920,890							486,220	486,220			
00-1101994	TIGARD	OR		08/21/2013		8,414,836							216,173	216,173			
00-1101995	MENLO PARK	CA		06/10/2013		29,749,970							613,833	613,833			
00-1101996	MIDDLEBURG HEIGHTS	OH		07/17/2013		7,094,333							171,550	171,550			
00-1101997	LEXINGTON	KY		03/03/2014									240,537	240,537			
00-1101998	WINSTON SALEM	NC		07/02/2013		10,669,105							199,432	199,432			
00-1102000	NEW BEDFORD	MA		08/12/2013		10,780,000							53,131	53,131			
00-1102001	BROOKLINE (BOSTON)	MA		07/02/2013		9,042,762							175,804	175,804			
00-1102003	JUPITER	FL		09/17/2013		16,555,960							271,230	271,230			
00-1102005	MOON TOWNSHIP	PA		07/01/2013		10,890,916							269,157	269,157			
00-1102006	GREEN (UNIONTOWN)	OH		06/28/2013		12,945,874							442,418	442,418			
00-1102010	MANSFIELD	TX		11/25/2013		6,000,000							194,189	194,189			
00-1102011	MANSFIELD	TX		11/25/2013		26,000,000							841,483	841,483			
00-1102013	TULSA	OK		09/25/2013		20,446,881							327,394	327,394			
00-1102015	BOSTON	MA		07/30/2013		14,876,367							379,989	379,989			
00-1102016	ANN ARBOR	MI		08/01/2013		7,417,063							255,403	255,403			
00-1102021	EVANSTON	IL		09/09/2013		2,487,145							53,016	53,016			
00-1102024	LAS VEGAS	NV		10/11/2013		3,103,176							150,792	150,792			
00-1102027	OWASSO	OK		10/10/2013		23,413,659							876,865	876,865			
00-1102028	MOORE	OK		10/10/2013		18,314,197							685,885	685,885			
00-1102029	BROKEN ARROW	OK		10/10/2013		10,971,570							410,896	410,896			
00-1102030	LOS ANGELES	CA		09/03/2013		5,222,765							112,283	112,283			
00-1102031	PASADENA	CA		09/03/2013		2,487,031							53,468	53,468			
00-1102033	EDWARDSVILLE	KS		10/31/2013		12,496,671							652,030	652,030			
00-1102035	HIGHLAND PARK	TX		07/17/2013		13,926,241							228,067	228,067			
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		9,952,586							195,133	195,133			
00-1102038	LONE TREE	CO		08/29/2013		22,378,372							500,558	500,558			
00-1102040	CARSON	CA		08/29/2013		4,475,316							101,521	101,521			
00-1102041	SPARTANBURG	SC		10/23/2013		8,218,170							391,679	391,679			
00-1102045	DENVER	CO		02/13/2014									438,735	438,735			
00-1102050	CHINO	CA		12/30/2013		11,000,000							165,554	165,554			
00-1102051	GAINESVILLE	FL		11/01/2013		13,500,000							17,778	17,778			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
00-1102059	TALLAHASSEE	FL		10/25/2013		19,765,629							367,751	367,751			
00-1102065	SEATTLE	WA		11/01/2013		4,294,409							68,774	68,774			
00-1102066	TUKWILA	WA		11/01/2013		5,975,297							90,333	90,333			
00-1102067	FARGO	ND		02/03/2014									182,437	182,437			
00-1102068	PIKESVILLE	MD		10/30/2013		3,993,452							80,814	80,814			
00-1102073	NORMAN	OK		11/07/2013		10,000,000							301,056	301,056			
00-1102087	MADISON	WI		06/03/2014									67,649	67,649			
00-1102088	MADISON	WI		02/03/2014									55,911	55,911			
00-1102089	HUNTINGTON BEACH	CA		01/03/2014									56,851	56,851			
00-1102092	SANDY	OR		04/07/2014									18,737	18,737			
00-1102093	CHATTANOOGA	TN		02/07/2014									80,422	80,422			
00-1102094	CHATTANOOGA	TN		02/07/2014									85,845	85,845			
00-1102099	BEAVERTON	OR		12/10/2013		33,570,000							677,513	677,513			
00-1102100	SAN DIEGO	CA		12/12/2013		8,200,000							153,543	153,543			
00-1102102	ONTARIO	CA		10/31/2013		7,486,677							163,202	163,202			
00-1102107	ADDISON	IL		12/19/2013		6,200,000							126,205	126,205			
00-1102108	WAUKEE	IA		12/20/2013		17,100,000							243,565	243,565			
00-1102109	BROOKLYN	NY		12/20/2013		12,500,000							189,797	189,797			
00-1102110	PITTSBURGH	PA		06/05/2014									239,728	239,728			
00-1102111	FORT COLLINS	CO		01/23/2014									179,829	179,829			
00-1102113	WILLIAMSVILLE	NY		12/23/2013		4,500,000							195,015	195,015			
00-1102115	LEXINGTON	KY		01/10/2014									115,097	115,097			
00-1102116	CHARLOTTE	NC		01/22/2014									699,785	699,785			
00-1102117	BOSTON	MA		06/02/2014									160,650	160,650			
00-1102121	AUBURN HILLS	MI		01/29/2014									258,758	258,758			
00-1102126	GRIMES	IA		03/06/2014									62,244	62,244			
00-1102127	WOODS CROSS	UT		02/13/2014									141,119	141,119			
00-1102128	ONTARIO	CA		04/22/2014									101,822	101,822			
00-1102129	PHOENIX	AZ		01/30/2014									95,946	95,946			
00-1102132	PITTSBURGH	PA		03/31/2014									170,984	170,984			
00-1102137	GRAND RAPIDS	MI		07/08/2014									109,419	109,419			
00-1102138	CANONSBURG	PA		03/12/2014									236,193	236,193			
00-1102139	ONTARIO	CA		04/10/2014									52,088	52,088			
00-1102145	CHARLOTTESVILLE	VA		04/10/2014									33,576	33,576			
00-1102149	ANNAPOLIS	MD		06/10/2014									47,635	47,635			
00-1102150	LITTLE ROCK	AR		06/24/2014									70,193	70,193			
00-1102152	EDISON	NJ		06/12/2014									307,796	307,796			
00-1102156	LOS ANGELES	CA		05/16/2014									62,315	62,315			
00-1102162	CHULA VISTA	CA		11/03/2014									30,081	30,081			
00-1102164	ITASCA	IL		07/29/2014									49,574	49,574			
00-1102165	FRANKLIN PARK	IL		07/29/2014									33,607	33,607			
00-1102167	HENDERSON	NV		06/02/2014									22,795	22,795			
00-1102168	LEXINGTON	KY		06/18/2014									119,011	119,011			
00-1102169	ST. LOUIS	MO		08/22/2014									55,952	55,952			
00-1102170	WATERLOO	IL		08/22/2014									67,534	67,534			
00-1102171	FLOWER MOUND	TX		07/23/2014									18,345	18,345			
00-1102173	LEXINGTON	KY		09/12/2014									83,981	83,981			
00-1102178	EAST RUTHERFORD	NJ		07/10/2014									198,690	198,690			
00-1102184	CHEVY CHASE	MD		07/29/2014									118,130	118,130			
00-1102185	CHEVY CHASE	MD		07/29/2014									118,130	118,130			
00-1102192	SEATAC	WA		09/05/2014									187,599	187,599			
00-1102193	OCALA	FL		09/11/2014									84,990	84,990			
00-1102206	GREENVILLE	SC		10/22/2014									18,236	18,236			
00-1102217	RICHMOND	VA		10/23/2014									47,547	47,547			
00-1102224	TOWN & COUNTRY	MO		09/17/2014									50,628	50,628			
00-1102235	LOS ANGELES	CA		09/17/2014									8,233	8,233			
00-1102238	COLUMBUS	OH		09/30/2014									29,930	29,930			
00-6000073	WAYNESBORO	GA		01/31/2002		326,896							241,551	241,551			
00-6000083	NAPLES	FL		01/31/2002		138,074							76,413	76,413			
00-6000096	WEST COLUMBIA	SC		01/31/2002		511,649							257,036	257,036			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
00-6000125	ARLINGTON	VA		01/31/2002		1,453,509							396,864	396,864			
00-6000180	ARLINGTON	VA		01/31/2002		1,053,004							183,293	183,293			
00-6000193	CINCINNATI	OH		01/31/2002		275,941							46,991	46,991			
00-6000224	MANFIELD	MA		01/31/2002		252,845							200,139	200,139			
00-6000245	LUMBERTON	NJ		01/31/2002		1,901,158							871,889	871,889			
00-6000248	TREVOSE	PA		01/31/2002		602,150							227,730	227,730			
00-6000256	ARDEN HILLS	MN		01/31/2002		503,417							160,241	160,241			
00-9000089	SAN FRANCISCO	CA		06/01/2001		244,724							95,670	95,670			
00-9000137	YORBA LINDA	CA		05/01/2002		132,449							35,252	35,252			
00-9000144	ROCK HILL	SC		08/01/2002		252,091							21,023	21,023			
03-0301632	SANTA CLARITA	CA		07/18/1990		429,862							250,926	250,926			
03-0306302	WATERFORD	MI		10/04/1994		1,106,932							210,715	210,715			
03-0307129	AMHERST	NY		06/27/1995		1,214,602							142,149	142,149			
03-0307463	JACKSONVILLE	FL		11/21/1995		470,040							226,098	226,098			
03-0307885	LOUISVILLE	KY		02/29/1996		367,974							155,551	155,551			
03-0308244	LAVERGNE	TN		01/09/1997		659,041							196,115	196,115			
03-0308428	PLAINVILLE	OH		03/14/1996		1,482,245							234,853	234,853			
03-0308464	KENT	WA		03/28/1996		287,142							116,250	116,250			
03-0308648	DELAWARE	OH		03/05/1996		1,796,296							729,759	729,759			
03-0308675	OVERLAND PARK	KS		03/21/1996		1,107,098							451,245	451,245			
03-0308822	RALEIGH	NC		06/27/1996		9,961,165							3,629,525	3,629,525			
03-0308877	CHEROKEE COUNTY	GA		04/03/1997		2,133,914							586,822	586,822			
03-0309254	TAMPA	FL		08/29/1996		337,011							187,626	187,626			
03-0310231	OAKDALE	MN		08/27/1997		1,985,647							158,064	158,064			
03-0310337	HOUSTON	TX		09/30/1997		7,953,093							962,631	962,631			
03-0310373	MARYLAND HEIGHTS	MO		08/22/1997		1,009,887							239,199	239,199			
03-0310442	HOUSTON	TX		09/30/1997		465,917							56,394	56,394			
03-0310520	OAKDALE	MN		12/01/1997		819,220							64,553	64,553			
03-0311838	SEATTLE	WA		04/07/1999		629,988							100,236	100,236			
03-0312004	FARMERS BRANCH	TX		07/13/1999		2,439,716							154,991	154,991			
03-4000027	NAUGATUCK	CT		09/10/1996		3,392,247							323,145	323,145			
03-4000509	FAIRFIELD	OH		06/30/1997		2,805,104							697,309	697,309			
03-4000518	MARIETTA	GA		07/18/1997		2,394,288							580,681	580,681			
03-4000590	CINCINNATI	OH		09/30/1997		1,497,143							346,982	346,982			
03-4000669	ROBERTSDALE	AL		11/04/1997		743,404							235,732	235,732			
03-4001019	MONROEVILLE	PA		09/01/1998		3,656,741							669,922	669,922			
03-4001028	OKLAHOMA CITY	OK		07/27/1998		901,723							169,532	169,532			
03-4002170	SALT LAKE CITY	UT		12/28/1999		1,357,926							94,071	94,071			
03-4100095	JACKSONVILLE	FL		12/13/1995		848,057							408,034	408,034			
03-4100224	HOUSTON	TX		03/12/1997		1,203,616							328,407	328,407			
0299999. Mortgages with partial repayments						4,167,900,426							162,018,325	162,451,189		432,863	432,863
00-1001152	DALLAS	TX		12/20/2002	08/07/2014	6,428,181							6,428,181	6,845,038		416,857	416,857
00-1100100	FT. LAUDERDALE	FL		08/19/2003	08/07/2014	3,476,370							3,476,370	3,326,062		(150,308)	(150,308)
00-1100930	DACULA	GA		08/12/2005	08/07/2014	4,000,000							4,000,000	4,058,658		58,658	58,658
00-1101021	AUSTIN	TX		10/07/2005	08/07/2014	24,580,602							24,580,602	27,862,831		3,282,229	3,282,229
00-1101148	FOND DU LAC	WI		03/16/2006	08/07/2014	4,185,918							4,185,918	3,415,727		(770,191)	(770,191)
00-1101276	SMYRNA	TN		11/15/2006	08/07/2014	22,000,000							22,000,000	24,225,297		2,225,297	2,225,297
00-1101316	BIRMINGHAM	AL		10/18/2006	08/07/2014	8,668,076							8,668,076	8,942,097		274,022	274,022
00-1101505	JASPER	GA		07/16/2007	08/07/2014	8,800,000							8,800,000	7,394,342		(1,405,658)	(1,405,658)
00-1101705	BUFFALO GROVE	IL		11/22/2010	08/07/2014	9,553,826							9,553,826	9,845,663		291,837	291,837
00-1101827	CLARKSVILLE	TN		03/08/2012	08/07/2014	24,696,304							24,696,304	24,418,181		(278,123)	(278,123)
0399999. Mortgages disposed						116,389,277							116,389,277	120,333,897		3,944,619	3,944,619
0599999 - Totals						4,833,645,497		58,646	61,436		(2,790)		827,760,606	836,837,586		9,076,978	9,076,978

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Alcentra European DLF, GP Ltd.		St. Helier	JEY	Alcentra Limited		12/01/2014		9,446,285	9,298,319	9,298,319							5,660,920	1.600
	Boston Capital Intermediate Term Income Fund LLC		Boston	MA	BCITIF Associates LLC		11/01/2011		295,561	183,423	183,423						381,031		33.330
	ZAIS MATRIX V-B LP		Red Bank	NJ	ZAIS Group, LLC		11/17/2006		5,965,028	372	372								7.110
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									15,706,874	9,482,114	9,482,114							6,041,951	XXX
	Bay Area Historic 2011 Fund LLC		San Francisco	CA	Impact Community Capital		11/06/2012		3,444,132	773,934	773,934	(11,764)	(52,587)						32.000
	Centerline High Yield CMBS Fund II, LLC		Irving	TX	ARCap Fund Management, LLC		06/28/2004		2,541,394			35,626							2.120
	Cville Master Tenant LLC		Charlottesville	VA	Cville Operations Holdings Inc		05/21/2013		6,375,923	896,676	896,676							916,599	100.000
	Everyman Enterprises Business Trust		Baltimore	MD	Everyman Enterprises Business Trust		10/24/2012		5,507,625	549,469	549,469		(52,000)					334,900	99.900
	Fairmont Creamery LLC		Cleveland	OH	Sustainable Community Associates II #8		12/30/2013		68,411	68,411	68,411							2,371,622	50.000
	FC Boilermaker Master Tenant LLC		Washington	DC	Forest City Enterprises		04/05/2012		4,177,552	555,626	555,626		(58,678)					230,740	99.990
	Genessee Gateway MT LLC		Buffalo	NY	Genesee Gateway Managing Entity, Inc		10/15/2010		2,160,768	391,914	391,914		(44,619)						100.000
	Legg Mason Real Estate Fund II		Los Angeles	CA	Legg Mason, Inc.		07/12/2005		20,962,500	16,278,868	16,278,868	500,017					1,099,247		5.600
	Mill No 1 LLC		Baltimore	MD	David F Tufaro		04/18/2013		7,805,321	1,019,907	1,019,907	(48,000)	(41,549)					804,277	99.990
	Rose Hill Solar LLC		Asheville	NC	FLS Operations LLC		12/13/2012		3,926,654	541,339	541,339								12.500
	Shovel Works Master Lessee LLC		North Easton	MA	Shovel Works Master Lessee		09/12/2013		5,410,385	967,054	967,054		(6,143)					532,115	100.000
	STCE NC Nationwide Fund LLC		Atlanta	GA	FLS Energy		12/30/2013		441,378	37,535	37,535		(403,843)						12.500
	STRATA FUND 18 LESSEE LLC		Chapel Hill	NC	Strata Fund 18, LLC		07/25/2014		22,716,337	3,767,387	3,767,387		(18,948,950)					2,544,676	99.000
	Stuyvestant Hall Master Tenant LLC		Delaware	OH	Stuyvesant Hall Holdings Inc		04/03/2012		3,266,129	205,056	205,056								99.000
	SunE DGS Master Tenant LLC		Wilmington	DE	SunE DG Holdings, LLC		12/30/2013		21,285,666	5,107,453	5,107,453		(7,249,722)					1,144,891	100.000
	Town Of Dunn Solar Farm - Solar		Asheville	NC	FLS Operations LLC		12/31/2012		3,919,330	517,395	517,395								
	US Office Development Program, L.P.		San Antonio	TX	ODP GP, LLC		12/04/2014		3,566,456	3,566,456	3,566,456	(289,990)						21,478,554	3.570
	Wallis Annenberg Performing Arts Center		Los Angeles	CA	BH Performing Arts Manager LLC		09/30/2013		7,694,634	2,109,026	2,109,026		(243,788)						100.000
	Weinland Park Master Tenant LLC		Columbus	OH	Wagenbrenner Development		04/28/2014		999,183	330,786	330,786		(668,397)					999,183	99.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated									126,269,778	37,684,292	37,684,292	185,889	(27,770,276)				1,099,247	31,357,557	XXX
	Nationwide Life Tax Credit Partners 2002 - B LLC		Columbus	OH	Nationwide Life Insurance Co.		12/31/2002		1,000	133	133								0.010
	Nationwide Life Tax Credit Partners 2002 - C LLC		Columbus	OH	Nationwide Life Insurance Co.		05/01/2003		1,000	508	508								0.010
	Nationwide Life Tax Credit Partners 2004 - A LLC		Columbus	OH	Nationwide Life Insurance Co.		02/28/2004		1,000	449	449								0.010
	Nationwide Life Tax Credit Partners 2004 - E LLC		Columbus	OH	Nationwide Life Insurance Co.		12/06/2004		1,000	405	405								0.010
	Nationwide Life Tax Credit Partners 2004 - F LLC		Columbus	OH	Nationwide Life Insurance Co.		12/06/2004		1,000	672	672								0.010
	Nationwide Life Tax Credit Partners 2005 - A LLC		Columbus	OH	Nationwide Life Insurance Co.		03/14/2005		1,000	765	765								0.010
	Nationwide Life Tax Credit Partners 2005 - B LLC		Columbus	OH	Nationwide Life Insurance Co.		03/14/2005		1,000	561	561								0.010
	Nationwide Life Tax Credit Partners 2005 - C LLC		Columbus	OH	Nationwide Life Insurance Co.		05/31/2005		1,000	691	691								0.010
	Nationwide Life Tax Credit Partners 2005 - D LLC		Columbus	OH	Nationwide Life Insurance Co.		05/31/2005		1,000	628	628								0.010
	Nationwide Life Tax Credit Partners 2007 - A LLC		Columbus	OH	Nationwide Life Insurance Co.		11/27/2007		1,000	889	889								0.010
	Nationwide Life Tax Credit Partners 2009 - B LLC		Columbus	OH	Nationwide Life Insurance Co.		12/03/2013		1,000	1,000	1,000								0.010
	Nationwide Life Tax Credit Partners 2009 - C LLC		Columbus	OH	Nationwide Life Insurance Company		03/23/2009		1,000	1,000	1,000								0.010
	Nationwide Life Tax Credit Partners 2009 - D LLC		Columbus	OH	Nationwide Life Insurance Company		03/31/2009		1,000	1,000	1,000								0.010
	Nationwide Life Tax Credit Partners 2009 - I LLC		Columbus	OH	Nationwide Life Insurance Co.		01/15/2010		1,000	1,000	1,000								0.010
	Nationwide Tax Credit Partners 2011 - A LLC		Columbus	OH	Nationwide Life Insurance Co.		11/30/2011		1,000	1,000	1,000								0.010
	Nationwide Tax Credit Partners 2012 - A LLC		Columbus	OH	Nationwide Life Insurance Co.		12/03/2013		1,000	1,000	1,000								0.010
	Nationwide Tax Credit Partners 2013 - A LLC		Columbus	OH	Nationwide Life Insurance Co.		09/30/2013		1,000	1,000	1,000								0.010

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Nationwide Tax Credit Partners 2013 - B LLC		Columbus	OH	Nationwide Life Insurance Co.		12/03/2013		1,000	1,000	1,000								0.010
	Nationwide Tax Credit Partners 2013 - C LLC		Columbus	OH	Nationwide Life Insurance Co.		11/30/2013		1,000	1,000	1,000								0.010
	Nationwide Tax Credit Partners 2014 - C LLC		Columbus	OH	Nationwide Life Insurance Co.		08/22/2014		3,482,198	3,397,919	3,397,919		(84,279)					25,700,000	100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									3,501,198	3,412,620	3,412,620		(84,279)					25,700,000	XXX
	ZAIS ZEPHYR A4, A5		Red Bank	NJ	ZAIS Group, LLC		10/19/2007		4,970,180			(42,863)					29,207		60.000
2199999. Joint Venture Interests - Other - Unaffiliated									4,970,180			(42,863)					29,207		XXX
	Fifth Third Russell Emerging LLC		Columbus	OH	Daedalus, LLC		10/16/2001		2,264,084	296,301	296,301		10,236						49.000
	Hudson Housing Tax Credit Fund XLVI LLC		New York	NY			12/22/2010		15,451,794	11,332,817	11,332,817		(350,855)					491,779	100.000
	Nationwide Affordable Housing Fund 31: Apollo Tax Credit Fund 53 LLC		Columbus	OH	The Great Laurels, Inc.		12/29/2006		809,904	1,516,977	1,516,977		(379,718)					133,503	99.990
	Nationwide Affordable Housing Fund 48: RBC Tax Credit Fund 79 LLC		Cleveland	OH	RBC Tax Credit LLC		06/04/2012		46,256,109	34,056,734	34,056,734		(9,122,130)					8,592,223	99.990
	Nationwide Affordable Housing Fund 53 RBC Tax Credit Fund-90 LLC		Wilmington	DE			10/30/2014		1,863,196	1,845,252	1,845,252		(17,944)					22,375,156	50.000
	Nationwide Affordable Housing Fund XXIII: Apollo Tax Credit Fund XLV LLC		Columbus	OH	Apollo Housing Capital		02/03/2005		1,175,924	360,855	360,855		(102,199)						0.010
	NHT XII NW Tax Credit Fund LLC		Columbus	OH	NHT XII, Inc.		12/01/2003		1,202,547	244,095	244,095		52,188						25.000
	Ohio Equity Fund for Housing LP IX		Columbus	OH	Ohio Capital Corporation for Housing		04/08/2002		4,632,353	82,981	82,981		(146,318)						7.350
	Ohio Equity Fund for Housing LP X		Columbus	OH	Ohio Equity Fund, Inc.		04/11/2003		5,000,000	134,067	134,067		(91,762)						7.140
	Raymond James Housing Opportunities Fund 19 LLC		St. Petersburg	FL	Raymond James Tax Credit Funds, Inc		12/17/2010		22,262,879	15,541,226	15,541,226		(2,256,017)					1,027,330	95.150
	Raymond James Housing Opportunities Fund 35, LLC.		St. Petersburg	FL			12/08/2014		1,512,708	1,512,708	1,512,708							12,428,905	50.000
	WNC Institutional Tax Credit Fund 33 LLC		Irvine	CA	WNC Advisors, LLC		09/23/2010		24,884,896	14,466,843	14,466,843		2,203,934					14,747,814	99.990
	Nationwide Affordable Housing Fund XXIV: A Red Capital Tax Credit Fund LLC		Columbus	OH	Apollo Housing Capital		06/30/2005		8,540,006			(76,955)	(31,915)						99.990
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									135,856,400	81,390,856	81,390,856	(76,955)	(10,232,500)					59,796,710	XXX
	Alliant State Tax Credit Fund 61 Ltd		Palm Beach	FL	N/A		11/14/2013		534,091	153,242	153,242		(380,849)						100.000
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									534,091	153,242	153,242		(380,849)						XXX
4499999. Total - Unaffiliated									283,337,323	128,710,504	128,710,504	66,071	(38,383,625)				1,128,454	97,196,218	XXX
4599999. Total - Affiliated									3,501,198	3,412,620	3,412,620		(84,279)					25,700,000	XXX
4699999 - Totals									286,838,521	132,123,124	132,123,124	66,071	(38,467,904)				1,128,454	122,896,218	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Alcentra European DLF, GP Ltd.	St. Helier	JEY	Alcentra Limited	12/01/2014		9,399,080	47,205		1.600
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA	BCITIF Associates LLC	11/01/2011			123,772		33.330
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							9,399,080	170,977		XXX
	Bay Area Historic 2011 Fund LLC	San Francisco	CA	Impact Community Capital	11/06/2012			64,351		32.000
	Everyman Enterprises Business Trust	Baltimore	MD	Everyman Enterprises Business Trust	10/24/2012			52,000		99.900
	Fairmont Creamery LLC	Cleveland	OH	Sustainable Community Associates II #8	12/30/2013			1,957		50.000
	Genessee Gateway MT LLC	Buffalo	NY	Genesee Gateway Managing Entity, Inc	10/15/2010			52,000		100.000
	Shovel Works Master Lessee LLC	North Easton	MA	Shovel Works Master Lessee	09/12/2013			363		100.000
	STCE NC Nationwide Fund LLC	Atlanta	GA	FLS Energy	12/30/2013			358,891		12.500
	STRATA FUND 18 LESSEE LLC	Chapel Hill	NC	Strata Fund 18, LLC	07/25/2014		14,835,797	7,880,540		99.000
	Stuyvestant Hall Master Tenant LLC	Delaware	OH	Stuyvesant Hall Holdings Inc	04/03/2012			47,949		99.000
	SunE DGS Master Tenant LLC	Wilmington	DE	SunE DG Holdings, LLC	12/30/2013			7,584,124		100.000
	US Office Development Program, L.P.	San Antonio	TX	ODP GP, LLC	12/04/2014		3,855,392	1,054		3.570
	Wallis Annenberg Performing Arts Center	Los Angeles	CA	BH Performing Arts Manager LLC	09/30/2013			193,507		100.000
	Weinland Park Master Tenant LLC	Columbus	OH	Wagenbrenner Development	04/28/2014		622,649	376,534		99.000
	Mill No 1 LLC	Baltimore	MD	David F Tufaro	04/18/2013			48,000		99.990
1799999. Joint Venture Interests - Real Estate - Unaffiliated							19,313,838	16,661,270		XXX
	Nationwide Tax Credit Partners 2014 - C LLC	Columbus	OH	Nationwide Life Insurance Co.	08/22/2014		3,482,198			100.000
1899999. Joint Venture Interests - Real Estate - Affiliated							3,482,198			XXX
	Hudson Housing Tax Credit Fund XLVI LLC	New York	NY		12/22/2010			67,848		100.000
	Nationwide Affordable Housing Fund 31: Apollo Tax Credit Fund 53 LLC	Columbus	OH	The Great Laurels, Inc.	12/29/2006			187,868		99.990
	Nationwide Affordable Housing Fund 48: RBC Tax Credit Fund 79 LLC	Cleveland	OH	RBC Tax Credit LLC	06/04/2012			10,898,185		99.990
	Nationwide Affordable Housing Fund 51: Red Stone Equity Fund 39 LLC	Wilmington	DE	TCB Mecklenberg Mill, Inc. #8	12/20/2013			1,402,242		100.000
	Nationwide Affordable Housing Fund 53 RBC Tax Credit Fund-90 LLC	Wilmington	DE		10/30/2014		641,152	1,222,044		50.000
	NHT XII NW Tax Credit Fund LLC	Columbus	OH	NHT XII, Inc.	12/01/2003			4,016		25.000
	OEF Nationwide Fund III LLC	Columbus	OH		12/16/2014		15,348			50.000
	Raymond James Housing Opportunities Fund 19 LLC	St. Petersburg	FL	Raymond James Tax Credit Funds, Inc	12/17/2010			1,830,252		95.150
	Raymond James Housing Opportunities Fund 35, LLC.	St. Petersburg	FL		12/08/2014		1,496,345	16,363		50.000
	WNC Institutional Tax Credit Fund 33 LLC	Irvine	CA	WNC Advisors, LLC	09/23/2010			2,347,920		99.990
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							2,152,845	17,976,738		XXX
4499999. Total - Unaffiliated							30,865,763	34,808,985		XXX
4599999. Total - Affiliated							3,482,198			XXX
4699999 - Totals							34,347,961	34,808,985		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Alcentra European DLF, GP Ltd.	St. Helier	JEY	Distribution	12/01/2014	12/29/2014								9,446,285	147,966				
	Boston Capital Intermediate Term Income Fund LLC	Boston	MA	Distribution	11/01/2011	10/30/2014	252,719							186,524	193,068				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							252,719							9,632,809	341,034				
	Bay Area Historic 2011 Fund LLC	San Francisco	CA	Distribution	11/06/2012	01/31/2014	824,747							824,747	50,813				(52,587)
	Centerline High Yield CMBS Fund II, LLC	Irving	TX	Distribution	06/28/2004	12/18/2014									35,626				
	Cville Master Tenant LLC	Charlottesville	VA	Distribution	05/21/2013	12/04/2014	1,023,858							1,023,858	127,182				
	Everyman Enterprises Business Trust	Baltimore	MD	Distribution	10/24/2012	05/20/2014	586,621							586,621	37,152				(52,000)
	Genessee Gateway MT LLC	Buffalo	NY	Distribution	10/15/2010	08/08/2014	412,251							464,251	27,718				(44,619)
	Legg Mason Real Estate Fund II	Los Angeles	CA	Distribution	07/12/2005	08/28/2014	20,344,760							17,470,614	4,565,909				1,099,247
	Mill No 1 LLC	Baltimore	MD	Distribution	04/18/2013	06/09/2014	1,071,858							1,071,858	10,402				(41,549)
	Rose Hill Solar LLC	Asheville	NC	Distribution	12/13/2012	12/01/2014	642,599							583,294	101,260				
	Shovel Works Master Lessee LLC	North Easton	MA	Distribution	09/12/2013	08/01/2014	980,334							980,334	7,500				(6,143)
	Stuyvestant Hall Master Tenant LLC	Delaware	OH	Distribution	04/03/2012	12/04/2014	235,790							235,790	78,683				
	SunE DGS Master Tenant LLC	Wilmington	DE	Distribution	12/30/2013	12/22/2014	5,093,827							4,944,115	320,776				(7,249,722)
	Town Of Dunn Solar Farm - Solar	Asheville	NC	Distribution	12/31/2012	12/01/2014	614,852							562,284	97,457				
	FC Boilermaker Master Tenant LLC	Washington	DC	Distribution	04/05/2012	11/18/2014	623,918							574,809	9,614				(58,677)
1799999. Joint Venture Interests - Real Estate - Unaffiliated							32,455,415							29,322,575	5,470,092				(6,406,050)
	ZAIS ZEPHYR A4, A5	Red Bank	NJ	Sale	10/19/2007	11/25/2014	725,842							50,765	682,979				29,207
2199999. Joint Venture Interests - Other - Unaffiliated							725,842							50,765	682,979				29,207
	Nationwide Affordable Housing Fund 45 LLC	Cleveland	OH	Sale	03/29/2012	09/27/2013									6,333,281		6,333,281	6,333,281	
	Nationwide Affordable Housing Fund 48: RBC Tax Credit Fund 79 LLC	Cleveland	OH	Distribution	06/04/2012	12/11/2014	32,316,342							37,585,877	35,663				(9,122,130)
	OEF Nationwide Fund III LLC	Columbus	OH	Write down	12/16/2014	12/31/2014			(15,348)			(15,348)		15,348					(15,348)
	Nationwide Affordable Housing Fund 51: Red Stone Equity Fund 39 LLC	Wilmington	DE	Write down	12/20/2013	12/31/2014	9,742		(1,411,984)			(1,411,984)		1,411,984					(1,411,984)
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							32,326,084		(1,427,332)			(1,427,332)		39,013,209	6,368,944		6,333,281	6,333,281	(10,549,462)
4499999. Total - Unaffiliated							65,760,060		(1,427,332)			(1,427,332)		78,019,358	12,863,049		6,333,281	6,333,281	(16,926,305)
4599999. Total - Affiliated																			
4699999 - Totals							65,760,060		(1,427,332)			(1,427,332)		78,019,358	12,863,049		6,333,281	6,333,281	(16,926,305)

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
455780-A#-3	Indonesia (Republic of) AID Nt			2	1	839,312	114.0700	981,950	860,833	855,695		974			9.020	9.294	FA	32,353	77,647	07/27/1990	08/01/2019
455780-AG-1	Indonesia (Republic of) AID Sr Nt			2	1	1,417,000	117.3610	1,525,694	1,300,000	1,353,284		(6,463)			8.900	7.467	JD	9,642	115,700	10/18/2001	06/01/2021
491798-AA-2	Kenya (Republic of) AID Sr Nt			2	1	1,028,235	116.4040	1,095,567	941,176	968,731		(5,936)			10.000	8.355	AO	19,869	94,118	10/18/2001	10/15/2018
912810-EM-6	U S Treasury Bd	SD			1	587,969	137.5160	687,578	500,000	542,250		(4,288)			7.250	5.859	FA	13,692	36,250	03/11/1999	08/15/2022
912828-EN-6	U S Treasury Nt	SD			1	2,501,563	103.6640	2,591,603	2,500,000	2,500,185		(203)			4.500	4.491	MN	14,606	112,500	01/27/2006	11/15/2015
912828-FF-2	U S Treasury Nt				1	19,942,969	106.4060	21,281,240	20,000,000	19,990,483		6,534			5.125	5.161	MN	133,080	1,025,000	07/19/2006	05/15/2016
912828-FY-1	U S Treasury Nt	SD			1	995,156	107.4380	1,074,375	1,000,000	998,916		543			4.625	4.686	MN	6,005	46,250	01/10/2007	11/15/2016
912833-KF-6	U S Treasury Principal Strips	@LS			1	349,050	99.7420	4,987,080	5,000,000	4,603,507		416,042			0.000	9.700	N/A			10/08/1987	11/15/2015
912833-KG-4	U S Treasury Principal Strips	@			1	956,900	99.5490	9,954,860	10,000,000	9,074,781		752,078			0.000	8.841	N/A			12/30/1988	02/15/2016
912833-KL-3	U S Treasury Principal Strips	@			1	2,099,850	98.3310	14,749,695	15,000,000	12,699,574		958,168			0.000	8.001	N/A			01/22/1992	02/15/2017
912833-KQ-2	U S Treasury Principal Strips	@LS			1	5,877,600	96.2710	24,067,700	25,000,000	20,188,695		1,331,206			0.000	6.948	N/A			03/25/1999	02/15/2018
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						36,595,604	XXX	82,997,342	82,102,009	73,776,101		3,448,655			XXX	XXX	XXX	229,247	1,507,465	XXX	XXX
36200M-TT-0	GNMA Pool #604562			2	1	336,350	106.1260	380,245	358,295	349,812		1,396			3.500	4.984	MON	1,045	12,540	10/30/2003	08/15/2018
36215W-2S-2	GNMA GNSF Pool #147585			2	1	2,083	100.4650	2,150	2,140	2,125		6			9.500	10.362	MON	17	203	02/08/1989	03/15/2016
362197-3A-1	GNMA GNSF Pool #269993			2	1	1,054	100.5230	1,021	1,015	1,036		(3)			9.500	8.237	MON	8	97	02/15/1991	06/15/2020
36220T-2Q-6	GNMA GNSF Pool #287983			2	1	274	100.2940	264	264	269		(1)			9.500	8.447	MON	2	25	02/14/1991	08/15/2020
36223A-5D-0	GNMA GNSF Pool #302444			2	1	2,894	102.6180	2,862	2,789	2,846		(7)			9.500	8.392	MON	22	265	02/15/1991	12/15/2020
36225B-HC-5	GNMA I Pool #781127			2	1	45	99.9300	46	46	46					7.000	7.394	MON		3	12/21/1999	01/15/2015
38374B-PY-3	GNMA Ser 2003-58 CI VB			2	1	736,331	101.1250	725,568	717,497	716,452		(894)			5.500	5.201	MON	3,289	39,462	02/24/2004	10/17/2022
38374B-VY-6	GNMA Ser 2003-66 CI MV			2	1	2,880,014	102.1090	2,968,590	2,907,270	2,895,740		2,409			5.500	5.814	MON	13,325	159,900	08/19/2003	09/20/2023
38374C-YT-2	GNMA Ser 2003-84 CI PB			2	1	654,425	102.6040	673,994	656,888	654,931		20			5.500	5.576	MON	3,011	36,129	04/28/2004	11/20/2032
38377J-3M-3	GNMA Ser 2010-113 CI PE	CF		2	1	11,706,102	106.1050	12,093,825	11,398,000	11,637,798		(15,605)			4.000	3.789	MON	37,993	455,920	10/06/2010	09/20/2040
911760-GT-7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z			2	1	3,064,453	113.5740	3,357,787	2,956,470	3,008,545		(2,462)			7.250	6.663	MON	17,862	214,344	01/30/2002	09/15/2025
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1			2	1	2,211,407	114.0630	2,451,826	2,149,540	2,183,961		(1,099)			6.750	6.274	MON	12,091	145,094	06/10/2002	06/15/2028
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						21,595,432	XXX	22,658,178	21,150,214	21,453,561		(16,240)			XXX	XXX	XXX	88,665	1,063,982	XXX	XXX
0599999. Total - U.S. Government Bonds						58,191,036	XXX	105,655,520	103,252,223	95,229,662		3,432,415			XXX	XXX	XXX	317,912	2,571,447	XXX	XXX
459056-JS-7	International Bk Recon & Dev Nt				1FE	3,840,000	112.0150	4,480,592	4,000,000	3,977,294		12,214			8.250	8.624	MS	110,000	330,000	09/17/1986	09/01/2016
448814-DM-2	Hydro-Quebec Deb Ser HS (FSA-TAGSS)		I		1FE	7,933,840	136.3060	10,904,440	8,000,000	7,969,833		3,527			9.400	9.483	FA	313,333	752,000	01/30/1991	02/01/2021
448814-EJ-8	Hydro-Quebec Gtd Nt Ser IO		I		1FE	1,299,360	140.4690	1,404,685	1,000,000	1,178,600		(13,877)			8.050	5.603	JJ	38,908	80,500	07/24/2003	07/07/2024
44881H-EU-4	Hydro-Quebec MT Nt Ser B		I		1FE	727,565	143.2700	716,348	500,000	636,671		(10,034)			8.400	4.962	MS	10,850	42,000	05/22/2003	03/28/2025
44881H-EW-0	Hydro-Quebec MT Nt Ser B		I		1FE	9,274,590	127.5780	10,619,601	8,324,000	8,926,009		(39,223)			6.270	5.390	JJ	258,058	521,915	06/09/2003	01/03/2026
748148-PB-3	Quebec Prov CDA Deb Ser NJ		I		1FE	17,434,300	135.3840	20,307,585	15,000,000	16,398,625		(121,784)			7.500	6.084	JJ	518,750	1,125,000	08/04/2003	07/15/2023
748148-PD-9	Quebec Prov CDA Deb Ser NN		I		1FE	9,194,130	132.7890	10,309,746	7,764,000	8,590,116		(68,567)			7.125	5.609	FA	218,201	553,185	07/31/2003	02/09/2024
74815H-CA-8	Quebec Prov CDA MT Nt Ser A		I		1FE	534,398	138.2890	566,985	410,000	488,761		(5,095)			7.485	5.196	MS	10,144	30,689	05/22/2003	03/02/2026
008281-AG-2	African Development Bank Sub Nt		R		1FE	6,124,950	126.0820	6,304,090	5,000,000	5,434,438		(77,264)			8.800	6.604	MS	146,667	440,000	04/05/2002	09/01/2019
085209-A#-1	Bermuda (Government of) Sr Nt		F		1	20,000,000	114.6680	22,933,665	20,000,000	20,000,000					5.730	5.730	JD	85,950	1,146,000	12/04/2007	12/04/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						76,363,133	XXX	88,547,737	69,998,000	73,600,347		(320,103)			XXX	XXX	XXX	1,710,861	5,021,289	XXX	XXX
1099999. Total - All Other Government Bonds						76,363,133	XXX	88,547,737	69,998,000	73,600,347		(320,103)			XXX	XXX	XXX	1,710,861	5,021,289	XXX	XXX
13063A-7D-0	California St GO Bld Amer Bd			2	1FE	3,564,960	147.2990	4,418,970	3,000,000	3,527,982		(11,582)			7.300	5.864	AO	54,750	219,000	07/28/2011	10/01/2039
13063B-FR-8	California St GO Bld Amer Bd			2	1FE	16,146,150	153.5000	23,025,000	15,000,000	16,068,054		(18,121)			7.625	6.999	MS	381,250	1,143,750	04/21/2010	03/01/2040
13063B-FS-6	California St GO Bld Amer Bd Sch Improve			2	1FE	5,088,150	123.6920	6,184,600	5,000,000	5,058,124		(6,869)			6.650	6.430	MS	110,833	332,500	03/25/2010	03/01/2022
13063B-JC-7	California St GO Bld Amer Bd				1FE	5,299,823	156.0330	8,191,733	5,250,000	5,297,181		(586)			7.600	7.521	MN	66,500	399,000	11/19/2010	11/01/2040
13063B-N8-1	California St GO Bld Amer Bd			1	1FE	30,000,000	108.1000	32,430,000	30,000,000	30,000,000					4.988	4.988	AO	374,100	1,496,400	03/14/2013	04/01/2039
452152-FA-4	Illinois St GO Bld Amer Bd Ser 3			2	1FE	11,707,920	111.8720	12,865,280	11,500,000	11,674,133		(7,645)			6.725	6.555	AO	193,344	773,375	04/29/2010	04/01/2035
452152-UP-4	Illinois St GO Txbl			2	1FE	35,893,550	103.1750	36,111,250	35,000,000	35,881,672		(11,878)			5.650	5.460	JD	164,792	1,878,625	03/12/2014	12/01/2038
605580-5N-5	Mississippi St GO Txbl Ser D				1FE	10,000,000	111.5120	11,151,200	10,000,000	10,000,000					4.484	4.484	AO	112,100	448,400	10/15/2009	10/01/2019
605580-5X-3	Mississippi St GO Bld Amer Bd			2	1FE	7,358,890	120.7150	8,450,050	7,000,000	7,317,001		(13,090)			5.245	4.832	MN	61,192	367,150	08/08/2011	11/01/2034
686053-CP-2	Oregon St Sch Brds Assn GO Txbl Pension				1FE	31,816,292	117.8470	36,285,091	30,790,000	31,510,598		(57,338)			5.630	5.312	JD	4,815	1,733,477	04/23/2010	06/30/2024
70914P-MJ-8	Pennsylvania St GO Bld Amer Bd Ser B			2	1FE	8,613,228	118.0730	9,209,694	7,800,000	8,570,661		(34,674)			5.450	4.540	FA	160,593	425,100	10/01/2013	02/15/2030
745277-SA-2	Puerto Rico Mun Fin Agcy GO Ser C				1FE	202,052	104.3620	208,724	200,000	200,718		(254)			5.250	5.100	FA	4,375	10,500	01/08/2009	08/01/2017
93974C-PF-1	Washington St GO Bld Amer Bd Ser D				1FE	12,970,000	111.7050	14,488,139	12,970,000	12,970,000					4.536	4.536	FA	245,133	588,319	10/15/2009	08/01/2020
97705L-ZH-3	Wisconsin St GO Bld Amer Bd			1	1FE	13,255,000	111.7450	14,811,800	13,255,000	13,255,000					4.850	4.850	MN	107,145	642,868	03/17/2010	05/01/2023
97705L-ZJ-9	Wisconsin St GO Bld Amer Bd			1	1FE	14,440,000	111.7480	16,136,411	14,440,000	14,440,000					5.000	5.000	MN	120,333	722,000	03/17/2010	05/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						206,356,015	XXX	233,967,942	201,205,000	205,771,124		(162,037)			XXX	XXX	XXX	2,161,255	11,180,464	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						206,356,015	XXX	233,967,942	201,205,000	205,771,124		(162,037)			XXX	XXX	XXX	2,161,255	11,180,464	XXX	XXX
167486-HL-6	Chicago IL GO Ser B			2	1FE	10,000,000	101.7220	10,172,200	10,000,000	10,000,000					6.207	6.207	JJ	310,350	620,700	01/14/2010	01/01/2032
167505-JY-3	Chicago Ill Brd Ed Sch Ref GO Bld Amer B				1FE	1,000,000	104.2580	1,042,580	1,000,000	1,000,000					4.682	4.682	JD	3,902	46,820	09/10/2009	12/01/2017
167505-JZ-0	Chicago Ill Brd Ed Sch Ref GO Bld Amer B				1FE	2,500,000	101.0590	2,526,475	2,500,000	2,500,000					4.782	4.782	JD	9,963	119,550	09/10/2009	12/01/2018
180848-FS-7	Clark Cnty Nev GO Bld Amer Bd Ser A			2	1FE	19,594,534	134.9080	24,829,817	18,405,000	19,478,680		(27,519)			6.754	6.234	JJ	621,537	1,243,074	05/03/2010	07/01/2038
213185-DV-0	Cook Cnty IL GO Bld Amer Bd Ser D			2	1FE	10,035,500	109.3480	10,934,800	10,000,000	10,030,934		(884)			6.229	6.200	MN	79,593	622,900	07/20/2010	11/15/2034
217039-DC-7	Coos County Oregon GO Txbl Ser B			2	1FE	3,435,000	105.5610	3,626,020	3,435,000	3,435,000					4.880	4.880	JD	13,969	167,628	06/26/2003	06/01/2023
235308-RA-3	Dallas TX ISD GO Bld Amer Bd			1	1FE	10,170,000	119.7860	11,978,600	10,000,000	10,155,755		(4,324)			6.450	6.306	FA	243,667	645,000	11/16/2010	02/15/2035
251129-5D-0	Detroit Mich City Sch GO Bld Amer Bd Det			2	1FE	23,248,225	132.4450	29,800,125	22,500,000	23,191,783		(22,159)			7.747	7.410	MN	290,513	1,743,075	05/03/2012	05/01/2039
442403-FU-0	Houston TX ISD GO Bld Amer Bd Indpt Sch			1	1FE	6,000,000	112.0950	6,725,700	6,000,000	6,000,000					5.211	5.211	FA	118,116	312,660	11/12/2009	02/15/2021
442403-FV-8	Houston TX ISD GO Bld Amer Bd Indpt Sch			1	1FE	10,000,000	112.4720	11,247,200	10,000,000	10,000,000					5.361	5.361	FA	202,527	536,100	11/12/2009	02/15/2022
517840-S5-4	Las Vegas VY NV Wtr Dist GO Bld Amer Bd			2	1FE	14,987,652	109.1300	14,972,362	13,720,000	14,883,635		(23,568)			7.013	6.298	JD	80,182	962,184	01/25/2010	06/01/2039
517840-W2-6	Las Vegas VY NV Wtr Dist GO Bld Amer Bd			2	1FE	10,000,000	121.4730	12,147,300	10,000,000	10,000,000					5.700	5.701	MS	190,000	570,000	05/25/2010	03/01/2040
544646-XZ-0	Los Angeles CA Uni Sch Dist GO Bld Amer			2	1FE	8,238,668	126.1900	11,262,458	8,925,000	8,316,019		17,847			5.750	6.396	JJ	256,594	513,188	03/05/2010	07/01/2034
544646-ZR-6	Los Angeles CA Uni Sch Dist GO Bld Amer			2	1FE	15,140,750	139.3360	20,900,400	15,000,000	15,124,189		(3,724)			6.758	6.677	JJ	506,850	1,013,700	02/23/2010	07/01/2034
567830-BT-0	Marin Cnty CA GO Taxable Pension			2	1FE	2,142,660	112.6870	2,253,740	2,000,000	2,072,003		(7,716)			5.340	4.769	FA	44,500	106,800	05/22/2003	08/01/2022
592112-DR-4	Met Govt Nashville & D Cnty GO Bld Amer			2	1FE	7,500,000	121.3050	9,097,875	7,500,000	7,500,000					5.707	5.707	JJ	214,013	428,025	06/04/2010	07/01/2034
68583R-AX-0	Oregon Cmnty College Dist GO Taxable Ser				1FE	6,875,549	118.1300	7,855,645	6,650,000	6,790,124		(9,702)			5.670	5.404	JD	1,047	377,055	04/10/2003	06/30/2025
717883-KL-5	Philadelphia PA Sch Dist GO Bld Amer Bd			2	1FE	20,136,557	112.2370	21,729,083	19,360,000	20,075,169		(15,811)			6.765	6.441	JD	109,142	1,309,704	10/22/2010	06/01/2040
736688-FN-7	Portland OR Comm College GO Dist			2	1FE	7,670,000	112.7380	8,647,005	7,670,000	7,670,000					4.810	4.810	JD	30,744	368,927	06/12/2003	06/01/2027
797646-NA-0	San Francisco CA GO Bld Amer Bd	CF			1FE	10,000,000	115.7370	11,573,700	10,000,000	10,000,000					5.200	5.200	JD	23,111	520,000	03/10/2010	06/15/2023
797646-NB-8	San Francisco CA GO Bld Amer Bd	CF			1FE	15,037,438	116.7170	17,635,939	15,110,000	15,055,589		4,301			5.300	5.349	JD	35,592	800,830	03/30/2010	06/15/2024
815626-LE-4	Sedgwick Cnty KS GO Uni Sch Dist Bld Am			1	1FE	10,185,600	114.9970	11,499,700	10,000,000	10,113,375		(16,582)			5.350	5.120	AO	133,750	535,000	02/18/2010	10/01/2023
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						223,898,133	XXX	262,458,724	219,775,000	223,392,255		(109,841)			XXX	XXX	XXX	3,519,662	13,562,920	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						223,898,133	XXX	262,458,724	219,775,000	223,392,255		(109,841)			XXX	XXX	XXX	3,519,662	13,562,920	XXX	XXX
02765U-CP-7	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	10,000,000	124.4610	12,446,100	10,000,000	10,000,000					5.953	5.953	FA	224,891	595,300	10/01/2009	02/15/2034
02765U-CY-8	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	19,382,044	131.9450	23,380,654	17,720,000	19,294,870		(33,502)			6.449	5.742	FA	431,710	1,142,763	06/11/2012	02/15/2044
02765U-DN-1	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	12,773,189	125.7330	15,018,807	11,945,000	12,744,393		(11,313)			5.939	5.475	FA	268,001	709,414	05/01/2012	02/15/2047
02765U-EJ-9	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	10,000,000	150.8140	15,081,400	10,000,000	10,000,000					7.834	7.835	FA	295,951	783,400	12/16/2010	02/15/2041
02765U-EQ-3	American Mun Pwr Ohio Inc Rev Bld Amer B			2	1FE	4,196,013	128.0000	4,576,000	3,575,000	4,160,234		(14,610)			6.270	5.023	FA	84,680	224,153	06/11/2012	02/15/2050
04048R-DT-0	Arizona Brd Regents AZ St Rev Bld Amer B			2	1FE	6,660,000	131.0780	8,729,795	6,660,000	6,660,000					6.304	6.302	JJ	209,923	419,846	03/31/2010	07/01/2039
040507-NB-7	Arizona Health Facs Auth Rev Banner Hlth				1FE	7,000,000	100.8120	7,056,840	7,000,000	7,000,000					4.162	4.162	JJ	145,670	291,340	10/18/2012	01/01/2030
052414-MG-1	Austin TX Elec Util Sys Rev Bld Amer Bd			2	1FE	9,992,000	117.5090	11,750,900	10,000,000	9,992,234		163			5.720	5.726	MN	73,089	572,000	06/11/2010	11/15/2040
13077C-TL-8	California St Univ Rev Bld Amer Bd			2	1FE	15,000,000	131.0480	19,657,200	15,000,000	15,000,000					6.484	6.483	MN	162,100	972,600	03/18/2010	11/01/2041
167593-AN-2	Chicago IL O'Hare Int Arpt Rev Bld Amer			2	1FE	7,500,000	136.3970	10,229,775	7,500,000	7,500,000					6.395	6.395	JJ	239,813	479,625	04/15/2010	01/01/2040
16772P-AP-1	Chicago IL Transit Auth Rev Bld Amer Bd				1FE	14,338,261	111.6470	15,781,303	14,135,000	14,291,636		(11,629)			5.620	5.474	JD	66,199	794,387	04/27/2010	12/01/2024
186103-CE-5	Cleveland OH Port Auth Rev Txbl Dev Luig			1	2FE	2,065,000	100.5890	2,077,163	2,065,000	2,065,000					5.860	5.861	MN	15,462	121,009	03/17/2004	05/15/2019
186103-CU-9	Cleveland OH Port Auth Rev Txbl Dev Tru			1	2FE	670,000	100.6470	674,335	670,000	670,000					6.770	6.769	MN	5,796	45,359	04/27/2004	11/15/2023
18610R-AA-2	Cleveland OH Port Auth Rev Txbl Dev Aver				2FE	8,100,000	101.7760	8,243,856	8,100,000	8,100,000					5.200	5.200	JAJO	88,920	421,200	09/09/2005	10/15/2015
196632-GU-1	Colorado Springs CO Util Rev Bld Amer Bd			2	1FE	10,933,650	116.6190	11,370,353	9,750,000	10,751,052		(56,672)			5.445	4.393	MN	67,836	530,888	08/04/2011	11/15/2029
196707-HZ-9	Colorado St Brd Governors Rev Bld Amer B			2	1FE	5,000,000	127.0760	6,353,800	5,000,000	5,000,000					6.057	6.057	MS	100,950	302,850	07/29/2010	03/01/2040
20281P-CT-7	Commonwealth PA Fin Auth Rev Bld Amer Bd			2	1FE	2,482,200	124.4550	2,489,100	2,000,000	2,440,891		(16,102)			6.218	4.413	JD	10,363	124,360	05/01/2012	06/01/2039
20281P-ER-9	Commonwealth PA Fin Auth Rev Bld Amer Bd			2	1FE	17,045,000	117.6630	20,055,658	17,045,000	17,045,000					5.787	5.785	JD	82,200	986,394	09/17/2010	06/01/2040
249218-BC-1	Denver CO Pub Schs Rev Txbl Ser B			2	1FE	15,000,000	102.8200	15,423,000	15,000,000	15,000,000					4.242	4.241	JD	28,280	636,300	04/18/2013	12/15/2037
254776-CY-9	District Columbia Inc Tax Rev Bld Amer B	CF		2	1FE	4,000,000	123.8000	4,952,000	4,000,000	4,000,000					5.591	5.591	JD	18,637	223,640	12/10/2009	12/01/2034
3133XD-TL-5	Federal Home Loan Bk Bd Ser VB15	C			1	99,148,000	104.5220	104,521,900	100,000,000	99,897,235		100,869			5.000	5.110	JD	138,889	5,000,000	03/22/2006	12/21/2015
313586-RC-5	FNMA Deb Zero Cpn	@			1	30,122,080	89.9070	89,906,900	100,000,000	71,170,307		4,871,371			0.000	7.227	N/A			10/21/2009	10/09/2019
31358D-DR-2	FNMA Strips	@			1	9,921,280	60.8110	19,459,584	32,000,000	14,385,956		729,066			0.000	5.269	N/A			11/08/2007	05/15/2030
387883-PP-0	Grant Cnty WA PUD #2 Rev Bld Amer Bd Ref	CF		2	1FE	9,555,552	125.1550	11,138,795	8,900,000	9,501,832		(16,271)			5.830	5.283	JJ	259,435	518,870	10/05/2011	01/01/2040
452252-FH-7	Illinois St Toll Hwy Auth Rev Bld Amer B	CF		2	1FE	2,500,000	129.4210	3,235,525	2,500,000	2,500,000					6.184	6.183	JJ	77,300	154,600	05/12/2009	01/01/2034
452252-FK-0	Illinois St Toll Hwy Auth Rev Bld Amer B				1FE	12,500,000	127.2140	15,901,750	12,500,000	12,500,000					5.851	5.851	JD	60,948	731,375	11/24/2009	12/01/2034
45505M-BJ-4	Indiana Fin Auth IN Wstwtr Rev Second Li			1	1FE	9,816,300	109.3030	10,930,300	10,000,000	9,829,324		4,148			5.000	5.130	AO	125,000	500,000	08/18/2011	10/01/2041
45505M-BK-1	Indiana Fin Auth IN Wstwtr Rev Second Li				1FE	10,507,000	104.0670	10,406,700	10,000,000	10,179,467		(100,044)			3.000	1.950	AO	75,000	300,000	08/18/2011	10/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47770V-AZ-3	JobsOH Beverage System Rev Stwd Liq Prof			2	1FE	16,267,400	107.3090	17,169,440	16,000,000	16,250,046		(9,684)			4.532	4.401	JJ	362,560	725,120	02/27/2013	01/01/2035
491552-UZ-6	Kentucky St Tpk Econ Dv Rd Rev Bld Amer			2	1FE	11,164,650	118.4800	13,032,800	11,000,000	11,137,589		(6,748)			5.722	5.588	JJ	314,710	629,420	07/20/2010	07/01/2030
542690-W6-5	Long Island Pwr Auth NY El Rev Bld Amer				1FE	6,899,407	111.4940	7,698,661	6,905,000	6,900,660		349			5.450	5.459	MN	62,720	376,323	05/05/2010	05/01/2024
542690-W9-9	Long Island Pwr Auth NY El Rev Bld Amer				1FE	4,998,350	113.6960	5,684,800	5,000,000	4,998,350					5.850	5.853	MN	48,750	292,500	05/05/2010	05/01/2041
546589-QW-5	LouisvilleJeffersn Cnty KY Rev Bld Amer	CF		2	1FE	10,199,305	129.3440	10,386,323	8,030,000	10,086,926		(45,567)			5.980	4.294	MN	61,358	480,194	06/12/2012	05/15/2040
574300-JQ-3	Maryland St Trans Auth Tr Rev Bld Amer B	CF		2	1FE	11,237,950	129.8080	14,278,880	11,000,000	11,217,099		(5,093)			5.754	5.596	JJ	316,470	632,940	07/20/2010	07/01/2041
57586E-TP-6	Massachusetts St Hlth & Ed Rev Auth Nort			2	1FE	10,000,000	106.8820	10,688,200	10,000,000	10,000,000					5.061	5.061	AO	126,525	506,100	03/19/2010	10/01/2020
57586E-TQ-4	Massachusetts St Hlth & Ed Rev Auth Nort			2	1FE	10,000,000	121.7380	12,173,800	10,000,000	10,000,000					6.432	6.432	AO	160,800	643,200	03/19/2010	10/01/2035
576000-KV-4	Massachusetts St Sch Bldg Rev Bld Amer B	CF		2	1FE	5,000,000	128.1980	6,409,900	5,000,000	5,000,000					5.715	5.716	FA	107,950	285,750	12/10/2009	08/15/2039
592098-G5-0	Nashville & D Cnty TN Rev Bld Amer Bd Se			2	1FE	5,000,000	131.9180	6,595,900	5,000,000	5,000,000					6.568	6.568	JJ	164,200	328,400	12/09/2010	07/01/2037
592125-AA-6	Met Govt Nashville & D Cty Rev Bld Amer			2	1FE	10,000,000	141.0040	14,100,400	10,000,000	10,000,000					7.431	7.432	JJ	371,550	743,100	04/14/2010	07/01/2043
592125-AH-1	Met Govt Nashville & D Cty Rev Bld Amer				1FE	7,625,000	119.5130	9,112,866	7,625,000	7,625,000					5.967	5.967	JJ	227,492	454,984	04/14/2010	07/01/2022
592125-AJ-7	Met Govt Nashville & D Cty Rev Bld Amer				1FE	10,800,000	121.2240	13,092,192	10,800,000	10,800,000					6.067	6.067	JJ	327,618	655,236	04/14/2010	07/01/2023
592125-AK-4	Met Govt Nashville & D Cty Rev Bld Amer				1FE	9,100,000	122.6760	11,163,516	9,100,000	9,100,000					6.167	6.167	JJ	280,599	561,197	04/14/2010	07/01/2024
592125-AL-2	Met Govt Nashville & D Cty Rev Bld Amer				1FE	9,000,000	123.2290	11,090,610	9,000,000	9,000,000					6.217	6.217	JJ	279,765	559,530	04/14/2010	07/01/2025
592125-AM-0	Met Govt Nashville & D Cty Rev Bld Amer			2	1FE	5,284,350	135.7980	6,789,900	5,000,000	5,257,991		(6,160)			6.731	6.278	JJ	168,275	336,550	04/21/2010	07/01/2043
59259Y-BD-0	Metropolitan Trans Auth NY Rev Bld Amer				1FE	10,000,000	110.4250	11,042,500	10,000,000	10,000,000					5.013	5.013	MN	64,055	501,300	10/07/2009	11/15/2020
59259Y-DC-0	Metropolitan Trans Auth NY Rev Bld Amer			2	1FE	15,000,000	136.5900	20,488,500	15,000,000	15,000,000					6.687	6.688	MN	128,168	1,003,050	07/01/2010	11/15/2040
592643-BN-9	Metropolitan Washington DC Rev Bld Amer			2	2FE	15,853,495	139.3320	20,203,140	14,500,000	15,836,177		(10,129)			8.000	7.224	AO	290,000	1,040,000	06/18/2014	10/01/2047
59447P-P7-0	Michigan St Fin Auth Rev Ref Amt Stud Ln			1	1FE	6,526,065	101.6090	6,604,585	6,500,000	6,525,812		(253)			4.000	3.941	MN	19,500		11/21/2014	11/01/2026
59447P-P8-8	Michigan St Fin Auth Rev Ref Amt Stud Ln			1	1FE	8,624,741	101.2700	8,734,538	8,625,000	8,624,741					4.000	4.001	MN	25,875		11/21/2014	11/01/2027
60534R-TM-1	Mississippi Dev Bk Rev Bld Amer Bd			2	1FE	23,500,650	125.8980	29,479,017	23,415,000	23,494,080		(1,744)			6.413	6.385	JJ	750,802	1,501,604	10/21/2010	01/01/2040
60636W-NT-8	Missouri St Hwys & Trans Rev Bld Amer Bd	CF			1FE	10,000,000	115.9500	11,595,000	10,000,000	10,000,000					5.252	5.252	MN	87,533	525,200	09/16/2009	05/01/2026
626207-YF-5	Municipal Elec Auth GA Rev Bld Amer Bd U			2	1FE	5,212,500	132.5720	6,628,600	5,000,000	5,199,576		(3,147)			6.637	6.318	AO	82,963	331,850	04/29/2010	04/01/2057
626207-YM-0	Municipal Elec Auth GA Rev Bld Amer Bd			2	1FE	17,000,000	131.8100	22,407,700	17,000,000	17,000,000					6.655	6.655	AO	282,838	1,131,350	03/05/2010	04/01/2057
63968A-QR-9	Nebraska Pub Pwr Dist Rev Bld Amer Bd			2	1FE	12,031,940	118.7110	13,058,210	11,000,000	11,984,725		(26,218)			5.423	4.752	JJ	298,265	596,530	02/21/2013	01/01/2043
644693-KW-2	New Hampshire St Tpk Sys Rev Bld Amer Bd			2	1FE	7,608,082	128.6410	9,184,967	7,140,000	7,575,638		(12,640)			6.009	5.491	MN	71,507	429,043	05/02/2012	11/01/2039
645916-TT-4	New Jersey Econ Dev Auth Rev Txbl Muni R				1FE	6,272,119	104.2560	6,343,978	6,085,000	6,108,381		(17,789)			5.150	4.828	AO	78,344	313,378	04/03/2003	04/01/2016
646136-K8-3	New Jersey St Trans Fd Rev Trans Sys Ser				1FE	15,000,000	96.8640	14,529,600	15,000,000	15,000,000					1.758	1.758	JD	11,720	263,700	04/17/2013	12/15/2018
646139-W3-5	New Jersey St Tpk Auth Rev Bld Amer Bd S			2	1FE	36,667,702	150.2740	48,209,402	32,081,000	36,332,242		(83,522)			7.414	6.307	JJ	1,189,243	2,378,485	07/21/2010	01/01/2040
646139-X8-3	New Jersey St Tpk Auth Rev Bld Amer Bd S			2	1FE	11,295,295	145.0330	13,466,314	9,285,000	11,172,573		(38,516)			7.102	5.543	JJ	329,710	659,421	07/27/2011	01/01/2041
649085-AA-5	New Valley Generation II Ser 2001			2	1FE	1,987,369	111.2500	2,111,415	1,897,902	1,927,906		(5,145)			5.572	4.970	MN	17,625	105,751	10/23/2003	05/01/2020
64908Q-AA-9	New Valley Generation V Tenn PTC			2	1FE	4,392,104	111.0780	4,865,354	4,380,113	4,385,116		(829)			4.929	4.892	JJ	99,552	215,896	12/18/2003	01/15/2021
64971M-S7-8	New York NYC Tran Fin Auth Rev Bld Amer			2	1FE	6,000,000	123.3290	7,399,740	6,000,000	6,000,000					5.467	5.467	MN	54,670	328,020	05/19/2010	05/01/2036
64971M-ZF-2	New York NYC Tran Fin Auth Rev Bld Amer				1FE	20,035,000	112.2590	22,491,091	20,035,000	20,035,000					4.766	4.766	FA	397,862	954,868	10/16/2009	08/01/2021
64972F-K8-8	New York City NY Rev Bld Amer Bd Wtr & S			2	1FE	19,766,394	135.4870	25,234,454	18,625,000	19,705,254		(19,160)			5.952	5.525	JD	49,269	1,108,560	08/08/2011	06/15/2042
64972F-T6-3	New York City NY Rev Wtr & Swr	CF			1FE	10,000,000	127.1130	12,711,300	10,000,000	10,000,000					5.440	5.440	JD	24,178	544,000	09/17/2010	06/15/2043
649902-H3-0	New York St Dorm Auth Rev Bld Amer Bd			2	1FE	32,000,000	110.3640	35,316,480	32,000,000	32,000,000					4.723	4.723	MS	445,012	1,511,360	10/08/2009	03/15/2024
649902-ZM-8	New York St Dorm Auth Rev Bld Amer Bd St				1FE	10,000,000	114.7550	11,475,500	10,000,000	10,000,000					5.092	5.092	MS	149,931	509,200	08/18/2009	03/15/2023
649902-ZQ-9	New York St Dorm Auth Rev Bld Amer Bd St			2	1FE	10,000,000	124.0710	12,407,100	10,000,000	10,000,000					5.628	5.628	MS	165,713	562,800	08/18/2009	03/15/2039
65830T-AE-5	North Carolina St Tpk Auth Rev Bld Amer	CF			1FE	9,977,400	115.0240	11,502,400	10,000,000	9,986,229		1,908			5.200	5.227	JJ	260,000	520,000	07/15/2009	01/01/2021
66285W-FB-7	North Texas Tollway Auth Rev Bld Amer Bd			2	1FE	31,886,078	144.7680	36,546,682	25,245,000	31,641,284		(94,624)			6.718	5.050	JJ	847,980	1,695,959	05/04/2012	01/01/2049
662903-LC-5	North TX Muni Wtr Dist Sys Rev Bld Amer			1	1FE	10,000,000	112.1390	11,213,900	10,000,000	10,000,000					6.123	6.121	MS	204,100	612,300	11/12/2009	09/01/2039
663903-DM-1	Northeast OH Regl Swr Dist Rev Bld Amer			1	1FE	21,542,080	116.4730	23,294,600	20,000,000	21,442,331		(31,510)			6.038	5.478	MN	154,304	1,207,600	08/08/2011	11/15/2040
664845-DQ-4	Northern CA Pwr Agcy Rev Bld Amer Bd Ser			2	1FE	21,224,310	124.8880	21,230,960	17,000,000	21,072,457		(72,000)			7.311	5.542	JD	103,573	1,242,870	12/06/2012	06/01/2040
677555-WU-4	Ohio St Econ Development Rev Txbl Ohio E			2	1FE	2,775,000	100.1440	2,778,996	2,775,000	2,775,000					5.010	5.010	MJSD	11,586	139,028	03/17/2004	06/01/2019
677555-XD-1	Ohio St Econ Development Rev Txbl Ohio E			2	1FE	500,000	108.1050	540,525	500,000	500,000					5.540	5.578	MJSD	2,308	27,700	11/17/2005	12/01/2021
67910H-MT-4	Oklahoma St Mun Pwr Auth Rev Bld Amer Bd			2	1FE	10,000,000	122.7180	12,271,800	10,000,000	10,000,000					6.440	6.441	JJ	322,000	644,000	07/29/2010	01/01/2045
68607D-ND-3	Oregon St Dept Trans Hwy Rev Bld Amer Bd				1FE	6,000,000	114.6600	6,879,600	6,000,000	6,000,000					4.983	4.983	MN	38,203	298,980	04/01/2010	11/15/2023
709221-TF-2	Pennsylvania St Tpk Commn Rev Bld Amer B			2	1FE	8,758,215	119.3440	8,807,587	7,380,000	8,674,468		(37,928)			5.848	4.523	JD	35,965	431,582	09/18/2012	12/01/2037
709223-A2-7	Pennsylvania St Tpk Commn Rev Bld Amer B			2	1FE	15,000,000	123.2790	18,491,850	15,000,000	15,000,000					5.511	5.512	JD	68,888	826,650	08/31/2010	12/01/2045
709223-ZZ-7	Pennsylvania St Tpk Commn Rev Bld Amer B			2	1FE	38,548,397	124.6750	41,909,501	33,615,000	38,394,044		(61,254)			5.561	4.704	JD	155,778	1,869,330	06/12/2012	12/01/2049
71883M-HG-2	Phoenix AZ Rev Bld Amer Bd Airport				1FE	15,000,000	131.0040	19,650,600	15,000,000	15,000,000					6.600	6.600	JJ	495,000	990,000	08/11/2010	07/01/2040
73358W-EK-6	Port Auth NY & NJ Rev Cons 168th	CF		2	1FE	17,351,315	113.1390	19,437,280	17,180,000	17,345,093		(1,837)			4.926	4.868	AO	211,572	846,287	09/29/2011	10/01/2051
759911-R8-5	Regional Trans Auth IL Ref Rev Bld Amer				1FE	1,883,134	112.5950	2,122,416	1,885,000	1,883,624		125			5.400	5.411	JJ	50,895	101,790	01/07/2010	07/01/2023
759911-R9-3	Regional Trans Auth IL Ref Rev Bld Amer				1FE	7,165,186	112.2320	8,013,365	7,140,000	7,158,487		(1,451)			5.500	5.465	JJ	196,350	392,700	01/07/2010	07/01/2024
76116E-CE-8	Resolution Funding Corp Strips				1	577,600	99.2520	4,962,595	5,000,000	4,468,335		373,232			0.000	8.915	N/A			07/17/1991	04/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76116E-CF-5	Resolution Funding Corp Strips	@			1	1,588,200	98.6310	9,863,110	10,000,000	8,694,436		653,197			0.000	7.970	N/A			02/09/1994	10/15/2016
76116E-CJ-7	Resolution Funding Corp Strips	@			1	2,316,531	95.3890	13,354,488	14,000,000	10,828,518		813,562			0.000	7.965	N/A			04/03/1995	04/15/2018
76116E-FL-9	Resolution Funding Corp Strips	@			1	2,258,760	99.8570	11,982,792	12,000,000	11,494,094		882,964			0.000	8.155	N/A			08/23/1994	07/15/2015
76116E-FN-5	Resolution Funding Corp Strips	@			1	1,134,200	98.9590	9,895,940	10,000,000	8,745,898		729,343			0.000	8.900	N/A			07/16/1991	07/15/2016
76116E-FS-4	Resolution Funding Corp Strips	@			1	5,284,000	94.9630	23,740,800	25,000,000	19,554,055		1,311,518			0.000	7.065	N/A			02/23/1996	07/15/2018
76116E-GL-8	Resolution Funding Corp Strips	@			1	4,870,899	70.2230	17,555,775	25,000,000	10,850,938		698,756			0.000	6.768	N/A			12/18/2002	07/15/2027
76116E-GM-6	Resolution Funding Corp Strips	@			1	1,888,474	69.0460	6,904,580	10,000,000	4,202,805		270,320			0.000	6.760	N/A			12/18/2002	01/15/2028
76116E-GX-2	Resolution Funding Corp Strips	@LS			1	7,207,422	84.2240	22,740,453	27,000,000	16,405,584		1,083,900			0.000	6.953	N/A			12/18/2002	04/15/2022
76116E-HC-7	Resolution Funding Corp Strips	@			1	7,106,624	77.4670	24,014,801	31,000,000	16,010,667		1,045,025			0.000	6.865	N/A			12/18/2002	10/15/2024
79765R-TK-5	San Francisco Cty&Cnty CA Rev Bld Amer B			2	1FE	19,023,592	128.6390	19,604,584	15,240,000	18,784,503		(109,851)			6.000	4.264	MN	152,400	914,400	10/03/2012	11/01/2040
812643-DB-7	Seattle WA Mun Lt & Pwr Rev Bld Amer Bd			2	1FE	9,994,700	123.1020	12,310,200	10,000,000	9,996,338		83			5.570	5.573	FA	232,083	557,000	05/14/2010	02/01/2040
833102-XE-1	Snohomish Cnty WA PUD#1 El Rev Bld Amer			2	1FE	9,989,100	121.7170	12,171,700	10,000,000	9,989,897		289			5.630	5.638	JD	46,917	563,000	05/12/2010	12/01/2035
837151-FV-6	South Carolina Pub Svc AuthRev Ser E			2	1FE	22,009,976	105.7000	22,672,650	21,450,000	21,950,732		(23,462)			4.551	4.337	JD	81,349	976,190	05/03/2012	12/01/2030
837151-JB-6	South Carolina Pub Svc AuthRev Ser C			2	1FE	15,000,000	124.4080	18,661,200	15,000,000	15,000,000					5.784	5.784	JD	72,300	867,600	08/08/2013	12/01/2041
841215-AA-4	Southaven Cmbd Cycle Gen Sec Nt			2	1FE	34,630,854	105.9200	36,341,810	34,310,621	34,604,667		(14,300)			3.846	3.727	FA	498,510	1,341,580	08/08/2013	08/15/2033
842475-F7-5	Southern CA Pub Pwr Aut Rev Bld Amer Bd			2	1FE	13,311,870	122.1210	13,433,310	11,000,000	13,221,050		(45,172)			5.943	4.591	JJ	326,865	653,730	12/03/2012	07/01/2040
873519-ML-3	Tacoma WA Elec Sys Rev Bld Amer Bd			2	1FE	6,221,820	124.5550	7,473,300	6,000,000	6,198,231		(5,775)			5.966	5.678	JJ	178,980	357,960	07/20/2010	01/01/2035
87638T-EG-4	Tarrant Cnty TX Rev Txbl Hlth Res Ser A			2	1FE	12,000,000	105.0360	12,604,320	12,000,000	12,000,000					4.366	4.366	MN	66,945	523,920	09/27/2012	11/15/2047
889251-EY-6	Toledo LucasCtyOH PortAuth Rev Txbl Luig			2	1FE	1,700,000	100.1590	1,702,703	1,700,000	1,700,000					5.860	5.860	MN	12,729	99,620	03/17/2004	05/15/2019
898365-AL-5	Trustees Boston College Rev Educ Txbl			2	1FE	5,000,000	113.0410	5,652,050	5,000,000	5,000,000					4.935	4.935	JJ	123,375	213,165	08/14/2013	07/01/2033
91412F-7Y-7	University CA Rev Bld Amer Bd	CF		2	1FE	3,322,822	128.5330	3,470,391	2,700,000	3,288,575		(15,758)			5.770	4.243	MN	19,907	155,790	10/03/2012	05/15/2043
91412G-VC-6	Univ of Calif CA Rev Txbl Nts Ser AN			1	1FE	10,000,000	106.3490	10,634,900	10,000,000	10,000,000					4.765	4.765	MN	60,886	284,576	04/04/2014	05/15/2044
917565-LB-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			2	1FE	5,000,000	132.0860	6,604,300	5,000,000	5,000,000					5.937	5.937	JD	13,193	296,850	05/13/2009	06/15/2039
917565-LK-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			2	1FE	5,000,000	116.9020	5,845,100	5,000,000	5,000,000					5.705	5.704	JD	12,678	285,250	10/08/2010	06/15/2040
92706N-DC-4	VLG Center FL CDD Rec Rev Txbl Ref			2	1FE	5,000,000	101.5100	5,075,500	5,000,000	5,000,000					4.156	4.156	MN	52,527		09/25/2014	11/01/2024
92706N-DD-2	VLG Center FL CDD Rec Rev Txbl Ref			2	1FE	7,500,000	103.4220	7,756,650	7,500,000	7,500,000					5.015	5.015	MN	95,076		09/25/2014	11/01/2036
92706N-DE-0	VLG Center FL CDD Rec Rev Txbl Ref			2	1FE	5,000,000	103.4500	5,172,500	5,000,000	5,000,000					4.756	4.756	MN	60,111		09/25/2014	11/01/2029
959623-AK-5	Western St College Rev Bld Amer Bd			2	1FE	18,715,983	133.7050	22,375,532	16,735,000	18,581,392		(39,745)			7.000	6.081	MN	149,685	1,171,450	08/04/2011	05/15/2045
977100-AB-2	Wisconsin St Gen Rev Ser A			2	1FE	3,046,016	107.5300	3,290,418	3,060,000	3,056,552		439			5.200	5.251	MN	26,520	159,120	12/10/2003	05/01/2018
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,286,867,995	XXX	1,648,866,680	1,465,509,636	1,406,960,597		12,463,473			XXX	XXX	XXX	17,294,258	63,575,560	XXX	XXX
3128H6-DC-5	FHLMC Pool #E98199			2	1	418,572	105.7170	482,867	456,754	441,862		2,609			3.500	5.595	MON	1,332	15,987	09/03/2003	08/15/2018
3128H7-B7-6	FHLMC Pool #E99062			2	1	187,266	105.7170	210,120	198,756	194,083		1,038			3.500	4.972	MON	580	6,957	09/19/2003	09/15/2018
3128H7-G3-0	FHLMC Pool #E99218			2	1	408,934	105.7170	459,755	434,892	424,536		2,283			3.500	4.981	MON	1,268	15,221	09/12/2003	09/15/2018
3128H7-K4-3	FHLMC Pool #E99315			2	1	142,094	105.7170	159,753	151,113	147,393		627			3.500	5.020	MON	441	5,289	09/12/2003	10/15/2018
3128H7-K7-6	FHLMC Pool #E99318			2	1	281,848	105.7170	316,875	299,738	292,230		1,472			3.500	5.104	MON	874	10,491	09/12/2003	09/15/2018
3128H7-MX-7	FHLMC Pool #E99374			2	1	408,813	105.7170	459,619	434,763	424,455		2,130			3.500	4.932	MON	1,268	15,217	09/12/2003	10/15/2018
3128H7-NH-1	FHLMC Pool #E99392			2	1	358,561	105.7170	404,332	382,465	372,695		1,652			3.500	5.115	MON	1,116	13,386	09/16/2003	09/15/2018
3128HJ-AD-8	FHLMC Gold PC Pool #W30004			2	1	5,019,173	100.0000	5,278,863	5,278,863	5,171,092		14,998			7.450	8.210	MON	32,773	393,275	06/25/1997	05/15/2021
3128MJ-Q3-7	FHLMC Giant Pool #G08473			2	1	6,197,955	104.1820	6,292,492	6,039,880	6,192,463		(1,604)			3.500	2.936	MON	17,616	211,396	01/05/2012	01/15/2042
3128MJ-T8-3	FHLMC Pool #G08574	C		2	1	22,547,597	108.5020	22,927,783	21,131,150	22,526,445		(21,152)			4.500	3.347	MON	79,242	633,934	04/01/2014	02/15/2044
312903-HR-1	FHLMC REMIC Ser 113-C			2	1	2,824	110.6460	3,044	2,751	2,756		(2)			8.500	8.047	MON	10	234	03/04/1992	05/15/2021
312904-AU-9	FHLMC REMIC Ser 181-E			2	1	55,896	103.7180	57,141	55,093	55,046		(89)			7.000	6.457	MON	171	3,856	07/15/1998	08/15/2021
312904-F7-5	FHLMC REMIC Ser 1022-J			2	1	72,604	106.0340	77,972	73,535	72,929		59			6.000	6.514	MON	368	4,412	04/16/1998	12/15/2020
312904-N2-7	FHLMC REMIC Ser 1030 F			2	1	28,381	111.6480	29,963	26,837	27,917		(77)			9.000	6.121	MON	201	2,415	06/05/2002	12/15/2020
312905-RA-2	FHLMC REMIC Ser 1070-H			2	1	102,781	104.3310	104,427	100,091	100,458		(306)			7.500	6.816	MON	626	7,507	10/28/1998	04/15/2021
312905-YJ-5	FHLMC REMIC Ser 1077-E			2	1	89,212	113.3940	99,835	88,043	88,162		(29)			9.000	8.868	MON	660	7,924	04/02/1991	05/15/2021
312906-E5-5	FHLMC REMIC Ser 1116-XA			2	1	72,648	110.9550	83,759	75,489	74,467		77			8.400	9.269	MON	528	6,341	06/24/1991	08/15/2021
312906-LL-2	FHLMC REMIC Ser 1110-Z			2	1	175,788	112.7900	190,692	169,069	171,784		(210)			8.500	7.487	MON	1,198	14,371	10/17/1995	07/15/2021
312913-ZE-9	FHLMC REMIC Ser 1437-HD			2	1	195,813	111.1340	212,153	190,899	193,473		(164)			7.000	6.307	MON	1,114	13,363	09/05/2001	12/15/2022
312915-UF-6	FHLMC REMIC Ser 1504 Z			2	1	212,100	112.0000	230,938	206,195	209,261		(193)			7.000	6.306	MON	1,203	14,434	02/26/2002	05/15/2023
31294K-UC-7	FHLMC Gold PC Pool #E01479			2	1	430,514	105.7170	483,535	457,385	446,493		2,076			3.500	4.990	MON	1,334	16,008	09/19/2003	09/15/2018
31339D-SE-9	FHLMC REMIC Ser 2416 PV			2	1	980,411	109.2490	1,060,817	971,005	973,569		34			6.000	5.854	MON	4,855	58,260	11/02/2005	02/15/2032
31339G-JU-6	FHLMC REMIC Ser 2367 ZK			2	1	578,547	110.2350	639,358	579,997	578,578					6.000	6.081	MON	2,900	34,800	05/22/2006	10/15/2031
3133T2-YE-4	FHLMC REMIC Ser 1643-E			2	1	141,325	111.4640	154,320	138,448	139,888		(101)			6.500	6.023	MON	750	8,999	05/11/2001	05/15/2023
3133T3-KF-4	FHLMC REMIC Ser 1628-KZ			2	1	1,541,622	110.2370	1,617,612	1,467,391	1,498,565		(1,764)			6.250	5.354	MON	7,643	91,712	09/23/2002	12/15/2023
3133T6-M4-0	FHLMC REMIC Ser 1837-Z			2	1	980,205	109.5410	1,041,504	950,788	966,450		(633)			6.500	5.831	MON	5,150	61,801	07/23/2002	04/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133TC-6P-8	FHLMC Structured Ser 2008 M			2	1	215,578	114.6560	238,166	207,723	212,321		(107)			7.000	6.026	MON	1,212	14,541	10/24/2001	11/20/2027
3133TC-AU-2	FHLMC Structured Ser FSPC T-9 A6			2	1	8,951	100.0000	9,303	9,303	9,257					6.564	7.185	MON	51	701	01/28/2000	03/25/2029
3133TD-6W-1	FHLMC Structured Ser T-10 A5 PT			2	1	478	100.0000	478	478	478					6.410	6.439	MON	3	31	03/18/1998	05/25/2029
3133TE-LG-7	FHLMC REMIC Ser 2064 M			2	1	44,371	111.0390	48,039	43,263	43,972		(14)			6.000	5.221	MON	216	2,596	06/24/2002	06/15/2028
3133TK-5S-5	FHLMC REMIC Ser 2136-A			2	1	75,046	104.0900	83,309	80,036	78,083		390			6.000	7.978	MON	400	4,802	08/13/1999	03/15/2029
313401-TB-7	Federal Home Loan Mtg Corp Ser 17-0155			2	1	683	102.5590	696	679	673		(2)			10.000	9.604	MON	6	68	06/13/1988	02/15/2016
313401-TJ-0	Federal Home Loan Mtg Corp Ser 17-0158			2	1	209	102.5060	213	208	206					10.000	9.522	MON	2	21	05/04/1988	03/15/2016
313401-VR-9	Federal Home Loan Mtg Corp Ser 17-0189			2	1	762	104.1120	808	776	766					9.500	9.902	MON	6	74	04/20/1988	09/15/2016
31340Y-BH-1	FHLMC REMIC Ser 6-C			2	1	13,752	106.3570	13,863	13,035	13,242		(38)			9.050	7.103	MON	52	1,180	06/09/1992	06/15/2019
31340Y-DB-2	FHLMC REMIC Ser 12-A			2	1	29,299	108.0830	31,805	29,426	29,236		(7)			9.250	9.322	MON	121	2,722	10/24/1990	11/15/2019
31340Y-JX-8	FHLMC REMIC Ser 30-D			2	1	4,994	108.8240	5,434	4,994	4,994					9.500	9.566	MON	21	474	01/11/1990	02/15/2020
31340Y-KF-5	FHLMC REMIC Ser 31-E			2	1	57,192	103.5030	58,583	56,600	56,402		(62)			7.550	7.261	MON	190	4,273	11/19/1992	05/15/2020
31340Y-QS-1	FHLMC REMIC Ser 46-B			2	1	23,284	105.9880	24,674	23,280	23,223		(12)			7.800	7.623	MON	81	1,816	09/10/1992	09/15/2020
31340Y-X6-1	FHLMC REMIC Ser 85-C			2	1	77,572	110.1770	89,847	81,548	80,158		85			8.600	9.448	MON	312	7,013	08/23/1990	01/15/2021
31358E-RK-0	FNMA REMIC Ser 1990-72B			2	1	64,325	112.0080	73,790	65,879	65,146		26			9.000	9.508	MON	494	5,929	05/23/1990	07/25/2020
31358G-X4-4	FNMA REMIC Ser 1991-56G			2	1	79,399	111.3160	89,994	80,845	80,071		22			8.600	9.015	MON	579	6,953	04/22/1991	06/25/2021
31358H-GT-6	FNMA REMIC Ser 1991-73A			2	1	31,640	111.1830	36,621	32,937	32,461		23			8.000	8.776	MON	220	2,635	05/23/1991	07/25/2021
31358H-H4-0	FNMA REMIC Ser 1991-98J			2	1	95,801	111.0320	103,193	92,940	93,735		(78)			8.000	7.276	MON	620	7,435	08/25/1992	08/25/2021
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE			2	1	17,313	111.1790	18,705	16,824	17,037		(18)			7.500	6.496	MON	105	1,262	12/03/1998	09/25/2021
31358M-Q4-9	FNMA REMIC Ser G1992-42 Z			2	1	246,907	109.9430	273,337	248,616	247,062		24			7.000	7.182	MON	1,450	17,403	11/19/1999	07/25/2022
31358N-5B-4	FNMA REMIC Ser 1992-124 PZ			2	1	1,084,818	110.9120	1,169,469	1,054,408	1,066,757		(946)			7.000	6.259	MON	6,151	73,809	08/30/2001	07/25/2022
31359B-DN-4	FNMA REMIC Ser 1993-115G			2	1	683,601	108.1770	811,653	750,303	728,522		804			5.500	6.751	MON	3,439	41,267	06/09/1993	07/25/2023
31359B-ZK-6	FNMA REMIC Ser 1993-119GA			2	1	166,664	108.7310	183,625	168,881	167,710		19			6.500	6.711	MON	915	10,977	06/17/1993	07/25/2023
31359E-LJ-8	FNMA REMIC Ser 1993-204ZA			2	1	1,329,699	109.8910	1,603,505	1,459,176	1,400,171		3,107			6.500	8.298	MON	7,904	94,846	11/29/1999	10/25/2023
31359E-YL-9	FNMA REMIC Ser 1993-199PF			2	1	232,095	103.3840	235,906	228,185	227,623		(202)			6.500	6.294	MON	1,236	14,832	01/02/1996	10/25/2023
31359F-DE-5	FNMA REMIC Ser 1993-202M			2	1	376,871	101.0170	370,714	366,981	365,734		(554)			6.500	6.163	MON	1,988	23,854	09/08/1993	11/25/2023
31359G-DE-3	FNMA REMIC Ser 1993-225 CI UB			2	1	397,048	111.3800	435,226	390,759	394,610		(283)			6.500	6.000	MON	2,117	25,399	05/19/2006	12/25/2023
31359G-P3-4	FNMA REMIC Ser 1994-37L			2	1	712,157	111.3610	781,014	701,335	702,790		(199)			6.500	6.324	MON	3,799	45,587	12/07/1998	03/25/2024
31359K-ZR-1	FNMA REMIC Ser 1996-45 CI K			2	1	216,505	110.2770	234,072	212,260	214,720		(292)			7.000	6.284	MON	1,238	14,858	03/30/2001	09/25/2021
31359Q-UN-2	FNMA REMIC Ser 1997-56 Z			2	1	304,640	113.3900	339,474	299,386	302,183		(53)			7.000	6.509	MON	1,746	20,957	02/07/2002	09/18/2027
31359T-6P-8	FNMA REMIC Ser 1998-37 CI VZ			2	1	1,788,017	110.2300	1,914,123	1,736,481	1,755,565		(1,599)			6.000	5.506	MON	8,682	104,189	01/09/2003	06/17/2028
31359U-TL-9	FNMA REMIC Ser 1998-54C			2	1	123,821	109.8220	135,475	123,358	123,455		(3)			6.000	5.906	MON	617	7,402	09/19/2001	09/18/2028
31359V-BH-5	FNMA REMIC Ser 1998-73 CI MZ			2	1	1,428,802	101.2970	1,410,903	1,392,839	1,413,653		(594)			6.300	5.920	MON	7,312	87,749	09/25/2002	10/17/2038
313602-3E-2	FNMA REMIC Ser 1989-67D			2	1	42,089	107.8250	45,533	42,229	42,000		(3)			9.000	9.128	MON	317	3,801	09/14/1989	10/25/2019
313602-DV-3	FNMA REMIC Ser 1988-15A			2	1	31,901	108.4540	34,179	31,514	31,540		(33)			9.000	8.560	MON	236	2,836	05/22/1991	06/25/2018
313602-GQ-1	FNMA REMIC Ser 1988-25B			2	1	28,680	107.8660	29,241	27,108	27,400		(148)			9.250	7.303	MON	209	2,507	04/09/1992	10/25/2018
313602-W4-2	FNMA REMIC Ser 1989-62G			2	1	75,612	109.7000	82,800	75,479	75,391		(36)			8.600	8.430	MON	541	6,491	12/30/1993	10/25/2019
313603-2H-4	FNMA REMIC Ser 1990-35E			2	1	1,356	112.3980	1,441	1,282	1,295		(2)			9.500	8.421	MON	10	122	03/04/1992	04/25/2020
313603-GW-6	FNMA REMIC Ser 1989-86E			2	1	13,477	109.8200	14,939	13,604	13,519					8.750	8.941	MON	99	1,190	03/04/1992	11/25/2019
313603-JJ-2	FNMA REMIC Ser 1989-90E			2	1	23,457	111.0320	24,697	22,243	22,650		(54)			8.700	7.188	MON	161	1,935	01/02/1996	12/25/2019
313603-YL-0	FNMA REMIC Ser 1990-16E			2	1	53,644	111.7530	59,118	52,900	52,854		(24)			9.000	8.827	MON	397	4,761	02/06/1991	03/25/2020
31377M-AP-6	FNMA DUS Pool #380814			2	1	461,282	107.7960	463,292	429,787	439,284		(2,137)			6.030	5.013	MON	2,160	25,916	11/14/2003	12/25/2019
31377M-Y7-0	FNMA DUS Pool #381534			2	1	2,238,531	99.9320	2,022,147	2,023,531	2,132,213		(11,666)			6.585	5.336	MON	11,104	133,250	01/27/2005	04/25/2024
31377Q-ML-3	FNMA DUS Pool #383863			2	1	809,520	107.9160	786,255	728,579	750,105		(6,694)			6.850	4.990	MON	4,159	49,908	08/24/2005	07/25/2018
31377R-JL-5	FNMA DUS Pool #384667			2	1	5,566,832	111.3090	5,640,298	5,067,234	5,374,851		(24,038)			7.090	5.973	MON	29,939	359,267	03/23/2006	01/25/2027
31377T-KU-9	FNMA DUS Pool #386507			2	1	1,848,474	107.7610	1,923,990	1,785,426	1,798,611		(4,848)			5.690	5.163	MON	8,466	101,591	10/31/2003	11/25/2018
31377T-XE-1	FNMA DUS Pool #386877			2	1	4,501,944	111.8330	5,253,857	4,697,936	4,623,101		12,579			4.990	5.639	MON	20,187	237,683	04/22/2004	04/25/2019
31377U-FK-4	FNMA DUS Pool #387270			2	1	3,273,723	108.4020	3,528,390	3,254,906	3,265,902		(891)			5.450	5.428	MON	14,783	177,392	03/04/2005	03/25/2035
3137A7-2J-8	FHLMC REMIC Ser 3803 CI CP	CF		2	1	31,633,570	107.9110	35,756,442	33,135,000	32,144,299		143,486			4.000	4.628	MON	58,907	1,325,400	04/14/2011	01/15/2040
3137A8-3L-0	FHLMC REMIC Ser 3820 CI DB	CF		2	1	28,696,875	106.2080	31,862,490	30,000,000	29,034,638		102,987			4.000	4.509	MON	100,000	1,200,000	04/14/2011	11/15/2038
31381H-TQ-9	FNMA DUS Pool #461459			2	1	6,077,401	108.3530	6,398,120	5,904,868	5,979,848		(9,840)			5.450	5.111	MON	26,818	321,815	01/27/2004	11/25/2023
31381H-TR-7	FNMA DUS Pool #461460			2	1	1,766,192	106.5400	1,831,341	1,718,922	1,739,172		(2,728)			5.350	5.036	MON	7,919	93,240	01/27/2004	09/25/2023
31381L-KH-9	FNMA Pool #463896			2	1	3,769,117	116.5170	3,746,913	3,215,776	3,725,556		(36,308)			6.340	3.807	MON	17,556	196,378	02/12/2014	10/25/2027
31381L-NY-9	FNMA Pool #464007			2	1	1,685,902	121.5330	1,724,278	1,418,774	1,662,263		(18,041)			6.650	3.917	MON	7,862	94,348	09/12/2013	01/25/2028
31381L-TV-9	FNMA Pool #464164			2	1	1,293,243	113.4600	1,313,216	1,157,426	1,287,615		(5,629)			5.920	4.670	MON	5,710	62,810	01/08/2014	01/25/2035
31381M-PR-0	FNMA DUS Pool #464932			2	1	12,134,537	110.2990	12,400,055	11,242,188	11,737,330		(96,344)			4.340	2.656	MON	42,015	494,638	11/04/2010	04/25/2020
31381M-X2-6	FNMA DUS Pool #465197			2	1	8,151,930	110.0580	8,362,887	7,598,653	7,907,543		(59,331)			4.270	2.732	MON	27,940	328,969	11/04/2010	05/25/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31381N-K9-3	FNMA Pool #465720			2	1	8,634,723	109.4280	8,951,581	8,180,331	8,442,162		(46,975)			4.030	2.887	MON	28,388	334,246	11/05/2010	10/25/2020
31381N-V3-4	FNMA Pool #466034			2	1	8,925,835	119.1120	9,321,010	7,825,390	8,841,611		(63,469)			6.210	4.351	MON	40,496	485,957	09/10/2013	12/25/2029
31381N-WH-2	FNMA Pool #466048			2	1	6,745,294	107.5480	7,030,350	6,536,929	6,654,374		(22,287)			3.680	3.003	MON	20,715	243,900	11/08/2010	09/25/2020
31381N-XT-5	FNMA Pool #466090			2	1	13,509,137	105.7210	14,281,928	13,509,137	13,509,137					3.280	3.257	MON	38,156	449,254	11/08/2010	10/25/2020
31381P-KS-6	FNMA Pool #466605			2	1	4,672,457	120.6700	4,859,242	4,026,895	4,619,781		(40,072)			6.340	4.124	MON	21,275	255,305	09/11/2013	01/25/2029
31381T-KS-8	FNMA Pool #470205			2	1	4,983,771	120.6050	4,996,548	4,142,893	4,920,104		(50,373)			6.740	4.090	MON	24,045	283,109	09/12/2013	07/25/2029
31384V-QL-9	FNMA Pool #535159			2	1	299,067	118.4210	365,906	308,989	299,783		109			7.000	8.299	MON	1,802	21,629	12/28/1999	02/25/2030
3138A9-CV-4	FNMA Pool #AH7283			2	1	6,642,526	106.8520	7,028,725	6,578,031	6,639,581		(765)			4.000	3.753	MON	21,927	263,121	07/14/2011	03/25/2041
3138AB-YQ-6	FNMA Pool #AH9718			2	1	8,078,222	106.8590	8,548,460	7,999,787	8,074,511		(995)			4.000	3.770	MON	26,666	319,991	08/10/2011	04/25/2041
3138AC-AR-8	FNMA Pool #AH9915			2	1	2,984,404	104.4890	3,082,266	2,949,836	2,982,907		(474)			3.500	3.244	MON	8,604	103,244	10/25/2011	04/25/2041
3138AP-JX-7	FNMA Pool #AI9277			2	1	4,322,431	106.8520	4,573,738	4,280,463	4,320,806		(141)			4.000	3.602	MON	14,268	171,218	08/10/2011	08/25/2041
3138EG-N4-2	FNMA Pool #AL0410			2	1	37,718,731	111.1680	39,187,893	35,251,150	36,862,016		(256,635)			4.404	2.955	MON	133,684	1,574,052	08/03/2011	06/25/2021
3138EK-TC-9	FNMA Pool #AL3246			2	1	44,368,463	104.3590	45,971,523	44,051,157	44,358,140		(5,783)			3.500	3.387	MON	128,483	1,541,790	08/07/2013	10/25/2042
3138EL-GL-1	FNMA Pool #AL3802			2	1	4,406,899	104.2040	4,484,271	4,303,350	4,401,387		(5,056)			3.000	2.432	MON	10,758	129,101	12/16/2013	02/25/2028
3138L2-PT-8	FNMA Pool #AM2233			2	1	2,034,762	121.6960	1,951,944	1,603,950	2,018,723		(16,039)			7.250	3.997	MON	10,014	69,126	04/30/2014	01/25/2031
3138L2-TX-5	FNMA Pool #AM2365			2	1	3,485,989	126.6670	3,472,566	2,741,501	3,458,671		(27,319)			7.190	3.925	MON	16,974	117,173	05/02/2014	02/25/2031
3138L2-UF-2	FNMA Pool #AM2381			2	1	1,485,276	124.1370	1,412,852	1,138,142	1,472,483		(12,793)			7.700	4.030	MON	7,547	52,095	05/02/2014	01/25/2031
3138LU-XW-0	FNMA Pool #AO4292			2	1	9,155,131	101.3660	8,917,874	8,797,723	9,139,386		(6,673)			3.000	2.471	MON	21,994	263,932	08/02/2012	07/25/2042
3138M0-JU-5	FNMA Pool #AO8374			2	1	8,501,986	101.3660	8,281,663	8,170,076	8,485,401		(6,285)			3.000	2.536	MON	20,425	245,102	08/02/2012	07/25/2042
3138M6-QU-4	FNMA Pool #AP3166			2	1	3,265,916	101.3660	3,181,282	3,138,417	3,260,731		(574)			3.000	2.427	MON	7,846	94,152	08/02/2012	08/25/2042
3138MJ-HZ-5	FNMA Pool #AQ2947			2	1	4,233,948	102.0930	4,338,146	4,249,218	4,234,501		518			2.500	2.545	MON	8,853	106,230	12/09/2013	11/25/2027
3138MR-ML-2	FNMA Pool #AQ9362	C		2	1	48,413,891	102.0270	49,737,037	48,749,041	48,430,997		13,636			2.500	2.608	MON	101,561	1,218,726	12/27/2013	01/25/2028
3138W9-GS-3	FNMA Pool #AS0208	C		2	1	64,308,329	104.7610	67,980,619	64,891,337	64,319,858		8,239			3.500	3.598	MON	189,266	2,271,197	09/11/2013	08/25/2043
3138W9-GU-8	FNMA Pool # AS0210			2	1	36,810,289	104.6280	38,358,076	36,661,352	36,804,461		(4,031)			3.500	3.454	MON	106,929	1,283,147	08/14/2013	08/25/2043
3138WC-J9-5	FNMA Pool #AS2987			2	1	105,344,736	106.8520	106,136,711	99,330,580	105,286,280		(58,456)			4.000	3.534	MON	331,102	1,324,408	08/26/2014	08/25/2044
3138WD-FK-2	FNMA Pool #AS3769			2	1	25,453,354	107.0020	25,444,588	23,779,500	25,450,054		(3,299)			4.000	3.368	MON	79,265		12/16/2014	11/25/2039
3138WQ-AY-8	FNMA Pool #AT2722			2	1	4,516,524	101.3710	4,710,188	4,646,480	4,519,808		2,406			3.000	3.300	MON	11,616	139,395	09/24/2013	05/25/2043
3138WQ-B8-4	FNMA Pool #AT2762			2	1	6,839,598	102.0230	7,035,151	6,895,625	6,842,176		2,378			2.500	2.631	MON	14,366	172,391	12/05/2013	05/25/2028
3138WW-BK-4	FNMA Pool #AT8141			2	1	14,540,173	101.2660	15,208,396	15,018,295	14,557,625		12,330			3.000	3.256	MON	37,546	450,549	08/05/2013	08/25/2043
3138X0-Z3-5	FNMA Pool #AU1661			2	1	14,452,793	102.0240	14,866,119	14,571,184	14,458,442		5,231			2.500	2.623	MON	30,357	364,280	12/05/2013	07/25/2028
3138X2-LF-9	FNMA Pool #AU3025			2	1	16,159,993	101.2750	16,904,228	16,691,379	16,177,724		12,031			3.000	3.280	MON	41,728	500,741	08/05/2013	08/25/2043
3138X3-AQ-5	FNMA Pool #AU3614			2	1	6,333,452	101.2900	6,626,108	6,541,714	6,340,106		4,627			3.000	3.295	MON	16,354	196,252	08/05/2013	07/25/2043
3138X6-KE-4	FNMA Pool #AU6592			2	1	7,369,392	104.3590	7,582,251	7,265,518	7,367,524		(1,868)			3.500	3.246	MON	21,191	211,911	02/05/2014	01/25/2044
3138X9-SH-3	FNMA Pool #AU9519			2	1	22,875,410	104.3590	23,369,981	22,393,748	22,862,118		(10,819)			3.500	3.272	MON	65,315	783,781	10/18/2013	10/25/2043
3138XH-D5-7	FNMA Pool #AV5523			2	1	4,868,095	108.5870	4,929,509	4,539,678	4,863,793		(4,302)			4.500	2.773	MON	17,024	153,214	03/12/2014	01/25/2044
3138XJ-3K-1	FNMA Pool #AV7101			2	1	7,540,012	104.3590	7,815,287	7,488,819	7,538,839		(1,173)			3.500	3.418	MON	21,842	196,582	02/18/2014	03/25/2044
3138XJ-3Y-1	FNMA Pool #AV7114			2	1	12,676,114	108.5200	12,807,606	11,802,026	12,662,846		(13,268)			4.500	3.148	MON	44,258	354,061	03/14/2014	03/25/2044
3138XK-3B-8	FNMA Pool #AV7993			2	1	2,533,161	108.7750	2,569,557	2,362,266	2,529,351		(3,810)			4.500	3.929	MON	8,859	79,727	03/12/2014	02/25/2044
3138XU-VB-5	FNMA Pool #AW5109			2	1	29,789,189	106.8590	30,001,764	28,076,108	29,773,718		(15,471)			4.000	3.494	MON	93,587	594,349	08/26/2014	08/25/2044
3138Y6-3L-6	FNMA Pool #AX5302			2	1	82,581,413	106.8580	82,568,200	77,269,159	82,572,085		(9,328)			4.000	3.425	MON	257,564		12/16/2014	01/25/2042
3138Y8-F6-2	FNMA Pool #AX6488			2	1	45,502,819	106.9020	45,474,553	42,538,423	45,498,371		(4,449)			4.000	3.467	MON	141,795		12/16/2014	11/25/2044
31392C-PT-5	FNMA REMIC Ser 2002-21 CI PE			2	1	298,773	112.2320	325,850	290,336	296,847		(35)			6.500	5.314	MON	1,573	18,872	10/28/2005	04/25/2032
31392E-4S-6	FNMA REMIC Ser 2002-72 CI DA			2	1	356,093	104.7450	362,564	346,141	347,049		(537)			5.500	5.000	MON	1,586	19,037	10/03/2002	11/25/2017
31392E-5J-5	FNMA REMIC Ser 2002-79 CI CB			2	1	2,495,221	107.8460	2,732,407	2,533,621	2,516,579		318			5.500	5.717	MON	11,612	139,349	10/24/2003	11/25/2022
31392E-F5-4	FNMA REMIC Ser 2002-65 CI HC			2	1	76,639	103.2730	78,521	76,033	75,953		(67)			5.000	4.786	MON	317	3,802	10/22/2003	10/25/2017
31392E-SX-9	FNMA REMIC Ser 2002-59 CI B			2	1	38,120	103.7210	38,029	36,665	37,034		(148)			5.500	4.207	MON	168	2,017	12/17/2003	09/25/2017
31392J-YQ-6	FNMA REMIC Tr Ser 2003 W3 CI 2A5			2	1	1,033,733	111.4140	1,132,605	1,016,578	1,026,888		(155)			5.356	5.026	MON	4,537	54,448	01/27/2005	06/25/2042
31392R-SJ-1	FHLMC SPC Ser T-45 CI A5			2	1	33,837,967	113.4820	37,326,723	32,892,313	33,414,120		125,092			6.280	6.081	MON	172,136	2,065,637	01/21/2003	10/27/2031
31392T-WT-0	FHLMC REMIC Ser 2478 JF			2	1	181,492	109.6490	191,063	174,249	176,510		(129)			6.000	5.206	MON	871	10,455	09/24/2002	08/15/2022
31392U-KL-7	FHLMC REMIC Ser 2504 N			2	1	738,863	104.8990	758,585	723,157	725,288		(902)			5.500	5.064	MON	3,314	39,774	09/25/2002	09/15/2017
31392U-MQ-4	FHLMC REMIC Ser 2503 BH			2	1	316,586	104.7850	321,536	306,853	307,973		(446)			5.500	5.004	MON	1,406	16,877	09/24/2002	09/15/2017
31392V-7G-1	FHLMC REMIC Ser 2498 BM			2	1	68,957	104.8380	70,327	67,081	67,333		(102)			5.500	4.942	MON	307	3,690	09/23/2002	09/15/2017
31392V-SN-3	FHLMC REMIC Ser 2496 BK			2	1	264,171	104.5030	267,701	256,166	257,217		(514)			5.500	4.910	MON	1,174	14,089	09/24/2002	09/15/2017
31392V-XT-4	FHLMC Struc PTC Ser T50 CI A7			2	1	24,502,201	105.7810	26,215,233	24,782,554	24,639,958		834			5.048	5.174	MON	104,252	1,251,023	10/29/2002	10/27/2031
31392W-G9-5	FHLMC REMIC Ser 2516 CI EH			2	1	2,556,973	109.0340	2,760,371	2,531,656	2,534,080		(277)			5.500	5.399	MON	11,603	139,241	04/02/2004	10/15/2022
31392W-MB-3	FHLMC REMIC Ser 2515 CI KB			2	1	181,767	104.3780	186,175	178,366	178,812		(181)			5.000	4.638	MON	743	8,918	09/28/2004	10/15/2017
31392X-6X-1	FHLMC REMIC Ser 2517 CI BH			2	1	490,487	105.1630	501,622	476,997	478,626		(675)			5.500	5.033	MON	2,186	26,235	10/02/2002	10/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31393A-FD-4	FNMA REMIC Ser 2003-28 CI TC			2	1	3,190,436	108.8550	3,276,373	3,009,845	3,043,358		(2,533)			5.500	4.870	MON	13,795	165,541	06/11/2003	04/25/2023
31393A-ZB-6	FNMA REMIC Ser 2003-30 CI BC			2	1	3,176,250	110.9300	3,327,885	3,000,000	3,039,830		(13,412)			5.500	4.951	MON	13,750	165,000	06/11/2003	04/25/2023
31393B-3W-3	FNMA REMIC Ser 2003-51 CI QH		CF	2	1	10,038,835	110.6990	10,789,252	9,746,442	9,864,730		966			5.500	4.967	MON	44,671	536,054	02/03/2009	06/25/2033
31393C-PD-9	FNMA REMIC Ser 2003-55 CI CD			2	1	405,474	108.2210	443,448	409,764	407,407		54			5.000	5.159	MON	1,707	20,488	07/13/2005	06/25/2023
31393C-QH-9	FNMA REMIC Ser 2003-55 CI HY			2	1	1,758,217	107.8910	1,853,229	1,717,690	1,724,392		(703)			5.000	4.741	MON	7,157	85,884	06/18/2003	06/25/2023
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4			2	1	3,138,510	107.1070	3,361,693	3,138,633	3,133,311		(37)			4.505	4.512	MON	11,783	141,395	06/06/2003	06/25/2043
31393E-2B-4	FNMA REMIC Ser 2003-85 CI VY			2	1	974,599	100.8440	1,047,643	1,038,880	1,032,037		3,030			5.000	5.859	MON	4,329	51,944	08/04/2003	10/25/2024
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8		CF	2	1	7,645,381	108.0170	8,522,763	7,890,190	7,749,195		184			4.550	5.017	MON	29,917	359,003	01/12/2005	06/25/2043
31393E-MH-9	FNMA REMIC Ser 2003-84 CI PV			2	1	4,909,980	101.8420	5,353,397	5,256,586	5,209,037		18,026			5.000	5.945	MON	21,902	262,829	07/31/2003	08/25/2023
31393E-N7-0	FNMA REMIC Ser 2003-86 CI VH			2	1	1,716,747	101.1750	1,821,151	1,799,997	1,790,859		3,580			5.500	6.105	MON	8,250	99,000	08/14/2003	04/25/2022
31393F-4B-9	FHLMC REMIC Ser 2528 CI KM			2	1	781,300	107.0840	822,193	767,799	771,447		(267)			5.500	5.192	MON	3,519	42,229	08/24/2005	11/15/2022
31393F-LU-8	FHLMC REMIC Ser 2527 CI BP			2	1	196,048	104.4760	202,107	193,448	193,643		(140)			5.000	4.789	MON	806	9,672	02/02/2005	11/15/2017
31393F-PA-8	FHLMC REMIC Ser 2532 CI PH		CF	2	1	7,359,688	109.0290	7,807,075	7,160,535	7,252,406		(820)			5.500	4.921	MON	32,819	393,829	02/03/2009	12/15/2032
31393H-6S-6	FHLMC REMIC Ser 2543 CI AN			2	1	457,708	104.5540	482,777	461,748	460,331		128			5.000	5.162	MON	1,924	23,087	09/18/2003	12/15/2017
31393J-6E-3	FHLMC REMIC Ser 2556 CI TC			2	1	924,976	109.0750	963,165	883,032	891,646		(543)			5.500	4.962	MON	4,047	48,567	05/28/2003	01/15/2023
31393J-CQ-9	FHLMC REMIC Ser 2551 CI CB			2	1	531,556	104.6960	584,753	558,522	552,142		1,144			5.000	5.857	MON	2,327	27,926	06/06/2006	01/15/2018
31393M-FL-0	FHLMC REMIC Ser 2591 CI WC			2	1	1,037,837	103.1390	1,098,918	1,065,473	1,060,134		1,366			5.000	5.447	MON	4,439	53,273	08/31/2005	10/15/2032
31393N-AH-2	FHLMC REMIC Ser 2587 CI KG		CF	2	1	4,065,142	107.2090	4,241,548	3,956,343	4,008,579		(448)			5.000	4.478	MON	16,485	197,817	03/30/2009	03/15/2033
31393P-DY-7	FHLMC REMIC Ser 2595 CI GC			2	1	1,734,408	109.0960	1,803,136	1,652,801	1,669,707		(966)			5.500	4.970	MON	7,575	90,904	05/22/2003	04/15/2023
31393P-RF-3	FHLMC REMIC Ser 2603 CI C			2	1	1,302,794	109.1170	1,343,282	1,231,048	1,247,012		(885)			5.500	4.839	MON	5,642	67,708	06/10/2003	04/15/2023
31393Q-3G-5	FHLMC REMIC Ser 2594 CI TY			2	1	3,089,765	101.5690	3,080,476	3,032,899	3,029,783		(3,602)			5.500	5.314	MON	13,901	166,809	07/17/2003	12/15/2022
31393T-CC-8	FNMA REMIC Ser 2003-92 CI MB			2	1	1,267,229	108.7570	1,439,512	1,323,601	1,303,311		908			5.000	5.575	MON	5,515	66,180	08/26/2004	09/25/2023
31393U-HG-1	FNMA REMIC Ser 2003-120 CI JD			2	1	1,976,927	108.7690	2,154,318	1,980,641	1,974,861		(48)			5.000	5.034	MON	8,253	99,032	03/16/2004	12/25/2023
31393U-QG-1	FNMA REMIC Ser 2003-117 CI MD			2	1	5,106,819	107.3920	5,871,454	5,467,321	5,328,468		6,298			5.000	5.792	MON	22,781	273,366	11/07/2003	12/25/2023
31393V-4V-0	FHLMC REMIC Ser 2627 CI MW			2	1	1,525,660	107.1300	1,614,006	1,506,592	1,508,903		(289)			5.000	4.894	MON	6,277	75,330	06/23/2003	06/15/2023
31393Y-4J-1	FNMA REMIC Ser 2004-51 CI KW			2	1	1,561,547	109.0380	1,710,157	1,568,409	1,562,314		19			5.500	5.573	MON	7,189	86,262	12/01/2004	07/25/2024
31394A-LU-8	FNMA REMIC Ser 2004-W10 CI A5			2	1	16,209,874	105.5900	16,799,023	15,909,702	16,087,986		130,149			5.500	5.380	MON	72,919	875,034	09/24/2004	08/25/2034
31394A-PF-7	FNMA REMIC Ser 2004-65 CI ZA			2	1	19,797,360	108.0310	22,432,279	20,764,630	20,152,218		43,568			4.500	5.339	MON	77,867	930,066	05/01/2014	08/25/2034
31394A-XM-3	FNMA Grantor Tr Ser 2004-T4 CI A19			2	1	2,983,018	101.9670	3,022,704	2,964,400	2,974,183		(1,259)			5.450	5.400	MON	13,463	140,032	12/18/2008	08/25/2034
31394B-6M-1	FNMA REMIC Ser 2005-6 CI MB			2	1	5,018,980	108.7910	5,450,850	5,010,368	5,001,502		(461)			5.000	4.987	MON	20,877	250,518	02/09/2005	02/25/2025
31394B-DH-4	FNMA REMIC Ser 2004-78 CI Z			2	1	19,514,648	108.5840	20,866,283	19,216,791	19,351,672		(45,466)			5.500	5.216	MON	88,077	1,026,098	12/01/2014	11/25/2034
31394B-FS-8	FNMA REMIC Ser 2004-79 CI ZD			2	1	23,446,541	112.0900	25,868,363	23,078,311	23,361,912		(27,018)			5.500	5.282	MON	105,776	1,232,287	12/01/2014	11/25/2034
31394D-E4-8	FNMA REMIC Ser 2005-53 CI MJ		CF	2	1	9,264,375	111.7520	10,057,707	9,000,000	9,102,967		(31,059)			5.500	5.120	MON	41,250	495,000	03/09/2009	06/25/2035
31394D-JW-1	FNMA REMIC Ser 2005-W2 CI A8			2	1	15,895,850	109.2510	17,477,439	15,997,538	15,908,642		1,190			5.410	5.495	MON	72,122	865,467	04/25/2005	05/25/2035
31394D-VB-3	FNMA REMIC Ser 2005-43 CI GC			2	1	4,210,000	112.0340	4,481,352	4,000,000	4,106,570		(18,877)			5.500	4.889	MON	18,333	220,000	03/16/2009	05/25/2035
31394F-H7-3	FNMA REMIC Ser 2005-83 CI LB		CF	2	1	18,585,507	106.7980	20,201,951	18,916,056	18,766,399		17,177			5.500	5.755	MON	86,699	1,040,383	10/20/2005	10/25/2035
31394G-S8-7	FHLMC REMIC Ser 2657 CI DT			2	1	1,036,142	108.8640	1,219,651	1,120,342	1,094,382		1,409			5.000	6.003	MON	4,668	56,017	08/26/2003	08/15/2023
31394H-4W-8	FHLMC REMIC Ser 2664 CI AY			2	1	2,479,078	108.7860	2,908,689	2,673,761	2,614,081		3,424			5.000	6.007	MON	11,141	133,688	08/18/2003	08/15/2023
31394H-ZZ-7	FHLMC REMIC Ser 2672 CI XB			2	1	838,486	109.0390	889,807	816,045	827,893		(692)			5.500	4.803	MON	3,740	44,882	02/03/2005	09/15/2023
31394J-KW-6	FHLMC REMIC Ser 2673 CI QL			2	1	8,084,055	108.3420	8,558,657	7,899,652	7,940,562		(3,002)			5.500	5.245	MON	36,207	434,481	09/30/2004	09/15/2023
31394J-MS-3	FHLMC REMIC Ser 2676 CI KY			2	1	5,691,836	108.2370	6,510,165	6,014,732	5,914,990		4,904			5.000	5.703	MON	25,061	300,737	11/05/2003	09/15/2023
31394J-V5-3	FHLMC REMIC Ser 2677 CI VJ			2	1	136,149	99.9610	136,265	136,319	136,028		(7)			5.500	5.552	MON	625	7,497	10/08/2003	07/15/2022
31394J-YA-9	FHLMC REMIC Ser 2697 CI LG			2	1	2,428,026	106.7330	2,898,583	2,715,723	2,628,086		4,696			4.500	5.838	MON	10,184	122,208	10/09/2003	10/15/2023
31394L-4E-9	FHLMC REMIC Ser 2684 CI PH			2	1	383,854	102.5300	419,106	408,763	404,873		1,487			5.000	6.088	MON	1,703	20,438	06/06/2006	01/15/2033
31394L-HM-7	FHLMC REMIC Ser 2691 CI VU			2	1	577,678	100.6980	564,766	560,852	560,315		(1,001)			5.500	5.122	MON	2,571	30,847	01/28/2005	08/15/2023
31394L-N5-7	FHLMC REMIC Ser 2701 CI AC			2	1	3,191,971	109.0450	3,737,648	3,427,619	3,353,657		4,104			5.000	5.852	MON	14,282	171,381	11/06/2003	11/15/2023
31394M-YB-0	FHLMC REMIC Ser 2720 CI PC			2	1	1,285,424	108.1860	1,493,812	1,380,785	1,341,568		2,049			5.000	6.171	MON	5,753	69,039	06/29/2006	12/15/2023
31394R-JX-8	FHLMC REMIC Ser 2754 CI PD			2	1	793,265	101.3850	808,675	797,627	795,842		146			5.000	5.102	MON	3,323	39,881	09/28/2004	11/15/2032
31394U-ZS-4	FHLMC REMIC Ser 2005-112 CI NE		CF	2	1	14,285,468	112.5530	15,191,053	13,496,752	13,858,249		(84,387)			6.000	5.263	MON	67,484	809,805	03/09/2009	12/25/2035
31394V-CY-4	FHLMC REMIC Ser 2005-117 CI AU		CF	2	1	567,935	101.0010	580,145	574,397	572,010		554			5.500	5.729	MON	2,633	31,592	02/13/2007	07/25/2034
31394W-KC-1	FHLMC REMIC Ser 2777 CI DG			2	1	2,094,717	101.9490	2,451,119	2,404,267	2,348,323		13,282			4.000	6.104	MON	8,014	96,684	05/16/2006	04/15/2033
31394X-Q9-0	FHLMC REMIC Ser 2780 CI LE			2	1	69,215	100.5160	71,356	70,990	70,814		94			5.000	5.391	MON	296	3,549	10/07/2004	11/15/2032
31394Y-R7-1	FHLMC REMIC Ser 2802 CI VG			2	1	643,725	100.3740	638,547	636,170	634,956		(471)			5.500	5.366	MON	2,916	34,989	12/28/2004	07/15/2023
31394Y-XS-8	FHLMC REMIC Ser 2811 CI DT			2	1	1,005,001	109.0520	1,107,742	1,015,793	1,011,116		132			5.000	5.165	MON	4,232	50,790	01/28/2005	06/15/2024
31395B-R3-9	FNMA REMIC Ser 2006-24 CI Z			2	1	75,864,906	108.5200	80,665,697	74,332,426	75,094,036		(132,332)			5.500	5.112	MON	340,690	4,055,889	06/01/2014	04/25/2036
31395D-J4-2	FNMA REMIC Ser 2006-43 CI KD		CF	2	1	9,315,372	111.4510	9,881,844	8,866,505	9,025,113		(3,700)			6.000	5.126	MON	44,333	531,990	03/10/2009	06/25/2036
31395E-4R-5	FHLMC REMIC Ser 2837 CI ED			2	1	79,306	101.7260	82,637	81,235	80,825		190			5.000	5.798	MON	338	4,062	11/29/2006	08/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31395E-ZV-2	FHLMC REMIC Ser 2835 CI NG			2	1	155,415	100.0820	151,980	151,856	151,578		(223)			5.500	5.162	MON	696	8,352	09/22/2004	07/15/2033
31395G-M4-1	FHLMC REMIC Ser 2868 CI AV			2	1	3,210,122	108.4800	3,481,806	3,209,620	3,205,486		(98)			5.000	5.026	MON	13,373	160,481	02/09/2005	08/15/2024
31395J-MG-8	FHLMC REMIC Ser 2892 CI AD			2	1	822,736	109.6460	902,662	823,251	822,023		(17)			5.000	5.034	MON	3,430	41,163	02/14/2005	11/15/2024
31395J-Z2-5	FHLMC REMIC Ser 2891 CI LD			2	1	338,366	100.3160	353,002	351,891	350,795		874			5.000	5.658	MON	1,466	17,595	10/17/2005	08/15/2033
31395K-CW-1	FHLMC REMIC Ser 2905 CI ME			2	1	108,690	100.3740	107,468	107,067	106,882		(118)			5.500	5.302	MON	491	5,889	01/10/2005	08/15/2033
31395K-HE-6	FHLMC REMIC Ser 2904 CI PE	CF		2	1	16,106,595	110.4430	17,130,181	15,510,413	15,757,365		(1,250)			5.500	4.923	MON	71,089	853,073	02/06/2009	12/15/2034
31395K-NS-8	FHLMC REMIC Ser 2903 CI BD			2	1	10,989,021	105.2950	11,389,371	10,816,630	10,862,176		(10,116)			4.500	4.185	MON	40,562	486,748	03/06/2009	12/15/2019
31395L-E8-0	FHLMC REMIC Ser 2915 CI MQ			2	1	103,943	100.3190	104,063	103,732	103,542		(30)			5.000	4.994	MON	432	5,187	02/04/2005	09/15/2033
31395M-5N-5	FHLMC REMIC Ser 2939 CI DK			2	1	4,768,325	111.6700	5,192,555	4,649,898	4,686,435		(79)			5.500	5.210	MON	21,312	255,745	02/01/2005	02/15/2030
31395M-QS-1	FHLMC REMIC Ser 2935 CI LM			2	1	246,886	104.2390	270,718	259,709	254,594		1,158			4.500	6.065	MON	974	11,687	08/03/2006	02/15/2035
31395N-BP-1	FNMA REMIC Ser 2006-44 CI OG	CF		2	1	1,467,989	100.4410	1,525,962	1,519,264	1,511,969		2,968			5.500	6.080	MON	6,963	83,560	08/11/2006	12/25/2034
31395P-WT-5	FHLMC REMIC Ser 2950 CI LG	CF		2	1	81,858	99.9750	81,241	81,262	81,092		(57)			5.500	5.415	MON	372	4,469	09/13/2005	10/15/2033
31395U-DZ-1	FHLMC REMIC Ser 2980 CI LD	CF		2	1	99,622	99.9600	104,703	104,745	104,486		419			5.500	6.424	MON	480	5,761	06/21/2006	12/15/2033
31395U-QH-7	FHLMC REMIC Ser 2982 CI PE	CF		2	1	16,453,419	111.0050	18,771,519	16,910,532	16,727,165		46,983			5.500	5.901	MON	77,507	930,079	10/23/2007	05/15/2035
31395X-3F-0	FHLMC REMIC Ser 3018 CI UG			2	1	1,517,916	104.4630	1,569,967	1,502,887	1,502,208		(786)			5.500	5.391	MON	6,888	82,659	09/14/2005	10/15/2034
31395X-MD-4	FHLMC REMIC Ser 3025 CI ZC			2	1	15,458,813	109.1540	17,041,720	15,612,619	15,503,269		13,151			5.000	5.204	MON	65,053	759,894	12/01/2014	08/15/2035
31395X-WS-0	FHLMC REMIC Ser 3019 CI ZQ			2	1	100,618,785	111.1900	112,830,677	101,475,653	100,843,452		67,697			5.000	5.177	MON	422,815	4,938,998	12/01/2014	06/15/2035
31396E-KN-5	FHLMC REMIC Ser 3078 CI PD	CF		2	1	2,786,423	101.6780	2,810,351	2,763,966	2,761,011		(2,509)			5.500	5.352	MON	12,668	152,018	04/23/2008	07/15/2034
31396F-G3-1	FHLMC REMIC Ser 3068 CI Z			2	1	17,042,118	110.7730	18,496,424	16,697,623	16,894,655		(1,665)			5.500	5.083	MON	76,531	918,369	03/16/2009	11/15/2035
31396H-E6-2	FHLMC REMIC Ser 3113 CI QD	CF		2	1	397,033	100.1210	415,835	415,333	414,076		1,839			5.000	5.980	MON	1,731	20,767	06/23/2008	06/15/2034
31396J-UF-0	FHLMC REMIC Ser 3143 CI B			2	1	4,153,932	109.6000	4,685,966	4,275,516	4,225,940		1,322			5.500	5.941	MON	19,596	235,153	08/29/2006	04/15/2026
31396T-KH-5	FHLMC REMIC Ser 3174 CI DG	CF		2	1	6,240,820	112.1350	6,649,044	5,929,521	6,038,255		807			6.000	5.097	MON	29,648	355,771	03/09/2009	06/15/2036
31396T-QY-2	FHLMC REMIC Ser 3174 CI PZ			2	1	21,845,380	109.8060	24,117,605	21,963,872	21,867,542		7,189			5.000	5.122	MON	91,516	1,069,020	12/01/2014	01/15/2036
31396U-AQ-3	FHLMC REMIC Ser 3189 CI PC	CF		2	1	1,574,798	102.5460	1,598,903	1,559,206	1,557,277		(1,278)			6.000	5.852	MON	7,796	93,552	01/25/2007	08/15/2035
31396U-LN-8	FHLMC REMIC Ser 3186 CI PD	CF		2	1	3,843,930	101.7130	4,048,971	3,980,769	3,965,194		7,515			5.500	6.085	MON	18,245	218,942	08/11/2006	07/15/2034
31396W-Q7-4	FNMA REMIC Ser 2007-74 CI ZE			2	1	15,491,668	109.1270	16,585,167	15,198,000	15,318,508		(45,329)			5.500	5.124	MON	69,658	818,648	10/01/2014	08/25/2037
31396X-AT-1	FNMA REMIC Ser 2007-81 CI DE	CF		2	1	3,967,916	102.4550	3,964,969	3,869,958	3,867,693		(8,169)			6.000	5.507	MON	19,350	232,197	01/08/2008	06/25/2036
31396X-FY-5	FNMA REMIC Ser 2007-77 CI PE	CF		2	1	10,410,094	115.6970	11,743,286	10,150,000	10,249,222		(33,873)			6.000	5.720	MON	50,750	609,000	10/24/2007	08/25/2037
31396X-GH-1	FHLMC REMIC Ser 2007-77 CI MD	CF		2	1	12,634,337	106.1580	12,240,189	11,530,205	11,774,623		(159,807)			6.000	4.215	MON	57,651	691,812	10/21/2009	12/25/2036
31396X-HW-7	FNMA REMIC Ser 2007-77 CI DC	CF		2	1	13,233,065	110.6930	14,199,828	12,828,176	12,960,058		(2,776)			6.000	5.523	MON	64,141	769,691	01/11/2008	08/25/2037
31396Y-F7-2	FNMA REMIC Ser 2008-29 CI ZA			2	1	15,453,982	106.2940	17,297,502	16,273,308	15,799,477		(30,386)			4.500	5.535	MON	61,025	732,299	03/13/2009	04/25/2038
31397A-6C-2	FHLMC REMIC Ser 3209 CI TZ	CF		2	1	5,662,224	107.3510	6,181,856	5,758,546	5,698,902		(1,135)			5.000	5.365	MON	23,994	287,927	03/12/2009	08/15/2036
31397A-QF-3	FHLMC REMIC Ser 3203 CI LX	CF		2	1	4,650,018	111.4000	4,881,128	4,381,643	4,498,682		930			6.500	5.298	MON	23,734	284,807	03/09/2009	08/15/2036
31397B-PV-7	FHLMC REMIC Ser 3230 CI NE	CF		2	1	13,580,156	111.2410	14,792,390	13,297,582	13,389,488		498			5.500	5.157	MON	60,947	731,367	02/03/2009	10/15/2036
31397F-QV-7	FHLMC REMIC Ser 3290 CI PE	CF		2	1	10,225,390	110.3080	11,000,981	9,972,950	10,053,891		1,601			5.500	5.094	MON	45,709	548,512	02/03/2009	03/15/2037
31397G-5Y-2	FHLMC REMIC Ser 3287 CI GD	CF		2	1	10,600,339	111.3620	11,453,951	10,285,350	10,395,582		2,691			5.500	4.927	MON	47,141	565,694	02/06/2009	03/15/2037
31397J-RP-1	FHLMC REMIC Ser 3345 CI JN	CF		2	1	29,548,538	112.3890	32,498,403	28,916,000	29,154,694		(76,663)			6.000	5.776	MON	144,580	1,734,960	10/25/2007	07/15/2037
31397K-AN-1	FHLMC REMIC Ser 3354 CI PH	CF		2	1	18,362,768	109.8000	19,340,425	17,614,166	17,874,579		(119,331)			5.500	4.916	MON	80,732	968,779	03/16/2009	08/15/2037
31397M-TV-9	FNMA REMIC Ser 2008-84 CI L	CF		2	1	7,790,873	111.0520	8,259,605	7,437,587	7,544,688		1,728			6.000	5.024	MON	37,188	446,255	03/10/2009	09/25/2038
31397S-DQ-4	FNMA REMIC Ser 2011-23 CI A			2	1	394,622	102.9370	401,276	389,826	392,692		(670)			4.000	3.031	MON	1,299	15,593	03/15/2011	12/25/2036
31397W-QB-4	FHLMC REMIC Ser 3473 CI CH	CF		2	1	9,406,297	108.3670	9,903,745	9,139,079	9,248,849		4,542			5.500	4.942	MON	41,887	502,649	03/13/2009	07/15/2038
31398F-EF-4	FNMA REMIC Ser 2009-77 CI PX	CF		2	1	11,620,229	108.2570	12,257,985	11,323,000	11,377,603		(45,508)			5.000	4.543	MON	47,179	566,150	10/15/2009	10/25/2039
31398J-LB-7	FHLMC REMIC Ser 3561 CI PE	CF		2	1	19,321,166	109.6410	20,535,666	18,730,000	19,020,383		(64,628)			5.000	4.616	MON	78,042	936,500	10/15/2009	08/15/2039
31398K-6C-9	FHLMC REMIC Ser 3585 CI UB	CF		2	1	21,571,294	107.0600	23,770,259	22,202,683	21,909,835		(8,261)			4.500	5.036	MON	83,260	999,121	10/15/2009	10/15/2039
31398K-KA-7	FHLMC REMIC Ser 3591 CI BL	CF		2	1	19,575,000	106.9160	21,383,100	20,000,000	19,791,727		43,878			4.500	4.826	MON	75,000	900,000	10/15/2009	10/15/2039
31398N-L7-7	FNMA REMIC Ser 2010-110 CI EP	CF		2	1	24,390,814	108.0190	26,154,713	24,213,000	24,333,770		(10,959)			4.000	3.942	MON	80,710	968,520	10/06/2010	10/25/2040
31398N-MH-4	FNMA REMIC Ser 2010-114 CI BY	CF		2	1	11,305,555	106.5470	11,838,522	11,111,111	11,212,510		(21,618)			4.000	3.770	MON	37,037	444,444	10/06/2010	10/25/2040
31402Q-NR-8	FNMA Pool #734900			2	1	24,433	105.7280	28,098	26,576	25,498		70			3.500	6.388	MON	78	930	08/28/2003	08/25/2018
31403A-WY-7	FNMA Pool #743263			2	1	637,545	105.7280	722,857	683,695	664,037		2,696			3.500	5.196	MON	1,994	23,929	10/17/2003	10/25/2018
31405E-6P-5	FNMA Pool #787578			2	1	847,045	114.1120	945,167	828,280	845,366		(307)			6.000	5.361	MON	4,141	49,697	08/26/2005	07/25/2035
31406J-Y8-0	FNMA Pool #811735			2	1	392,485	106.3310	439,804	413,618	403,218		1,437			4.000	5.039	MON	1,379	16,545	10/26/2005	03/25/2020
31411D-FZ-7	FNMA Pool #904784			2	1	233,525	106.6200	247,900	232,508	233,380		(89)			2.263	2.172	MON	438	5,465	01/19/2007	12/25/2036
31412P-GX-3	FNMA Pool #930914			2	1	8,408,892	107.7170	9,081,905	8,431,288	8,408,858		(1)			4.000	4.033	MON	28,104	337,252	10/07/2009	04/25/2039
31412U-Z4-5	FNMA Pool #935563			2	1	3,254,712	106.8520	3,443,942	3,223,110	3,253,129		(409)			4.000	3.751	MON	10,744	128,924	08/10/2011	09/25/2039
31414U-2A-5	FNMA Pool #976969			2	1	1,356,201	113.2190	1,541,739	1,361,733	1,356,193		1			6.000	6.078	MON	6,809	81,704	07/23/2008	02/25/2038
31414U-XN-3	FNMA Pool #976885			2	1	760,501	113.2190	856,481	756,482	760,171		(53)			6.000	5.804	MON	3,782	45,389	07/07/2008	04/25/2038
31416H-ZM-0	FNMA Pool #AA0747			2	1	4,636,298	106.8520	5,024,812	4,702,613	4,638,636		574			4.000	4.323	MON	15,675	188,105	10/14/2009	03/25/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31417C-5A-9	FNMA Pool #AB6240			2	1	9,604,750	104.3900	9,891,186	9,475,206	9,601,293		(1,847)			3.500	3.288	MON	27,636	331,632	09/24/2013	09/25/2042
31417G-D6-0	FNMA Pool #AB9124			2	1	6,369,522	102.0310	6,475,628	6,346,714	6,367,762		(1,760)			2.500	2.422	MON	13,222	132,223	02/05/2014	04/25/2028
31417G-FN-1	FNMA Pool #AB9172			2	1	9,318,589	102.0250	9,541,618	9,352,199	9,319,679		1,015			2.500	2.547	MON	19,484	233,805	12/09/2013	04/25/2028
31418A-JV-1	FNMA Pool #MA1175			2	1	12,603,245	101.3650	12,276,520	12,111,226	12,582,814		(8,855)			3.000	2.434	MON	30,278	363,337	08/02/2012	08/25/2042
31418B-AP-1	FNMA Pool #MA1813	C		2	1	11,096,716	108.7120	11,249,591	10,348,096	11,086,438		(10,278)			4.500	3.384	MON	38,805	349,248	03/12/2014	03/25/2044
31418B-B6-2	FNMA Pool #MA1860	C		2	1	21,533,101	108.7290	21,826,786	20,074,558	21,509,950		(23,151)			4.500	3.689	MON	75,280	602,237	04/09/2014	04/25/2044
31418X-EJ-3	FNMA Pool #AD9136			2	1	29,362,481	106.9020	30,764,038	28,777,929	29,346,385		(4,386)			4.000	3.289	MON	95,926	1,151,117	07/21/2010	08/25/2040
31419A-DT-1	FNMA Pool #AE0113			2	1	6,102,581	106.8520	6,509,765	6,092,348	6,101,581		(224)			4.000	3.924	MON	20,308	243,694	12/07/2010	07/25/2040
31419E-X5-3	FNMA Pool #AE4299			2	1	7,846,311	106.9200	8,307,852	7,770,128	7,842,037		(1,069)			4.000	3.809	MON	25,900	310,805	07/14/2011	09/25/2040
31419F-SN-7	FNMA Pool #AE5024	C		2	1	14,765,399	106.8520	15,780,132	14,768,284	14,764,194		(142)			4.000	3.947	MON	49,228	590,731	12/09/2010	12/25/2040
31419L-EY-5	FNMA Pool #AE9150	C		2	1	14,020,847	106.8550	14,240,945	13,327,405	14,006,885		(10,240)			4.000	2.702	MON	44,425	533,096	10/18/2013	12/25/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,999,000,869	XXX	2,111,050,506	1,960,574,652	1,992,754,725		(1,133,710)			XXX	XXX	XXX	7,392,852	78,697,577	XXX	XXX
31359P-DJ-2	FNMA ACES Ser 1997-M2 Cl Z			2	1	265,257	99.9800	246,912	246,962	261,759		(724)			7.125	6.325	MON	1,466	17,596	05/13/2004	01/17/2037
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						265,257	XXX	246,912	246,962	261,759		(724)			XXX	XXX	XXX	1,466	17,596	XXX	XXX
04057P-JA-7	Arizona Sch Facs Brd Ctfs Rev LBASS Qual				1FE	13,500,000	110.2740	14,886,990	13,500,000	13,500,000					6.000	6.000	MS	270,000	810,000	09/24/2010	09/01/2027
45528S-5R-3	Indianapolis IN Pub Impt Rev LBASS Bld A	CF		2	1FE	12,000,000	120.6250	14,475,000	12,000,000	12,000,000					5.966	5.961	JJ	330,119	715,920	02/25/2010	01/15/2030
49151E-2Q-5	Kentucky St Ppty & Bldgs Rev LBASS Bld A			2	1FE	6,500,000	127.9420	8,316,230	6,500,000	6,500,000					6.573	6.572	FA	178,019	427,245	06/24/2009	08/01/2029
49151E-4L-4	Kentucky St Ppty & Bldgs Rev LBASS Bld A			2	1FE	27,000,000	114.3710	30,880,170	27,000,000	27,000,000					5.561	5.561	MN	250,245	1,501,470	10/28/2009	11/01/2022
645918-YE-7	New Jersey Econ Dev Auth Rev LBASS Bld A			1	1FE	11,249,399	112.1330	12,351,450	11,015,000	11,230,007		(5,381)			6.425	6.252	JD	31,454	707,714	08/11/2010	12/15/2035
745235-PF-2	Puerto Rico Pub Bldg Auth Rev LBASS Gtd			2	1FE	750,000	102.2790	767,093	750,000	750,000					5.500	5.500	JJ	20,625	41,250	03/10/2009	07/01/2021
928120-4B-0	Virginia St Hsg Dev Auth Rev LBASS Txbl			1	1FE	10,000,000	101.6420	10,164,200	10,000,000	10,000,000					4.422	4.422	AO	110,550	442,200	09/25/2012	10/01/2042
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						80,999,399	XXX	91,841,133	80,765,000	80,980,007		(5,381)			XXX	XXX	XXX	1,191,012	4,645,799	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						3,367,133,520	XXX	3,852,005,231	3,507,096,250	3,480,957,088		11,323,658			XXX	XXX	XXX	25,879,588	146,936,532	XXX	XXX
00103Y-AE-1	AES Red Oak LLC Sec Nt			2	4FE	1,315,241	106.7500	1,404,020	1,315,241	1,315,241					8.540	8.632	FMAN	9,672	112,322	03/10/2000	11/30/2019
0010EP-A#-5	AEP Texas Priv Pl				2	15,000,000	105.5120	15,826,872	15,000,000	15,000,000					4.670	4.670	AO	118,696	350,250	04/30/2014	04/30/2044
001118-AA-2	AES Hawaii Inc Sr Sec Nt			2	5	10,210,780	93.5230	9,801,490	10,480,250	10,351,211		14,562			6.870	7.286	MJSD	2,000	719,993	07/30/2003	06/30/2022
00163M-AK-0	Prologis LP Co Gtd Nt				2FE	2,107,692	117.3620	2,112,518	1,800,000	2,013,512		(38,650)			6.625	3.946	JD	9,938	119,250	06/25/2012	12/01/2019
00206R-AG-7	AT&T Inc Nt	C			1FE	35,032,805	120.9930	44,731,038	36,970,000	35,184,818		28,640			6.300	6.706	JJ	1,073,979	2,329,110	04/08/2011	01/15/2038
00206R-AJ-1	AT&T Inc Nt				1FE	10,975,800	110.3890	12,142,812	11,000,000	10,991,090		2,583			5.500	5.529	FA	252,083	605,000	01/29/2008	02/01/2018
00206R-AR-3	AT&T Inc Nt				1FE	14,314,720	113.5840	15,901,760	14,000,000	14,155,565		(32,793)			5.800	5.495	FA	306,756	812,000	06/24/2009	02/15/2019
00206R-AS-1	AT&T Inc Sr Nt				1FE	20,789,800	123.2580	24,651,520	20,000,000	20,733,150		(12,996)			6.550	6.253	FA	494,889	1,310,000	11/12/2009	02/15/2039
00206R-BN-1	AT&T Inc Sr Nt	LS		1	1FE	9,992,200	95.2430	9,524,340	10,000,000	9,993,611		717			2.625	2.634	JD	21,875	262,500	12/06/2012	12/01/2022
00209T-AB-1	A T & T Broadband Co Gtd Nt				1FE	2,868,870	143.7640	4,149,038	2,886,000	2,875,437		869			9.455	9.522	MN	34,867	272,871	11/18/2002	11/15/2022
002824-AU-4	Abbott Labs Sr Nt				1FE	6,577,396	112.0910	7,404,738	6,606,000	6,592,322		2,812			5.125	5.180	AO	84,639	338,558	02/26/2009	04/01/2019
002824-AV-2	Abbott Labs Sr Nt				1FE	4,988,550	134.9570	6,747,855	5,000,000	4,989,862		182			6.000	6.016	AO	75,000	300,000	02/26/2009	04/01/2039
00287Y-AJ-8	ABBVIE Inc Sr Nt				2FE	19,964,260	100.2170	20,043,460	20,000,000	19,975,864		8,197			1.750	1.794	MN	53,472	350,000	08/09/2013	11/06/2017
00287Y-AM-1	ABBVIE Inc Sr Nt				2FE	8,165,557	103.1670	8,511,269	8,250,000	8,168,084		1,463			4.400	4.463	MN	55,458	363,000	08/09/2013	11/06/2042
00507X-AC-9	Activision Blizzard Inc Term Ln Nt 1				2FE	38,295,613	99.6750	38,013,553	38,137,500	38,271,288		(20,578)			3.250	3.205	MON	13,772	1,363,416	10/30/2013	10/11/2020
00786W-AK-5	Aeroquip-Vickers Inc MT Nt				2FE	1,000,000	110.1130	1,101,128	1,000,000	1,000,000					7.070	7.072	MN	11,783	70,700	02/18/1998	02/23/2018
00802#-AA-4	Aerostar Airport Sr Nt			2	3FE	25,000,000	92.2520	23,063,037	25,000,000	25,000,000					5.750	5.750	MS	395,313	1,437,500	03/22/2013	03/22/2035
008190-AH-3	Affiliated Computer Svcs Nt				2FE	4,318,360	101.7080	4,068,336	4,000,000	4,038,332		(90,681)			5.200	2.857	JD	17,333	208,000	10/20/2011	06/01/2015
009158-AT-3	Air Prods & Chems Inc Sr Nt				1FE	29,877,900	97.4880	29,246,520	30,000,000	29,898,650		11,020			2.750	2.797	FA	339,167	825,000	01/30/2013	02/03/2023
00915X-BK-6	Air Products & Chemicals Inc Nt				1FE	9,670,080	107.7980	8,623,848	8,000,000	8,227,047		(167,199)			7.250	4.942	AO	122,444	580,000	02/19/2004	04/15/2016
009363-AJ-1	Airgas Inc Nt				2FE	3,993,960	101.5930	4,063,736	4,000,000	3,999,036		1,256			3.250	3.283	AO	32,500	130,000	09/27/2010	10/01/2015
009363-AN-2	Airgas Inc Sr Nt			1	2FE	17,969,940	98.6770	17,761,878	18,000,000	17,980,949		5,894			1.650	1.685	FA	112,200	297,000	02/11/2013	02/15/2018
009363-AP-7	Airgas Inc Sr Nt			1	2FE	12,985,830	98.2410	12,771,356	13,000,000	12,989,411		1,921			2.375	2.392	FA	116,639	308,750	02/11/2013	02/15/2020
010392-FJ-2	Alabama Power Co Sr Nt				1FE	10,013,800	101.4830	10,148,310	10,000,000	10,013,665		(135)			3.850	3.842	JD	32,083	385,000	04/12/2013	12/01/2042
014398-AC-1	Aldi Inc Sr Nt Ser C				2FE	30,000,000	100.9920	30,297,508	30,000,000	30,000,000					4.960	4.960	AO	314,133	1,488,000	04/15/2004	04/15/2015
016090-AA-0	Aliant Communications Inc Nt				3FE	1,527,854	96.5000	1,447,500	1,500,000	1,520,593		(950)			6.750	6.593	AO	25,313	101,250	07/01/2004	04/01/2028
01741R-AC-6	Allegheny Technologies Inc Sr Nt				3FE	36,859,262	116.3440	33,859,594	29,103,000	33,704,618		(902,771)			9.375	5.309	JD	227,367	2,728,406	03/30/2011	06/01/2019
01741R-AE-2	Allegheny Technologies Inc Sr Nt			1	3FE	19,638,957	102.4400	19,617,222	19,150,000	19,473,173		(46,169)			5.950	5.604	JJ	525,402	1,139,425	02/14/2011	01/15/2021
01877K-AB-9	Alliance Pipeline LP Sr Nt			2	2FE	4,198,404	113.0270	4,429,302	3,918,796	4,037,688		(20,818)			6.996	5.781	JD	762	274,159	08/12/2005	12/31/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01877K-AD-5	Alliance Pipeline LP Sr Nt			2	2FE	1,181,713	107.5240	1,270,622	1,181,713	1,181,713					4.591	4.591	JD	151	54,252	05/20/2003	12/31/2025
020039-AJ-2	Alltel Corp Deb				2FE	4,424,100	125.0160	6,250,800	5,000,000	4,573,095		15,772			6.800	7.800	MN	56,667	340,000	08/10/1999	05/01/2029
02209S-AD-5	Altria Group Inc Co Gtd Nt				2FE	30,546,156	126.9810	30,856,334	24,300,000	27,476,394		(714,862)			9.700	5.862	MN	333,923	2,357,100	04/08/2010	11/10/2018
02209S-AL-7	Altria Group Inc Co Gtd Nt				2FE	1,991,500	110.6020	2,212,042	2,000,000	1,994,154		772			4.750	4.804	MN	14,778	95,000	05/02/2011	05/05/2021
02209S-AR-4	Altria Group Inc Sr Nt				2FE	8,961,660	113.8320	10,244,862	9,000,000	8,964,580		2,920			5.375	5.402	JJ	202,906	362,813	10/28/2013	01/31/2044
02209S-AS-2	Altria Group Inc Sr Nt				2FE	20,869,380	104.2580	21,894,201	21,000,000	20,884,509		14,162			4.000	4.073	JJ	352,333	630,000	10/28/2013	01/31/2024
024010-AA-7	American Assets Sr Nt Ser A				2Z	27,000,000	100.1660	27,044,771	27,000,000	27,000,000					4.040	4.040	JAJO	184,830		10/31/2014	10/31/2021
02666Q-D7-5	American Honda Fin Corp Nt				1FE	48,455,475	119.6980	49,789,663	41,596,000	45,336,874		(905,047)			7.625	4.937	AO	792,924	3,171,695	07/15/2011	10/01/2018
02666Q-G6-4	American Honda Fin Corp Sr Nt				1FE	18,774,642	101.4720	19,299,936	19,020,000	18,978,363		56,651			2.500	2.810	MS	132,083	475,500	04/12/2011	09/21/2015
02666Q-G7-2	American Honda Fin Corp MT Nt				1FE	8,737,999	106.3620	9,120,516	8,575,000	8,683,899		(17,286)			3.875	3.623	MS	92,300	332,281	08/08/2011	09/21/2020
030288-AA-2	American Transmission Sys Sr Nt				2FE	10,218,500	111.9780	11,197,840	10,000,000	10,144,420		(16,739)			5.250	5.004	JJ	242,083	525,000	01/19/2010	01/15/2022
03028P-B*-6	American Transmission Co LLC Sr Nt				1	6,000,000	111.7430	6,704,602	6,000,000	6,000,000					5.400	5.400	MN	41,400	324,000	03/16/2009	05/15/2019
03028P-E*-3	American Transmission Co LLC Sr Nt Ser A				1Z	12,000,000	101.5450	12,185,395	12,000,000	12,000,000					3.350	3.350	JD	22,333		12/11/2014	12/11/2024
03040W-AL-9	American Water Capital Corp Sr Nt			1	2FE	31,667,914	100.6370	32,004,547	31,802,000	31,671,603		3,690			3.400	3.448	MS	411,483		09/24/2014	03/01/2025
03073E-AJ-4	AmerisourceBergen Corp Sr Nt			1	1FE	18,502,920	102.8600	18,514,854	18,000,000	18,391,460		(54,071)			3.500	3.126	MN	80,500	630,000	11/15/2012	11/15/2021
03073E-AL-9	AmerisourceBergen Corp Sr Nt				1FE	34,900,250	100.0460	35,016,135	35,000,000	34,905,256		5,006			3.400	3.434	MN	152,056	571,861	05/19/2014	05/15/2024
030955-AB-4	Ameritech Capital Funding Corp Nt			2	1FE	6,058,310	108.1940	5,683,658	5,253,234	5,388,441		(70,436)			9.100	6.769	JD	39,837	478,044	12/18/2008	06/01/2016
031162-AW-0	Amgen Inc Sr Nt				2FE	9,808,920	125.8660	12,586,550	10,000,000	9,829,128		3,305			6.375	6.521	JD	53,125	637,500	02/20/2008	06/01/2037
031162-AY-6	Amgen Inc Sr Nt				2FE	2,990,490	132.4760	3,974,268	3,000,000	2,991,367		145			6.900	6.925	JD	17,250	207,000	05/20/2008	06/01/2038
031162-AZ-3	Amgen Inc Sr Nt				2FE	32,256,707	112.4880	35,433,657	31,500,000	31,859,953		(77,341)			5.700	5.383	FA	748,125	1,795,500	06/24/2009	02/01/2019
031162-BH-2	Amgen Inc Sr Nt				2FE	2,914,325	118.9800	2,974,498	2,500,000	2,902,266		(7,184)			5.650	4.611	JD	6,278	141,250	04/03/2013	06/15/2042
031162-BN-9	Amgen Inc Sr Nt			1	2FE	9,953,500	102.9470	10,294,720	10,000,000	9,964,132		4,165			3.625	3.681	MN	46,319	362,500	05/10/2012	05/15/2022
031162-BP-4	Amgen Inc Sr Nt			1	2FE	21,608,350	116.1740	24,396,582	21,000,000	21,591,033		(10,279)			5.375	5.179	MN	144,229	1,128,750	04/02/2013	05/15/2043
032165-AD-4	Amsouth Bancorp Sub Nt				2FE	1,135,420	119.2510	1,192,510	1,000,000	1,090,999		(5,966)			6.750	5.617	MN	11,250	67,500	09/16/2005	11/01/2025
032166-AR-1	Amsouth Bank NA Sub Nt				2FE	8,995,050	101.0000	9,090,009	9,000,000	8,999,847		603			5.200	5.207	AO	117,000	468,000	03/18/2005	04/01/2015
032479-AD-9	Anadarko Finance Co Co Gtd Nt Ser B				2FE	4,995,960	131.5080	5,260,332	4,000,000	4,906,963		(33,939)			7.500	5.394	MN	50,000	300,000	03/27/2012	05/01/2031
032510-AC-3	Anadarko Petroleum Corp Sr Nt				2FE	5,784,907	117.1450	5,858,431	5,001,000	5,774,130		(10,777)			6.200	5.103	MS	91,296	155,031	04/03/2014	03/15/2040
032511-AY-3	Anadarko Petroleum Corp Sr Nt				2FE	23,434,250	120.1690	24,033,880	20,000,000	23,236,133		(79,154)			6.450	5.198	MS	379,833	1,290,000	05/15/2012	09/15/2036
032511-BF-3	Anadarko Petroleum Corp Sr Nt				2FE	11,624,734	116.8350	12,016,490	10,285,000	11,005,170		(140,415)			6.950	5.170	JD	31,769	714,808	02/17/2010	06/15/2019
032511-BH-9	Anadarko Petroleum Corp Sr Nt				2FE	12,000,000	111.1800	13,341,624	12,000,000	12,000,000					6.375	6.375	MS	225,250	765,000	08/10/2010	09/15/2017
03305D-AD-9	Anchor Hocking (Oneida) Term Ln Nt 5				5FE	1,720,242	58.0000	1,719,002	2,963,797	1,720,243		1,798	1,215,786		9.500	9.954	MON	1,564	258,548	10/13/2014	04/22/2019
035229-CG-6	Anheuser-Busch Cos Inc Sr Nt				1FE	16,458,213	132.9540	19,943,070	15,000,000	16,187,518		(43,028)			6.800	6.023	JJ	470,333	1,020,000	05/08/2007	01/15/2031
03523T-BE-7	Anheuser-Busch InBev Wldwdlnc Co Gtd Nt				1FE	12,184,407	121.1240	13,323,640	11,000,000	11,672,591		(145,403)			7.750	6.007	JJ	393,097	852,500	03/15/2011	01/15/2019
035242-AB-2	Anheuser-Busch Inbev Fin Sr Nt				1FE	11,376,240	99.2390	11,908,716	12,000,000	11,382,961		6,721			4.000	4.318	JJ	218,667	240,000	06/05/2014	01/17/2043
035242-AC-0	Anheuser-Busch Inbev Fin Sr Nt				1FE	19,885,400	98.9240	19,784,760	20,000,000	19,929,318		22,592			1.250	1.369	JJ	113,889	250,000	01/14/2013	01/17/2018
03524B-AF-3	Anheuser-Busch Inbev Fin Sr Nt				1FE	4,259,880	108.7670	4,350,688	4,000,000	4,257,409		(2,471)			4.625	4.238	FA	77,083	94,556	05/19/2014	02/01/2044
037411-AV-7	Apache Corp Nt				2FE	4,034,120	115.0250	4,601,008	4,000,000	4,015,353		(3,537)			6.900	6.781	MS	81,267	276,000	10/02/2008	09/15/2018
037411-AW-5	Apache Corp Sr Nt			1	2FE	22,136,700	97.9530	19,590,680	20,000,000	22,064,085		(44,078)			5.100	4.416	MS	340,000	1,020,000	04/23/2013	09/01/2040
037411-BA-2	Apache Corp Sr Nt			1	1FE	13,941,585	93.7800	12,660,233	13,500,000	13,929,856		(7,597)			4.750	4.547	AO	135,375	641,250	05/10/2013	04/15/2043
037735-CD-7	Appalachian Pwr Co Sr Nt Ser K				2FE	5,722,095	107.8810	7,006,864	6,495,000	6,219,355		101,556			5.000	6.940	JD	27,063	324,750	04/14/2009	06/01/2017
037735-CE-5	Appalachian Pwr Co Sr Nt				2FE	11,194,900	122.8580	12,285,820	10,000,000	11,168,099		(26,801)			5.800	4.897	AO	145,000	580,000	02/20/2014	10/01/2035
037735-CP-0	Appalachian Pwr Co Sr Nt				2FE	11,743,614	124.8410	14,038,382	11,245,000	11,527,297		(44,838)			7.950	7.345	JJ	412,223	893,978	05/18/2009	01/15/2020
039483-AH-5	Archer-Daniels-Midland Co Nt				1FE	1,789,889	115.7550	1,608,992	1,390,000	1,479,900		(36,085)			8.375	5.330	AO	24,576	116,413	12/16/2003	04/15/2017
039483-AR-3	Archer-Daniels-Midland Co Deb Nt				1FE	2,216,060	127.4850	2,549,696	2,000,000	2,156,058		(6,826)			6.625	5.815	MN	22,083	132,500	03/17/2003	05/01/2029
039483-BC-5	Archer-Daniels-Midland Co Sr Nt				1FE	32,826,460	128.1580	41,010,688	32,000,000	32,782,300		(13,051)			5.765	5.586	MS	614,933	1,844,800	03/31/2011	03/01/2041
042498-AE-1	Army & Air Force Exchange Svc Sr Nt				1	20,000,000	101.5510	20,310,220	20,000,000	20,000,000					2.500	2.500	FA	170,833	500,000	02/29/2012	02/28/2017
044209-AF-1	Ashland Inc Nt			1	3FE	14,629,063	100.0000	15,250,000	15,250,000	14,705,511		59,650			4.750	5.320	FA	273,653	538,281	10/29/2014	08/15/2022
044209-AK-0	Ashland Inc Sr Nt			1	3FE	3,960,000	101.0000	4,040,000	4,000,000	3,970,350		8,267			3.875	4.119	AO	32,722	155,000	09/30/2013	04/15/2018
045604-A#-2	Associated Estates Realty Corp Sr Nt Ser				2FE	24,088,220	102.2750	24,546,093	24,000,000	24,075,379		(11,064)			4.290	4.229	AO	200,200	1,029,600	10/21/2013	10/21/2020
045604-A*-6	Associated Estates Realty Corp Sr Nt				2FE	33,000,000	100.6760	33,222,929	33,000,000	33,000,000					4.020	4.020	JJ	585,915	1,326,600	01/22/2013	01/22/2021
04775H-CH-8	Atlanta Gas Lt Co MT Nt Ser C				1FE	30,501,531	126.7110	34,623,808	27,325,000	29,425,286		(121,147)			6.550	5.653	MN	298,298	1,789,788	02/26/2003	11/20/2026
048825-AU-7	Atlantic Richfield Co Deb				1FE	888,458	108.8740	762,118	700,000	735,433		(28,820)			9.875	5.323	MS	23,042	69,125	12/18/2008	03/01/2016
048825-AW-3	Atlantic Richfield Co Deb				1FE	4,091,878	127.8930	3,836,778	3,000,000	3,510,595		(66,310)			9.000	5.721	AO	67,500	270,000	05/13/2003	04/01/2021
048825-BA-0	Atlantic Richfield Co Deb				1FE	4,589,992	123.6230	4,326,791	3,500,000	4,046,081		(61,441)			8.250	5.555	FA	120,313	288,750	08/18/2003	02/01/2022
049560-AJ-4	Atmos Energy Corp Sr Nt				1FE	19,988,460	124.2910	24,858,240	20,000,000	19,993,451		1,247			8.500	8.509	MS	500,556	1,700,000	03/24/2009	03/15/2019
050095-AM-0	Atwood Oceanics Inc Sr Nt			1	3FE	3,473,000	91.0000	3,094,000	3,400,000	3,469,185		(3,815)			6.500	5.769	FA	92,083		10/22/2014	02/01/2020
05070G-AE-8	Audatex NA Inc HY Sr Nt			1	3FE	12,575,165	103.0000	12,370,300	12,010,000	12,528,491		(45,566)			6.000	4.905	JD	32,027	563,100	11/12/2014	06/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
05348E-AP-4	AvalonBay Communities Inc MT Nt			1	2FE	18,880,530	106.1990	20,416,681	19,225,000	18,983,132		34,531			3.950	4.188	JJ	350,162	759,388	11/30/2011	01/15/2021
05348E-AQ-2	AvalonBay Communities Inc Sr Nt			1	2FE	9,123,075	97.4120	9,039,806	9,280,000	9,150,817		14,605			2.950	3.155	MS	80,607	273,760	01/30/2013	09/15/2022
054937-AF-4	Branch Bk & Tr Co Sub Nt				1FE	4,997,900	111.4000	5,570,010	5,000,000	4,999,155		150			5.250	5.254	MN	43,750	262,500	10/20/2004	11/01/2019
05531F-AG-8	BB&T Corp MT Nt Ser A			1	1FE	28,655,990	102.3020	28,644,672	28,000,000	28,170,941		(148,049)			3.200	2.645	MS	263,822	896,000	08/16/2011	03/15/2016
05565E-D@-1	BMW US Capital LLC Sr Nt Ser D				1	17,000,000	111.5600	18,965,156	17,000,000	17,000,000					5.940	5.940	MN	168,300	1,009,800	11/01/2007	11/01/2017
05565E-G*-0	BMW US Capital LLC Gtd Sr Nt Ser L				1	20,000,000	102.7740	20,554,727	20,000,000	20,000,000					3.120	3.120	FA	239,200	312,000	02/13/2014	02/13/2021
05569A-AB-5	BP AMI Leasing Inc Co Gtd Nt				1FE	5,841,605	112.2080	6,171,446	5,500,000	5,694,833		(39,577)			5.523	4.615	MN	44,721	303,765	01/06/2011	05/08/2019
057224-AY-3	Baker Hughes Inc Sr Nt				1FE	7,109,433	119.3640	7,454,276	6,245,000	6,648,861		(91,056)			7.500	5.617	MN	59,848	468,375	03/25/2009	11/15/2018
057224-AZ-0	Baker Hughes Inc Sr Nt				1FE	5,686,750	109.6880	5,484,420	5,000,000	5,678,400		(8,350)			5.125	4.252	MS	75,451	128,125	05/21/2014	09/15/2040
058498-AP-1	Ball Corp Co Gtd Nt			1	3FE	5,021,875	104.0000	5,200,000	5,000,000	5,010,691		(2,906)			6.750	6.675	MS	99,375	337,500	06/16/2010	09/15/2020
058498-AR-7	Ball Corp Nt				3FE	7,406,250	103.0000	7,771,350	7,545,000	7,423,323		13,639			5.000	5.272	MS	111,079	377,250	10/01/2013	03/15/2022
060505T-JZ-6	Bank of America NA Sub Bk Nt				2FE	31,111,250	125.2560	46,344,794	37,000,000	31,403,393		101,249			6.000	7.410	AO	468,667	2,220,000	12/08/2011	10/15/2036
06051G-EX-3	Bank of America Corp Nt				1FE	7,998,640	100.7780	8,062,208	8,000,000	7,998,804		164			2.600	2.604	JJ	95,911	151,956	10/17/2013	01/15/2019
06051G-FB-0	Bank of America Corp Sr Nt				1FE	9,992,700	105.0160	10,501,550	10,000,000	9,993,280		580			4.125	4.134	JJ	182,188	207,396	01/15/2014	01/22/2024
06051G-FC-8	Bank of America Corp Sr Nt				1FE	19,956,800	111.9830	22,396,500	20,000,000	19,957,406		606			5.000	5.014	JJ	444,444	500,000	01/15/2014	01/21/2044
06051G-FH-7	Bank of America Corp Sub Nt				2FE	12,990,510	101.8730	13,243,425	13,000,000	12,990,779		269			4.200	4.209	FA	189,583		08/21/2014	08/26/2024
06406H-CW-7	Bank NY Co Inc Sr Nt			1	1FE	3,999,240	100.4950	4,019,800	4,000,000	3,999,285		45			2.300	2.304	MS	28,111		09/04/2014	09/11/2019
067383-AA-7	Bard (C R) Inc Nt				1FE	29,340,852	131.2450	37,142,194	28,300,000	29,098,317		(42,798)			6.700	6.338	JD	158,008	1,862,600	06/09/2014	12/01/2026
067383-AC-3	Bard (C R) Inc Sr Nt			1	1FE	5,628,250	109.8470	5,492,325	5,000,000	5,483,111		(76,388)			4.400	2.592	JJ	101,444	220,000	01/24/2013	01/15/2021
071813-BG-3	Baxter Intl Sr Nt			1	1FE	9,993,400	107.3880	10,738,770	10,000,000	9,993,623		109			4.500	4.504	JD	20,000	450,000	06/04/2013	06/15/2043
071813-BJ-7	Baxter Intl Sr Nt				1FE	6,999,300	99.5000	6,964,979	7,000,000	6,999,515		135			1.850	1.852	JD	5,756	129,500	06/04/2013	06/15/2018
071813-BL-2	Baxter Intl Sr Nt			1	1FE	19,937,000	100.7640	20,152,820	20,000,000	19,945,575		5,515			3.200	3.237	JD	28,444	640,000	06/04/2013	06/15/2023
07274E-AD-5	Bayer US Finance LLC Sr Nt				1FE	19,908,400	100.3970	20,079,360	20,000,000	19,912,445		4,045			2.375	2.473	AO	109,514		10/01/2014	10/08/2019
07274E-AG-8	Bayer US Finance LLC Sr Nt				1FE	8,910,990	101.7570	9,158,148	9,000,000	8,912,745		1,755			3.375	3.493	AO	70,031		10/01/2014	10/08/2024
07284R-AA-0	Baylor University Nt			2	1FE	20,000,000	118.6300	23,725,920	20,000,000	20,000,000					5.259	5.258	MN	134,397	1,051,800	08/22/2012	11/15/2046
07330M-AA-5	Branch Banking & Trust Sub Nt			1	1FE	49,878,000	101.9540	50,976,750	50,000,000	49,880,227		2,227			3.800	3.825	AO	485,556		09/22/2014	10/30/2026
073902-KF-4	Bear Stearns Co Inc Nt				1FE	27,523,200	103.6650	31,099,620	30,000,000	29,625,801		426,445			5.300	6.881	AO	269,417	1,590,000	03/31/2009	10/30/2015
075887-AN-9	Becton Dickinson & Co Deb				1FE	6,024,100	130.9900	6,549,495	5,000,000	5,690,315		(37,315)			7.000	5.468	FA	145,833	350,000	03/14/2003	08/01/2027
075887-AU-3	Becton Dickinson & Co Sr Nt				1FE	29,084,830	110.5880	32,070,404	29,000,000	29,042,029		(8,458)			5.000	4.963	MN	185,278	1,450,000	05/12/2009	05/15/2019
075887-BA-6	Becton Dickinson & Co Sr Nt				2FE	7,983,600	100.3720	8,029,776	8,000,000	7,988,225		1,518			3.125	3.149	MN	36,806	250,000	11/03/2011	11/08/2021
075887-BE-8	Becton Dickinson & Co Sr Nt				2FE	10,453,496	101.3150	10,536,770	10,400,000	10,453,160		(336)			2.675	2.564	JD	12,364		12/17/2014	12/15/2019
079867-AQ-0	BellSouth Telecom Inc Deb			2	1FE	315,931	102.9970	320,220	310,901	311,479		(409)			6.300	6.022	JD	871	19,593	06/11/2002	12/15/2015
08172L-V5-4	Beneficial Corp MT Nt Ser E				1FE	2,915,350	120.9380	3,325,792	2,750,000	2,849,217		(8,256)			7.160	6.607	JD	8,751	196,900	05/10/2004	09/01/2023
09062X-AB-9	Biogen Idec Inc Sr Nt				1FE	30,646,500	115.2440	28,810,875	25,000,000	28,684,616		(1,116,783)			6.875	2.039	MS	572,917	1,718,750	03/20/2013	03/01/2018
09184#-AA-3	Black Bear Holding LLC Sr Sec Nt				2FE	40,000,000	104.6930	41,877,291	40,000,000	40,000,000					5.470	5.509	MJSD	6,078	1,902,344	02/18/2014	02/18/2024
092113-AH-2	Black Hills Corp Sr Nt			1	2FE	1,598,505	106.5260	1,597,896	1,500,000	1,594,321		(4,184)			4.250	3.406	MN	5,490	31,875	07/15/2014	11/30/2023
096630-AC-2	Boardwalk Pipelines LLC Sr Nt			1	2FE	4,470,400	91.0970	4,554,850	5,000,000	4,504,491		34,091			3.375	4.873	FA	70,313	84,375	04/21/2014	02/01/2023
096630-AD-0	Boardwalk Pipelines LLC Sr Nt			1	2FE	19,764,000	99.4190	19,883,760	20,000,000	19,765,336		1,336			4.950	5.101	JD	96,250		11/19/2014	12/15/2024
097023-AQ-8	Boeing Co Deb				1FE	1,120,190	152.1750	1,521,746	1,000,000	1,109,565		(1,367)			7.500	6.630	FA	28,333	75,000	07/01/2004	08/15/2042
097023-AY-1	Boeing Co Sr Nt				1FE	6,940,990	100.3250	7,022,715	7,000,000	6,998,579		11,463			3.500	3.669	FA	92,556	245,000	07/23/2009	02/15/2015
099724-AC-0	Borg Warner Automotive Sr Nt				2FE	8,246,504	124.7700	9,981,632	8,000,000	8,186,750		(7,921)			7.125	6.861	FA	215,333	570,000	07/01/2004	02/15/2029
099724-AE-6	Borg Warner Automotive Sr Nt				2FE	11,660,000	107.5210	11,827,299	11,000,000	11,212,035		(108,551)			5.750	4.639	MN	105,417	632,500	07/08/2010	11/01/2016
100628-AA-0	Boston Cap Int Term Inc Fd LLC Sr Nt				5Z	3,808,204	102.7400	3,912,549	3,808,204	3,808,204					6.000	6.046	MJSD	19,041	183,779	07/09/2014	06/30/2018
10075E-AG-3	Boston Gas Co MT Nt Tr #00007				1FE	7,441,950	126.8950	9,517,125	7,500,000	7,473,005		2,950			9.050	9.125	AO	169,688	678,750	08/30/1991	09/01/2021
10112R-AR-5	Boston Properties LP Sr Nt			1	2FE	10,997,200	114.0950	11,409,510	10,000,000	10,685,108		(105,754)			5.625	4.243	MN	71,875	562,500	11/29/2011	11/15/2020
10112R-AS-3	Boston Properties LP Sr Nt				2FE	9,965,000	106.4420	10,644,230	10,000,000	9,975,084		3,351			4.125	4.170	MN	52,708	412,500	11/28/2011	05/15/2021
10112R-AT-1	Boston Properties LP Sr Nt				2FE	9,988,200	105.4430	10,544,310	10,000,000	9,993,138		1,618			3.700	3.719	MN	47,278	370,000	11/03/2011	11/15/2018
10112R-AU-8	Boston Properties LP Sr Nt			1	2FE	10,651,400	103.8080	10,380,770	10,000,000	10,531,921		(59,144)			3.850	3.081	FA	160,417	385,000	12/05/2012	02/01/2023
101137-AE-7	Boston Scientific Corp Nt				2FE	33,267,570	127.3040	34,371,945	27,000,000	32,882,886		(152,125)			7.000	5.267	MN	241,500	1,890,000	05/09/2012	11/15/2035
10138M-AD-7	Bottling Group LLC Bd Ser B				1FE	5,998,140	101.6090	6,096,564	6,000,000	5,999,864		291			4.125	4.130	JD	11,000	247,500	09/23/2009	06/15/2015
109696-A@-3	Brinks Company Sr Nt Ser B				2Z	30,000,000	98.8840	29,665,071	30,000,000	30,000,000					5.200	5.200	JJ	680,333	1,560,000	01/24/2011	01/24/2021
111320-AE-7	Broadcom Corp Sr Nt	LS			1FE	6,972,630	102.3910	7,167,342	7,000,000	6,984,313		3,831			2.700	2.762	MN	31,500	189,000	11/04/2011	11/01/2018
11283#-AA-9	Brookfield Pwr New York Fin LP Sr Nt				2FE	10,000,000	104.7630	10,476,323	10,000,000	10,000,000					5.450	5.450	JD	22,708	545,000	12/16/2005	12/18/2017
115637-AL-4	Brown-Forman Corp Sr Nt			1	1FE	7,998,240	98.7070	7,896,576	8,000,000	7,998,593		28			3.750	3.751	JJ	138,333	300,000	12/10/2012	01/15/2043
115637-AM-2	Brown-Forman Corp Sr Nt			1	1FE	9,934,500	95.0380	9,503,790	10,000,000	9,946,736		5,961			2.250	2.323	JJ	103,750	225,000	12/10/2012	01/15/2023
115885-AE-5	Browning-Ferris Inds Deb				2FE	4,546,830	127.5580	5,102,336	4,000,000	4,256,783		(30,348)			9.250	7.937	MN	61,667	370,000	08/26/2004	05/01/2021
115885-AK-1	Browning-Ferris Inds Deb				2FE	5,160,100	141.4370	7,071,835	5,000,000	5,132,909		(2,746)			7.400	7.152	MS	108,944	370,000	05/08/1998	09/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11980*-AG-6	Buffalo Rock Co Inc Sr Nt				3Z	15,000,000	106.8280	16,024,156	15,000,000	15,000,000					8.540	6.540	MS	355,833	1,326,000	03/21/2007	03/21/2017
12189L-AA-9	Burlington Northern Santa Fe Nt				1FE	54,061,400	123.3760	54,285,484	44,000,000	53,722,494		(208,720)			5.750	4.308	MN	421,667	2,530,000	05/06/2013	05/01/2040
12189L-AE-1	Burlington Northern Santa Fe Sr Nt			1	1FE	22,581,700	119.2920	23,858,300	20,000,000	22,504,363		(49,722)			5.400	4.571	JD	90,000	1,080,000	05/30/2013	06/01/2041
12189T-AA-2	Burlington Northern Santa Fe Deb				1FE	2,983,920	130.3760	3,911,277	3,000,000	2,990,487		561			7.000	7.042	JD	9,333	210,000	02/08/1996	12/15/2025
122014-AJ-2	Burlington Resources Inc Deb				1FE	2,337,251	121.6180	2,675,600	2,200,000	2,292,919		(5,611)			6.875	6.340	FA	57,139	151,250	07/01/2004	02/15/2026
124857-AD-5	CBS Corp Co Gtd Nt				2FE	19,086,960	114.0270	21,665,168	19,000,000	19,052,109		(8,239)			5.750	5.689	AO	230,639	1,092,500	03/30/2010	04/15/2020
124857-AG-8	CBS Corp Sr Nt			1	2FE	5,772,360	100.4360	6,026,148	6,000,000	5,797,809		24,213			3.375	3.919	MS	67,500	202,500	12/10/2013	03/01/2022
12527G-AB-9	CF Industries Inc Nt				2FE	15,667,720	119.1370	14,892,063	12,500,000	14,992,021		(424,403)			7.125	3.045	MN	148,438	890,625	05/21/2013	05/01/2020
12527G-AC-7	CF Industries Inc Nt				2FE	19,481,865	97.7550	19,062,128	19,500,000	19,484,485		1,563			3.450	3.461	JD	56,063	672,750	05/20/2013	06/01/2023
12527G-AD-5	CF Industries Inc Nt				2FE	12,977,640	99.6840	12,958,972	13,000,000	12,978,361		342			4.950	4.961	JD	53,625	643,500	05/20/2013	06/01/2043
12543K-AE-4	Community Health Systems Inc Term Ln E N				3FE	3,601,773	99.2860	3,569,963	3,595,647	3,599,334		(1,420)			3.484	3.545	FMAN	12,874	128,831	05/30/2014	01/25/2017
12543K-AK-0	Community Health Systems Inc Term Ln D N				3FE	9,597,619	99.6670	9,551,647	9,583,590	9,595,976		(1,643)			4.250	4.248	FMAN	39,599	342,128	05/30/2014	01/27/2021
12626#-AE-5	CRH America Inc Gtd Sr Nt Ser D				2	5,000,000	107.2570	5,362,857	5,000,000	5,000,000					7.960	7.960	MN	34,272	398,000	05/10/1996	05/30/2016
126307-AC-1	CSC Holdings Inc Sr Nt				3FE	5,300,000	116.2500	5,812,500	5,000,000	5,167,948		(33,498)			8.625	7.659	FA	162,917	431,250	06/29/2010	02/15/2019
12630U-AD-8	Cablevision (CSC Holdings) Term Ln B Nt				3FE	5,806,683	97.6750	5,700,178	5,835,862	5,813,236		3,912			2.664	2.793	MON	1,727	157,095	04/24/2013	04/17/2020
126408-GM-9	CSX Corp Sr Nt				2FE	21,094,497	113.5630	22,712,680	20,000,000	20,727,096		(219,843)			6.250	4.958	MS	368,056	1,250,000	04/17/2013	03/15/2018
126408-GN-7	CSX Corp Sr Nt				2FE	1,838,178	101.3480	1,708,724	1,686,000	1,693,472		(29,572)			6.250	4.418	AO	26,344	105,375	08/12/2009	04/01/2015
126408-HA-4	CSX Corp Sr Nt			1	2FE	49,668,500	104.7310	52,365,400	50,000,000	49,670,415		1,915			4.500	4.536	FA	1,000,000		07/16/2014	08/01/2054
126408-HB-2	CSX Corp Sr Nt			1	2FE	14,987,250	101.2880	15,193,230	15,000,000	14,987,822		572			3.400	3.410	FA	226,667		07/16/2014	08/01/2024
126410-LK-3	CSX Transportation Inc Deb				2FE	7,983,216	132.3740	7,770,366	5,870,000	6,846,713		(147,035)			9.750	6.113	JD	25,437	572,325	08/01/2005	06/15/2020
126650-BE-9	CVS Health Corp Sr Nt				2FE	5,174,050	107.8860	5,394,285	5,000,000	5,043,761		(25,121)			6.125	5.553	FA	115,694	306,250	01/28/2009	08/15/2016
12673P-AC-9	CA Inc Nt				2FE	13,977,751	110.6790	15,495,004	14,000,000	13,988,069		2,098			5.375	5.395	JD	62,708	752,500	08/04/2011	12/01/2019
127050-AN-5	Cabot Corp MT Nt Ser A				2FE	950,830	126.6840	1,266,843	1,000,000	974,500		2,281			8.360	8.828	JD	3,716	83,600	10/23/1992	08/17/2022
13003*-AP-5	California Almond Growers Exch Sr Nt			2	1Z	4,500,000	103.7880	4,670,466	4,500,000	4,500,000					4.930	4.930	FA	84,426	221,850	08/14/2003	08/14/2016
130789-Q#-0	California Wtr Svc Co 1st Mtg Bd Ser AAA				1	10,582,410	135.4530	13,545,324	10,000,000	10,447,959		(27,445)			7.280	6.692	MN	121,333	728,000	04/20/2009	11/01/2025
130789-T#-7	California Wtr Svc Co 1st Mtg Bd Ser JJJ			2	1	1,836,940	106.5740	1,937,940	1,818,402	1,826,507		(2,076)			5.440	5.173	MN	16,487	98,921	04/20/2009	05/01/2018
131347-BY-1	Calpine Corp 1st Lien HY Nt			1	3FE	2,393,600	110.2500	2,399,040	2,176,000	2,381,255		(12,345)			7.875	4.821	JJ	79,016		10/07/2014	01/15/2023
13342B-AD-7	Cameron International Corp Sr Nt				2FE	47,855,327	122.7720	51,846,785	42,230,000	47,503,019		(100,168)			7.000	6.003	JJ	1,363,091	2,956,100	02/17/2011	07/15/2038
134429-AT-6	Campbell Soup Co Sr Nt				1FE	3,137,142	107.7400	3,436,919	3,190,000	3,165,175		5,339			4.500	4.710	FA	54,230	143,550	03/13/2009	02/15/2019
134429-AW-9	Campbell Soup Co Sr Nt				1FE	44,770,500	108.0940	48,642,165	45,000,000	44,845,329		21,008			4.250	4.313	AO	403,750	1,912,500	03/31/2011	04/15/2021
139859-AB-8	Capital Cities/ABC Inc Nt				1FE	7,972,606	133.9550	8,171,261	6,100,000	7,072,400		(117,404)			8.750	5.814	FA	201,639	533,750	05/16/2005	08/15/2021
14040H-BE-4	Capital One Financial Corp Sr Nt			1	2FE	1,506,615	99.7710	1,496,564	1,500,000	1,506,316		(299)			2.450	2.345	AO	6,840	18,375	10/09/2014	04/24/2019
140420-NB-2	Capital One Bank USA NA Sub Nt				2FE	2,305,067	99.4440	2,328,981	2,342,000	2,307,618		2,552			3.375	3.585	FA	29,861	39,521	04/22/2014	02/15/2023
14042E-3Y-4	Capital One NA Sr Nt	LS			1FE	19,943,600	99.3740	19,874,860	20,000,000	19,946,786		3,186			2.950	2.995	JJ	257,306		07/21/2014	07/23/2021
14042E-4A-5	Capital One NA Sr Nt			1	1FE	15,940,960	99.5120	15,921,888	16,000,000	15,944,599		3,639			2.400	2.479	MS	123,733		09/02/2014	09/05/2019
14149Y-AV-0	Cardinal Health Inc Sr Nt				2FE	5,653,120	100.0720	5,503,966	5,500,000	5,621,748		(14,456)			3.200	2.868	JD	7,822	176,000	10/09/2012	06/15/2022
14149Y-AX-6	Cardinal Health Inc Sr Nt				2FE	4,992,000	99.3540	4,967,680	5,000,000	4,994,879		1,543			1.700	1.733	MS	25,028	85,000	02/19/2013	03/15/2018
14149Y-AY-4	Cardinal Health Inc Sr Nt				2FE	9,979,300	99.3990	9,939,900	10,000,000	9,982,800		1,805			3.200	3.224	MS	94,222	320,000	02/19/2013	03/15/2023
14149Y-AZ-1	Cardinal Health Inc Sr Nt				2FE	4,990,650	99.6750	4,983,740	5,000,000	4,990,859		209			2.400	2.440	MN	14,000		11/07/2014	11/15/2019
14155#-AB-6	Cardinals Ballpark LLC Sr Nt			2	2	15,940,459	113.6200	18,060,610	15,895,615	15,933,593		(2,542)			5.770	5.726	MS	231,842	917,177	02/29/2012	09/30/2027
141781-AT-1	Cargill Inc Sr Nt				1FE	8,438,850	126.7180	8,870,239	7,000,000	8,321,764		(41,668)			6.125	4.634	AO	85,750	428,750	01/17/2012	04/19/2034
141781-AY-0	Cargill Inc Sr Nt				1FE	14,401,799	109.9760	14,540,987	13,222,000	14,063,798		(117,461)			4.307	3.194	MN	74,348	569,472	01/09/2012	05/14/2021
141781-AZ-7	Cargill Inc Sr Nt				1FE	7,051,863	103.3750	7,241,391	7,005,000	7,039,372		(4,413)			3.250	3.170	MN	29,090	227,663	01/06/2012	11/15/2021
144141-CZ-9	Carolina Pwr & Lt Co 1st Mtg Bd				1FE	21,291,400	112.0450	23,529,450	21,000,000	21,138,389		(30,235)			5.300	5.117	JJ	513,217	1,113,000	04/20/2009	01/15/2019
144141-DB-1	Carolina Pwr & Lt Co 1st Mtg Bd			1	1FE	10,782,408	106.0310	11,048,409	10,420,000	10,770,398		(7,286)			4.100	3.897	MN	54,589	427,220	04/12/2013	05/15/2042
14428T-AZ-4	Carpenter Technology Corp MT Nt Ser B				2FE	4,284,748	107.6020	4,304,084	4,000,000	4,091,962		(24,468)			7.010	6.226	AO	59,196	280,400	08/26/2004	04/17/2018
14428T-BE-0	Carpenter Technology Corp MT Nt Ser B				2FE	2,146,504	107.8540	2,157,076	2,000,000	2,048,335		(12,460)			7.030	6.227	AO	29,682	140,600	08/26/2004	05/18/2018
149123-BL-4	Caterpillar Inc Deb				1FE	11,579,752	122.2390	20,273,255	16,585,000	12,148,379		82,666			5.300	7.957	MS	258,818	879,005	09/13/2005	09/15/2035
149123-CD-1	Caterpillar Inc Sr Nt			1	1FE	24,824,500	106.7880	26,696,925	25,000,000	24,826,616		2,116			4.300	4.342	MN	137,361	558,403	05/05/2014	05/15/2044
14912L-4D-0	Caterpillar Finl Svcs Corp MT Nt				1FE	9,991,990	117.9710	11,797,070	10,000,000	9,996,388		819			7.050	7.061	MS	178,208	705,000	09/24/2008	10/01/2018
14912L-5T-4	Caterpillar Finl Svcs Corp Sr Nt	LS			1FE	4,997,650	102.3470	5,117,325	5,000,000	4,998,245		451			2.450	2.460	MS	39,132	122,500	09/03/2013	09/06/2018
14916R-AC-8	Catholic Health Initiative Sec Nt				1FE	19,946,800	97.9820	19,596,420	20,000,000	19,957,063		4,801			2.950	2.981	MN	98,333	590,000	10/25/2012	11/01/2022
14916R-AD-6	Catholic Health Initiative Nt			2	1FE	13,970,180	99.2810	13,899,368	14,000,000	13,970,642		554			4.350	4.363	MN	101,500	609,000	10/25/2012	11/01/2042
151020-AE-4	Celgene Corp Sr Nt				2FE	18,506,130	105.7850	17,983,416	17,000,000	18,168,783		(184,581)			3.950	2.660	AO	141,761	671,500	04/25/2013	10/15/2020
151020-AH-7	Celgene Corp Sr Nt				2FE	36,838,973	100.6440	36,936,275	36,700,000	36,811,542		(12,851)			3.250	3.204	FA	450,594	1,192,750	10/09/2012	08/15/2022
151020-AM-6	Celgene Corp Sr Nt			1	2FE	6,975,220	103.7270	7,260,855	7,000,000	6,975,466		246			4.625	4.647	MN	41,368	161,875	05/06/2014	05/15/2044
151020-AN-4	Celgene Corp Sr Nt				2FE	3,503,290	99.2940	3,475,304	3,500,000	3,503,173		(117)			2.250	2.228	MN	10,063	39,375	10/09/2014	05/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
165167-BS-5	Chesapeake Energy Corp Co Gtd Nt				3FE	5,018,750	106.5000	5,325,000	5,000,000	5,008,098		(2,753)			6.500	6.432	FA	122,778	325,000	06/28/2010	08/15/2017
166764-AG-5	Chevron Corp Sr Nt			1	1FE	8,000,000	100.4830	8,038,648	8,000,000	8,000,000					2.427	2.427	JD	3,775	194,160	06/17/2013	06/24/2020
16725*-AB-6	Chicago Bridge & Iron Co Sr Nt Ser B				2FE	15,000,000	101.6380	15,245,632	15,000,000	15,000,000					4.570	4.570	JD	5,713	685,500	12/28/2012	12/27/2019
16725*-AC-4	Chicago Bridge & Iron Co Sr Nt				2	5,000,000	103.0820	5,154,077	5,000,000	5,000,000					5.150	5.150	JD	2,146	257,500	12/28/2012	12/27/2022
170228-AB-6	Chittenden Corp Fx-to-Flt Sub Nt				2FE	14,982,600	99.3510	14,902,695	15,000,000	14,996,170		1,779			0.918	6.060	FMAN	18,364	139,668	02/07/2007	02/14/2017
171798-AC-5	Cimarex Energy Co Sr Nt	LS			3FE	2,500,000	95.5000	2,387,500	2,500,000	2,500,000					4.375	4.375	JD	9,115	53,776	05/20/2014	06/01/2024
17275R-AD-4	Cisco Sys Inc Nt				1FE	13,703,000	125.8670	18,880,035	15,000,000	13,803,151		19,944			5.900	6.563	FA	334,333	885,000	04/01/2009	02/15/2039
17275R-AE-2	Cisco Sys Inc Sr Nt				1FE	35,697,383	111.7620	40,519,168	36,255,000	35,989,955		56,349			4.950	5.149	FA	677,969	1,794,623	03/13/2009	02/15/2019
17275R-AH-5	Cisco Sys Inc Sr Nt				1FE	20,232,975	110.0920	19,266,083	17,500,000	19,373,249		(347,961)			4.450	2.194	JJ	359,090	778,750	06/22/2012	01/15/2020
172967-AL-5	Citigroup Inc Nt				1FE	2,461,504	133.3230	2,666,454	2,000,000	2,354,893		(24,675)			7.875	5.980	MN	20,125	157,500	03/27/2003	05/15/2025
172967-BL-4	Citigroup Inc Sub Nt				2FE	13,424,680	124.5780	14,949,384	12,000,000	13,107,675		(36,026)			6.625	5.778	JD	35,333	795,000	03/11/2003	06/15/2032
172967-EV-9	Citigroup Inc Sr Nt				1FE	20,938,560	124.6070	21,183,139	17,000,000	19,295,806		(456,731)			8.500	5.032	MN	156,542	1,445,000	02/16/2011	05/22/2019
172967-FF-3	Citigroup Inc Sr Nt				1FE	12,496,225	113.6560	14,206,938	12,500,000	12,497,522		337			5.375	5.379	FA	265,017	671,875	08/03/2010	08/09/2020
1730T0-DL-0	Citigroup Funding Inc SIFMA MT Nt				2FE	25,000,000	123.7050	30,926,250	25,000,000	25,000,000					10.035	7.789	JAJO	564,486	2,486,338	07/03/2007	07/10/2027
1730T0-DQ-9	Citigroup Funding Inc SIFMA MT Nt Ser D				2FE	5,000,000	122.8370	6,141,850	5,000,000	5,000,000					9.910	7.606	FMAN	66,065	492,682	07/30/2007	08/13/2027
178180-GD-1	City Natl Bk Sub Nt				2FE	9,985,541	110.0690	10,258,431	9,320,000	9,897,011		(63,281)			5.375	4.401	JJ	230,994	500,950	07/30/2013	07/15/2022
18055#-AG-7	Clarion Lion Properties Sr Nt				2	9,000,000	106.4580	9,581,229	9,000,000	9,000,000					5.730	5.730	JD	35,813	515,700	12/06/2006	12/06/2016
181593-AG-9	Clarke American Term Ln B Nt 3 (Harland				4FE	4,206,971	99.2920	4,282,545	4,313,094	4,243,790		24,735			5.505	6.271	MJSD	5,258	239,938	06/28/2013	06/30/2017
184496-AJ-6	Clean Harbors Inc Sr Nt			1	3FE	4,530,000	100.5000	4,522,500	4,500,000	4,527,129		(2,871)			5.250	5.063	FA	98,438		09/25/2014	08/01/2020
189054-AN-9	Clorox Co Sr Nt				2FE	6,702,060	111.4960	6,689,730	6,000,000	6,323,871		(108,096)			5.950	3.886	AO	75,367	357,000	04/21/2011	10/15/2017
189054-AT-6	Clorox Co Sr Nt			1	2FE	19,964,700	99.1580	19,831,560	20,000,000	19,971,870		3,162			3.050	3.070	MS	179,611	610,000	09/10/2012	09/15/2022
190750-AB-8	Cobank ACB Sub Nt				1FE	56,000,000	117.4490	65,771,328	56,000,000	56,000,000					7.875	7.875	AO	931,000	4,410,000	04/14/2008	04/16/2018
191098-AH-5	Coca-Cola Bottling Co Cons Deb				2FE	9,000,000	104.7190	9,424,728	9,000,000	9,000,000					5.000	5.000	JD	20,000	450,000	09/29/2005	06/15/2016
191216-AK-6	Coca-Cola Co Nt				1FE	5,407,300	110.8910	5,544,565	5,000,000	5,158,276		(50,907)			5.350	4.168	MN	34,181	267,500	08/24/2009	11/15/2017
191216-AM-2	Coca-Cola Co Sr Nt				1FE	3,002,010	112.1180	3,363,537	3,000,000	3,001,012		(212)			4.875	4.866	MS	43,063	146,250	03/13/2009	03/15/2019
191219-AU-8	Coca-Cola Enterprises Sr Nt				1FE	1,066,260	128.2440	1,282,435	1,000,000	1,045,177		(3,840)			6.750	6.074	MS	19,875	67,500	07/11/2008	09/15/2023
191219-AV-6	Coca-Cola Enterprises Nt	@			1FE	4,360,680	87.2900	10,573,486	12,113,000	8,641,106		517,463			0.000	6.272	N/A			12/01/2003	06/20/2020
199575-AW-1	Ohio Power Co Sr Nt				2FE	9,977,400	112.9990	11,299,940	10,000,000	9,990,768		2,432			6.050	6.081	MN	100,833	605,000	05/13/2008	05/01/2018
20029P-AG-4	Comcast Cable Com Corp Nt				1FE	2,371,920	117.0200	2,340,406	2,000,000	2,076,620		(29,250)			8.875	7.064	MN	29,583	177,500	09/02/1998	05/01/2017
20030N-AG-6	Comcast Corp Co Gtd Nt				1FE	3,422,963	105.9340	3,548,799	3,350,000	3,367,648		(11,492)			4.950	4.571	JD	7,370	165,825	09/02/2009	06/15/2016
20030N-AJ-0	Comcast Corp Co Gtd Nt				1FE	16,614,830	104.5820	15,972,794	15,273,000	15,481,416		(230,546)			5.850	4.235	MN	114,166	893,471	08/17/2009	11/15/2015
20030N-AK-7	Comcast Corp Sr Nt				1FE	9,923,985	133.4990	12,682,443	9,500,000	9,891,301		(9,059)			6.500	6.147	MN	78,903	617,500	12/15/2010	11/15/2035
20030N-AZ-4	Comcast Corp Co Gtd Nt				1FE	3,158,850	114.8080	3,444,231	3,000,000	3,082,607		(15,991)			5.700	5.009	JJ	85,500	171,000	09/02/2009	07/01/2019
20030N-BB-6	Comcast Corp Sr Nt				1FE	14,948,460	135.2890	20,293,350	15,000,000	14,951,707		755			6.400	6.426	MS	320,000	960,000	02/24/2010	03/01/2040
200339-AJ-8	Comerica Bk Sub Nt				1FE	30,527,520	132.5790	31,818,960	24,000,000	29,995,526		(368,744)			7.875	5.025	MS	556,500	1,890,000	07/10/2013	09/15/2026
202795-JB-7	Commonwealth Edison Co Sr Nt			1	1FE	47,392,650	112.1130	53,253,533	47,500,000	47,394,751		1,678			4.600	4.614	FA	825,444	2,160,722	08/12/2013	08/15/2043
20451N-AE-1	Compass Minerals International Sr Nt			1	3FE	10,202,625	97.0000	9,894,000	10,200,000	10,202,310		(315)			4.875	4.872	JJ	259,675		11/04/2014	07/15/2024
205887-BL-5	ConAgra Foods Inc Sr Nt				2FE	17,127,438	109.8370	18,672,324	17,000,000	17,107,450		(16,629)			4.950	4.817	FA	317,900	841,500	10/04/2013	08/15/2020
205887-BQ-4	ConAgra Foods Inc Sr Nt				2FE	19,000,000	99.3340	18,873,422	19,000,000	19,000,000					1.900	1.900	JJ	156,433	361,000	01/15/2013	01/25/2018
205887-BR-2	ConAgra Foods Inc Sr Nt			1	2FE	12,204,415	97.9520	12,831,660	13,100,000	12,310,818		81,228			3.200	4.084	JJ	181,653	419,200	09/04/2013	01/25/2023
207597-CZ-6	Connecticut Lt & Pwr Co 1st Mtg Bd Ser D				1FE	4,369,755	131.9000	4,662,665	3,535,000	4,048,876		(38,091)			7.875	5.893	AO	69,595	278,381	11/13/2003	10/01/2024
207597-EE-1	Connecticut Lt & Pwr Co 1st Mtg Bd				1FE	14,298,840	113.4690	15,885,688	14,000,000	14,144,734		(31,217)			5.500	5.215	FA	320,833	770,000	06/15/2009	02/01/2019
20825C-AN-4	Conocophillips Co Gtd Nt				1FE	4,345,550	110.5690	5,528,440	5,000,000	4,717,348		71,873			5.200	7.117	MN	33,222	260,000	11/05/2008	05/15/2018
20825C-AQ-7	Conocophillips Nt				1FE	9,856,000	132.8650	13,286,460	10,000,000	9,867,135		2,208			6.500	6.611	FA	270,833	650,000	01/29/2009	02/01/2039
20825C-AR-5	Conocophillips Nt				1FE	47,011,655	113.6780	52,746,360	46,400,000	46,696,472		(63,641)			5.750	5.572	FA	1,111,667	2,668,000	05/14/2009	02/01/2019
21017#-AA-1	Consolidated Terminals LLC Sr Nt				2FE	8,000,000	108.4830	8,678,646	8,000,000	8,000,000					4.820	4.820	JD	20,351	385,600	12/12/2013	12/12/2023
21036P-AF-5	Constellation Brands Inc Co Gtd Nt				3FE	2,543,750	110.5000	2,762,500	2,500,000	2,517,560		(6,605)			7.250	6.923	MN	23,160	181,250	06/29/2010	05/15/2017
21036P-AL-2	Constellation Brands Inc Sr Nt				3FE	2,287,500	99.2500	2,481,250	2,500,000	2,310,432		17,613			4.250	5.392	MN	17,708	106,250	09/09/2013	05/01/2023
212168-AA-6	Continental Wind Sr Nt			2	2	28,997,685	109.7520	31,825,655	28,997,685	28,997,685					6.000	6.001	FA	584,787	1,599,714	09/23/2013	02/28/2033
22003B-AJ-5	Corporate Office Prop LP Sr Nt			1	2FE	8,577,831	99.5670	8,562,779	8,600,000	8,579,736		1,905			3.700	3.741	JD	14,142	180,313	05/15/2014	06/15/2021
22025Y-AM-2	Corrections Corp of America Sr Nt			1	3FE	3,990,000	97.2500	3,890,000	4,000,000	3,990,317		317			4.125	4.176	AO	41,250		10/29/2014	04/01/2020
22025Y-AP-5	Corrections Corp of America Sr Nt			1	3FE	17,970,000	96.2500	18,287,500	19,000,000	18,075,446		81,268			4.625	5.355	MN	146,458	693,750	11/03/2014	05/01/2023
223578-AA-9	Cox Tower II PTC Nt			2	2	10,000,000	110.3540	11,035,441	10,000,000	10,000,000					5.409	5.470	MON	43,573	540,900	10/02/2013	01/02/2040
224044-BS-5	Cox Communications Inc Sr Nt				2FE	23,522,884	112.9130	22,427,989	19,863,000	21,790,674		(527,632)			6.250	3.220	JD	103,453	1,241,438	08/03/2012	06/01/2018
224044-BW-6	Cox Communications Inc Sr Nt				2FE	11,416,604	98.1840	11,192,965	11,400,000	11,413,672		(1,494)			3.250	3.233	JD	16,467	370,500	11/26/2012	12/15/2022
224044-CA-3	Cox Communications Inc Sr Nt	LS		1	2FE	24,890,000	95.8940	23,973,550	25,000,000	24,906,869		9,494			2.950	3.000	JD	2,049	737,500	04/24/2013	06/30/2023
22541H-CC-4	Credit Suisse New York Sub Nt				2FE	33,790,085	111.2390	35,040,222	31,500,000	32,641,359		(332,553)			6.000	4.736	FA	714,000	1,890,000	04/20/2011	02/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225460-AD-9	Credit Suisse NY Sub Nt				2FE	13,986,640	111.8290	15,656,018	14,000,000	13,992,375		1,282			5.400	5.412	JJ	350,700	756,000	01/11/2010	01/14/2020
22959#-AA-9	CSOLAR IV South LLC Sr Sec Nt			2	2FE	16,821,480	106.1650	17,858,495	16,821,480	16,821,480					5.371	5.408	MJSD	2,510	903,482	11/21/2013	09/30/2038
229899-AA-7	Cullen/Frost Bankers Inc Fx-to-Flt Sub N				1FE	19,809,565	98.9990	19,799,756	20,000,000	19,912,840		39,905			0.762	5.134	FMAN	19,053	155,666	07/30/2012	02/15/2017
231021-AJ-5	Cummins Engine Co Deb				1FE	2,712,848	135.6280	4,068,843	3,000,000	2,755,369		8,473			7.125	8.089	MS	71,250	213,750	12/18/2008	03/01/2028
232820-AH-3	Cytec Inds Inc Sr Nt				2FE	21,000,836	114.2590	19,538,221	17,100,000	18,773,017		(616,146)			8.950	4.753	JJ	765,225	1,530,450	03/23/2011	07/01/2017
232820-AJ-9	Cytec Inds Inc Sr Nt			1	2FE	4,975,875	100.1900	5,009,500	5,000,000	4,976,356		481			3.500	3.567	AO	43,750		10/23/2014	04/01/2023
232820-AK-6	Cytec Inds Inc Sr Nt			1	2FE	19,372,686	101.2140	19,584,812	19,350,000	19,372,376		(310)			3.950	3.936	MN	104,033		11/05/2014	05/01/2025
23311R-AC-0	DCP Midstream Sr Nt				2FE	9,842,200	125.0810	12,508,060	10,000,000	9,915,957		15,430			9.750	10.000	MS	287,083	975,000	02/19/2009	03/15/2019
23311R-AD-8	DCP Midstream Sr Nt				2FE	9,989,200	104.6640	10,466,370	10,000,000	9,993,728		1,020			5.350	5.364	MS	157,528	535,000	03/08/2010	03/15/2020
23311V-AB-3	DCP Midstream Operating Sr Nt			1	2FE	5,096,600	106.1440	5,307,195	5,000,000	5,085,680		(9,918)			4.950	4.661	AO	61,875	247,500	11/19/2013	04/01/2022
23311V-AC-1	DCP Midstream Operating Sr Nt			1	2FE	8,855,160	99.8850	8,989,659	9,000,000	8,900,815		32,074			2.500	2.896	JD	18,750	225,000	09/05/2013	12/01/2017
23311V-AD-9	DCP Midstream Operating Sr Nt			1	2FE	8,793,910	95.6940	9,090,892	9,500,000	8,866,379		61,801			3.875	4.871	MS	108,392	368,125	11/06/2013	03/15/2023
23338V-AA-4	DTE Electric Co 1st Mtg				1FE	29,864,700	103.1670	30,950,010	30,000,000	29,869,103		2,456			4.000	4.026	AO	300,000	1,200,000	03/19/2013	04/01/2043
23338V-AB-2	DTE Electric Co Sr Nt			1	1FE	23,901,840	105.0710	25,217,040	24,000,000	23,912,771		8,149			3.650	3.697	MS	257,933	919,800	08/20/2013	03/15/2024
233851-AQ-7	Daimler Fin NA LLC Sr Nt				1FE	20,283,615	100.4080	20,332,661	20,250,000	20,260,190		(17,423)			1.300	1.213	JJ	110,419	263,250	04/23/2013	07/31/2015
233851-AR-5	Daimler Fin NA LLC Sr Nt				1FE	9,935,800	99.6930	9,969,290	10,000,000	9,956,808		8,829			2.250	2.350	JJ	94,375	225,000	07/25/2012	07/31/2019
233851-AU-8	Daimler Fin NA LLC Sr Nt				1FE	18,920,770	100.3480	19,066,025	19,000,000	18,951,112		15,525			1.875	1.963	JJ	168,229	356,250	01/07/2013	01/11/2018
233851-BA-1	Daimler Fin NA LLC Sr Nt				1FE	24,938,000	101.4030	25,350,750	25,000,000	24,954,808		11,928			2.375	2.428	FA	247,396	593,750	07/24/2013	08/01/2018
233851-BJ-2	Daimler Fin NA LLC Sr Nt				1FE	9,903,900	100.7050	10,070,510	10,000,000	9,907,294		3,394			3.250	3.364	FA	135,417		07/24/2014	08/01/2024
23386#-AG-7	Dairy Farmers of America Inc Sr Nt				2	25,000,000	101.3210	25,330,329	25,000,000	25,000,000					3.610	3.610	JD	35,097	902,500	12/17/2012	12/17/2022
239753-BG-0	Target Corp Sr Nt				1FE	5,000,000	132.4450	6,622,270	5,000,000	5,000,000					9.700	9.700	JD	21,556	485,000	06/19/1991	06/15/2021
244199-BC-8	Deere & Co Nt				1FE	3,978,240	109.1690	4,366,748	4,000,000	3,988,384		2,131			4.375	4.443	AO	36,458	175,000	10/13/2009	10/16/2019
24422E-SP-5	Deere /John/ Cap Corp Sr Nt	LS			1FE	9,992,400	102.4930	10,249,260	10,000,000	9,992,759		359			3.350	3.359	JD	17,681	167,500	06/09/2014	06/12/2024
24702N-AD-2	Dell International Inc Term Ln C Nt 1				3FE	23,730,750	99.4110	23,709,452	23,850,000	23,756,445		22,234			3.750	3.859	JAJO	159,000	896,859	11/04/2013	10/29/2018
251591-AV-5	Developers Diversified Realty Sr Nt				2FE	4,527,964	123.3270	4,556,940	3,695,000	4,306,990		(92,881)			7.875	4.526	MS	96,994	290,981	07/12/2012	09/01/2020
251591-AY-9	Developers Diversified Realty Sr Nt				2FE	3,078,820	106.8200	3,104,180	2,906,000	3,009,213		(29,099)			4.750	3.594	AO	29,141	138,035	07/12/2012	04/15/2018
25179M-AK-9	Devon Energy Corp Sr Nt			1	2FE	20,489,186	103.4030	19,905,020	19,250,000	20,235,333		(139,866)			4.000	3.098	JJ	355,056	770,000	10/09/2013	07/15/2021
25179M-AL-7	Devon Energy Corp Sr Nt			1	2FE	413,064	111.0900	444,359	400,000	412,821		(218)			5.600	5.370	JJ	10,329	22,400	09/24/2013	07/15/2041
25179M-AN-3	Devon Energy Corp Sr Nt				2FE	27,393,250	100.6680	27,180,414	27,000,000	27,383,770		(7,283)			4.750	4.656	MN	163,875	1,282,500	05/01/2013	05/15/2042
25179M-AP-8	Devon Energy Corp Sr Nt				2FE	20,520,815	98.2360	20,138,319	20,500,000	20,520,072		(2,422)			3.250	3.235	MN	85,132	666,250	02/07/2013	05/15/2022
25245B-AA-5	Diageo Inv Corp Co Gtd Nt				1FE	9,939,500	102.8560	10,285,580	10,000,000	9,942,292		1,094			4.250	4.286	MN	59,028	425,000	05/08/2012	05/11/2042
25271C-AK-8	Diamond Offshore Drilling Inc Nt	LS			1FE	19,123,740	108.9790	19,616,184	18,000,000	18,615,614		(124,456)			5.875	4.987	MN	176,250	1,057,500	07/15/2010	05/01/2019
25271C-AN-2	Diamond Offshore Drilling Inc Sr Nt	LS		1	1FE	29,709,690	85.1920	25,557,510	30,000,000	29,713,631		3,941			4.875	4.937	MN	243,750	731,250	06/11/2014	11/01/2043
252747-AD-2	Diamond Shamrock Inc Deb				2FE	4,264,314	102.6740	4,106,960	4,000,000	4,014,182		(29,908)			8.750	7.938	JD	15,556	350,000	07/01/2004	06/15/2015
254010-AA-9	Dignity Health Nt				1FE	27,896,960	98.9780	27,713,700	28,000,000	27,917,115		9,190			3.125	3.168	MN	145,833	875,000	10/11/2012	11/01/2022
254010-AB-7	Dignity Health Nt				1FE	19,730,200	99.4360	19,887,100	20,000,000	19,740,352		4,548			4.500	4.583	MN	150,000	900,000	10/11/2012	11/01/2042
254010-AD-3	Dignity Health Nt				1FE	3,000,000	103.0400	3,091,191	3,000,000	3,000,000					3.812	3.812	MN	24,143		10/07/2014	11/01/2024
25459H-AN-5	DirectTV Holdings/Fin Gtd Nt				2FE	24,981,322	100.5940	25,148,400	25,000,000	24,999,200		3,904			3.550	3.566	MS	261,319	887,500	06/02/2010	03/15/2015
25459H-AT-2	DirectTV Holdings/Fin Gtd Nt				2FE	9,507,663	110.5750	10,504,616	9,500,000	9,504,544		(746)			5.200	5.189	MS	145,456	494,000	08/04/2011	03/15/2020
25459H-AU-9	DirectTV Holdings/Fin Gtd Nt				2FE	47,662,650	114.3830	51,472,440	45,000,000	46,493,794		(271,916)			5.875	5.079	AO	660,938	2,643,750	04/16/2010	10/01/2019
25459H-AW-5	DirectTV Holdings/Fin Sr Nt			1	2FE	10,058,885	107.1140	10,175,783	9,500,000	10,004,810		(54,075)			4.600	3.589	FA	165,089	218,500	04/09/2014	02/15/2021
25459H-AX-3	DirectTV Holdings/Fin Co Gtd Nt			1	2FE	2,705,700	112.0780	2,801,955	2,500,000	2,696,540		(3,541)			6.000	5.426	FA	56,667	150,000	03/22/2012	08/15/2040
25459H-BA-2	DirectTV Holdings/Fin Co Gtd Nt				2FE	14,116,790	109.0500	14,176,487	13,000,000	14,017,986		(98,804)			5.000	3.573	MS	216,667	325,000	04/24/2014	03/01/2021
25459H-BL-8	DirectTV Holdings/Fin Sr Nt			1	2FE	19,926,000	104.6300	20,926,080	20,000,000	19,930,965		4,965			4.450	4.496	AO	222,500	472,194	03/17/2014	04/01/2024
25468P-CK-0	Disney Walt Co Nt				1FE	10,295,900	114.1360	11,413,630	10,000,000	10,144,986		(30,220)			5.500	5.112	MS	161,944	550,000	05/14/2009	03/15/2019
25468P-DB-9	Disney Walt Co Sr Nt				1FE	14,974,350	104.8930	15,733,905	15,000,000	14,974,590		240			4.125	4.135	JD	51,563	307,656	05/28/2014	06/01/2044
25470D-AB-5	Discovery Communications Co Gtd Nt				2FE	36,981,340	101.1380	37,420,986	37,000,000	36,998,306		3,980			3.700	3.711	JD	114,083	1,369,000	05/26/2010	06/01/2015
25470D-AD-1	Discovery Communications Co Gtd Nt				2FE	55,570,760	119.0410	61,901,268	52,000,000	55,380,248		(57,041)			6.350	5.855	JD	275,167	3,302,000	05/20/2011	06/01/2040
25470D-AG-4	Discovery Communications Co Gtd Nt				2FE	3,969,120	103.7340	4,149,352	4,000,000	3,970,365		499			4.950	5.000	MN	25,300	198,000	05/10/2012	05/15/2042
25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd			2	2FE	23,351,168	110.3840	25,775,899	23,351,168	23,351,168					5.660	5.582	MAR	994,928	1,321,676	05/10/2005	03/31/2030
257867-AT-8	Donnelley R R & Sons Co Nt				3FE	19,636,875	106.0000	23,055,000	21,750,000	20,819,111		401,184			6.125	8.452	JJ	614,286	1,332,188	11/02/2011	01/15/2017
260543-CC-5	Dow Chemical Co Sr Nt			1	2FE	39,505,659	106.9130	42,063,890	39,344,000	39,454,172		(17,634)			4.250	4.192	MN	213,660	1,672,120	08/08/2011	11/15/2020
26138E-AH-2	Dr Pepper Snapple Group Inc Gtd Sr Nt				2FE	51,222,938	115.3810	56,686,538	49,130,000	50,022,766		(234,512)			6.820	6.208	MN	558,444	3,350,666	01/19/2009	05/01/2018
26138E-AR-0	Dr Pepper Snapple Group Inc Sr Nt			1	2FE	9,962,700	97.6790	9,767,930	10,000,000	9,969,754		3,399			2.700	2.743	MN	34,500	270,000	11/13/2012	11/15/2022
264399-EM-4	Duke Energy Corp 1st Mtg Bd				1FE	5,153,600	103.4070	5,170,350	5,000,000	5,020,504		(26,295)			5.300	4.736	AO	66,250	265,000	05/07/2009	10/01/2015
26439R-AK-2	Duke Cap Corp Sr Nt				2FE	11,122,700	122.5850	12,258,460	10,000,000	10,997,253		(33,280)			6.750	5.822	FA	255,000	675,000	11/02/2010	02/15/2032
26441C-AN-5	Duke Energy Corp Sr Nt			1	2FE	4,997,050	104.0230	5,201,125	5,000,000	4,997,286		236			3.750	3.757	AO	39,583	99,479	04/01/2014	04/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
26442E-AD-2	Duke Energy Corporation Sr Nt			1	1FE	9,996,700	106.3380	10,633,770	10,000,000	9,997,027		269			3.800	3.804	MS	126,667	374,722	09/03/2013	09/01/2023
26483E-AE-0	Dun & Bradstreet Corp Nt				2FE	17,936,460	100.7260	18,130,590	18,000,000	17,988,201		13,204			2.875	2.952	MN	66,125	517,500	11/17/2010	11/15/2015
26875P-AA-9	EOG Resources Sr Nt				1FE	5,836,055	110.6550	6,307,324	5,700,000	5,750,615		(16,938)			5.875	5.517	MS	98,602	334,875	04/13/2009	09/15/2017
26875P-AC-5	EOG Resources Nt				1FE	18,039,730	116.8590	19,281,752	16,500,000	17,203,673		(164,564)			6.875	5.597	AO	283,594	1,134,375	04/02/2009	10/01/2018
26875P-AD-3	EOG Resources Nt				1FE	27,056,279	112.8410	29,338,582	26,000,000	26,540,126		(108,428)			5.625	5.088	JD	121,875	1,462,500	10/21/2009	06/01/2019
26882P-AS-1	ERAC USA Finance Co Sr Nt				2FE	5,990,760	101.5710	6,094,248	6,000,000	5,999,614		1,129			5.600	5.620	MN	56,000	336,000	04/13/2005	05/01/2015
26884L-AA-7	EQT Corp Nt				2FE	31,677,080	120.5570	37,975,581	31,500,000	31,595,970		(17,579)			8.125	8.041	JD	213,281	2,559,375	05/12/2009	06/01/2019
26884T-AA-0	ERAC USA Finance Company Sr Nt				2FE	12,048,650	112.5840	11,721,141	10,411,000	11,667,015		(197,778)			5.250	2.952	AO	136,644	546,578	01/14/2013	10/01/2020
26884T-AH-5	ERAC USA Finance Company Sr Nt				2FE	9,416,566	99.1570	9,324,762	9,404,000	9,414,650		(1,183)			3.300	3.283	AO	65,515	310,332	02/14/2013	10/15/2022
26884T-AK-8	ERAC USA Finance Company Sr Nt				2FE	4,992,600	102.1440	5,107,195	5,000,000	4,994,426		1,359			2.800	2.831	MN	23,333	140,000	07/18/2013	11/01/2018
26884T-AL-6	ERAC USA Finance Company Sr Nt			1	2FE	9,983,000	101.4150	10,141,480	10,000,000	9,983,751		751			3.850	3.870	MN	49,194	185,014	05/19/2014	11/15/2024
277432-AB-6	Eastman Chem Co Deb				2FE	3,971,980	127.1690	5,086,772	4,000,000	3,984,884		1,146			7.250	7.308	JJ	133,722	290,000	01/11/1994	01/15/2024
277432-AD-2	Eastman Chem Co Deb				2FE	2,046,640	134.7240	2,694,478	2,000,000	2,031,428		(1,567)			7.600	7.401	FA	63,333	152,000	01/06/1999	02/01/2027
277432-AH-3	Eastman Chem Co Sr Nt				2FE	1,997,960	112.3510	2,247,028	2,000,000	1,998,903		192			5.500	5.513	MN	14,056	110,000	10/28/2009	11/15/2019
278058-AK-8	Eaton Corp Deb				2FE	931,340	121.7430	1,217,427	1,000,000	974,888		4,338			8.875	9.581	JD	3,944	88,750	11/20/1990	06/15/2019
278058-AQ-5	Eaton Corp Nt				2FE	10,300,900	123.9530	12,395,340	10,000,000	10,186,158		(12,368)			6.500	6.254	JD	54,167	650,000	08/28/2001	06/01/2025
278058-E#-5	Eaton Corp Sr Nt				2	35,000,000	101.8120	35,634,302	35,000,000	35,000,000					3.470	3.470	JD	53,978	1,214,500	06/28/2012	06/28/2021
278062-AE-4	Eaton Corp Sr Nt				2FE	19,666,047	99.2510	20,505,339	20,660,000	19,676,317		10,270			4.150	4.450	MN	140,517	428,695	06/19/2014	11/02/2042
28501*-AS-4	Electric Transmission TX LLC Sr Nt Ser D				2	9,892,889	98.8660	9,886,568	10,000,000	9,918,945		16,934			2.500	2.695	JD	12,500	250,000	06/13/2013	06/13/2019
291011-AY-0	Emerson Elec Co Sr Nt				1FE	1,235,950	111.1720	1,389,651	1,250,000	1,242,640		1,330			4.875	5.015	AO	12,865	60,938	06/16/2009	10/15/2019
291011-BA-1	Emerson Elec Co Sr Nt				1FE	4,023,440	111.4520	4,458,064	4,000,000	4,011,469		(2,350)			5.000	4.925	AO	42,222	200,000	04/16/2009	04/15/2019
29250R-AH-9	Enbridge Energy Partners LP Sr Nt				2FE	7,067,040	108.2640	8,661,120	8,000,000	7,706,551		133,881			5.875	7.940	JD	20,889	470,000	04/23/2009	12/15/2016
29250R-AR-7	Enbridge Energy Partners LP Sr Nt				2FE	38,852,460	126.5030	43,011,088	34,000,000	36,577,959		(528,916)			9.875	7.667	MS	1,119,167	3,357,500	04/07/2010	03/01/2019
29250R-AS-5	Enbridge Energy Partners LP Sr Nt				2FE	9,995,900	108.9620	10,896,220	10,000,000	9,997,761		366			5.200	5.205	MS	153,111	520,000	02/25/2010	03/15/2020
29250R-AU-0	Enbridge Energy Partners LP Sr Nt			1	2FE	4,014,263	104.4500	3,916,886	3,750,000	3,964,199		(29,415)			4.200	3.213	MS	46,375	157,500	04/09/2013	09/15/2021
29273R-AB-5	Energy Transfer Partners Co Gtd Nt				2FE	13,141,282	100.3300	13,042,913	13,000,000	13,016,112		(110,337)			5.950	4.468	FA	322,292	669,375	06/09/2014	02/01/2015
29273R-AH-2	Energy Transfer Partners Sr Nt				2FE	38,614,370	112.4480	42,730,126	38,000,000	38,256,120		(63,552)			6.700	6.481	JJ	1,273,000	2,546,000	06/05/2008	07/01/2018
29273R-AK-5	Energy Transfer Partners Sr Nt				2FE	7,915,625	125.5120	9,350,622	7,450,000	7,698,657		(47,178)			9.700	8.733	MS	212,780	722,650	03/25/2009	03/15/2019
29273R-AR-0	Energy Transfer Partners Sr Nt			1	2FE	4,982,100	114.9450	5,747,255	5,000,000	4,982,941		226			6.500	6.527	FA	135,417	325,000	01/09/2012	02/01/2042
292845-AE-4	Engelhard Corp Nt				1	995,010	103.8830	1,038,832	1,000,000	996,555		151			6.950	6.990	JD	5,792	69,500	05/28/1998	06/01/2028
293791-AF-6	Enterprise Products Ptnrs LP Co Gtd Nt				2FE	8,757,610	128.2850	10,262,800	8,000,000	8,686,980		(20,282)			6.875	6.087	MS	183,333	550,000	03/14/2011	03/01/2033
29379V-AR-4	Enterprise Products Operations Gtd Nt				2FE	13,970,600	101.1360	14,159,096	14,000,000	13,997,380		6,161			3.700	3.746	JD	43,167	518,000	05/11/2010	06/01/2015
29379V-AT-0	Enterprise Products Operations Co Gtd Nt				2FE	11,918,040	117.5690	14,108,328	12,000,000	11,922,988		1,204			5.950	5.999	FA	297,500	714,000	01/04/2011	02/01/2041
29379V-AU-7	Enterprise Products Operations Co Gtd Nt				2FE	4,235,826	103.7580	4,357,844	4,200,000	4,226,619		(3,179)			4.050	3.947	FA	64,260	170,100	12/02/2011	02/15/2022
29379V-AV-5	Enterprise Products Operations Co Gtd Nt				2FE	19,977,400	115.6460	23,129,140	20,000,000	19,978,075		333			5.700	5.708	FA	430,667	1,140,000	08/10/2011	02/15/2042
29379V-BA-0	Enterprise Products Operations Nt			1	2FE	9,435,270	104.2720	10,427,190	10,000,000	9,444,748		8,438			4.850	5.223	MS	142,806	485,000	12/10/2013	03/15/2044
29379V-BC-6	Enterprise Products Operations Nt			1	2FE	9,984,500	107.5190	10,751,910	10,000,000	9,984,740		240			5.100	5.110	FA	192,667	259,250	02/05/2014	02/15/2045
294398-AA-6	EQT Production Co Gtd Sr Nt			2	2	180,385	103.7080	185,637	179,000	179,512		(374)			7.760	7.293	FA	4,669	13,890	04/28/2011	02/28/2016
29455J-AB-3	Equitable Resources Inc MT Nt Tr #00002				2FE	2,000,000	123.9410	2,478,816	2,000,000	2,000,000					8.990	8.989	FA	74,917	179,800	08/30/1991	09/01/2021
294752-AD-2	Equity One Inc Sr Nt				2FE	4,975,850	108.2500	5,412,505	5,000,000	4,993,880		2,732			6.250	6.315	JJ	144,097	312,500	08/09/2006	01/15/2017
29736R-AC-4	Estee Lauder Cos Sr Sub Nt				1FE	20,232,283	127.4010	25,480,280	20,000,000	20,215,711		(4,663)			6.000	5.916	MN	153,333	1,200,000	04/26/2007	05/15/2037
30161M-AE-3	Exelon Generation Co LLC Sr Nt				2FE	14,053,910	111.1230	14,445,925	13,000,000	13,408,066		(135,492)			6.200	4.963	AO	201,500	806,000	09/16/2009	10/01/2017
30161M-AF-0	Exelon Generation Co LLC Sr Nt				2FE	8,002,100	110.5020	8,840,160	8,000,000	8,001,176		(218)			5.200	5.196	AO	104,000	416,000	09/17/2009	10/01/2019
30161M-AG-8	Exelon Generation Co LLC Sr Nt				2FE	5,181,650	120.1070	6,005,355	5,000,000	5,169,283		(2,935)			6.250	5.986	AO	78,125	312,500	01/08/2010	10/01/2039
30212P-AH-8	Expedia Inc Co Gtd Nt				2FE	40,792,606	111.7470	45,816,434	41,000,000	40,862,794		19,804			5.950	6.021	FA	921,589	2,439,500	04/18/2011	08/15/2020
30219G-AE-8	Express Scripts Hldg Co Sr Nt				2FE	15,379,867	110.3550	17,105,072	15,500,000	15,403,176		11,618			4.750	4.858	MN	94,076	736,250	01/14/2013	11/15/2021
30219G-AF-5	Express Scripts Hldg Co Sr Nt				2FE	12,374,426	104.1330	13,016,638	12,500,000	12,397,854		11,991			3.900	4.032	FA	184,167	487,500	01/14/2013	02/15/2022
30219G-AG-3	Express Scripts Hldg Co Sr Nt				2FE	43,020,904	125.9900	49,765,892	39,500,000	42,936,665		(56,707)			6.125	5.496	MN	309,142	2,419,375	12/09/2013	11/15/2041
302508-AM-8	FMR Corp Nt				1FE	6,207,950	120.3050	6,015,225	5,000,000	5,908,021		(187,405)			7.490	3.093	JD	16,644	374,500	05/15/2013	06/15/2019
302508-AQ-9	FMR Corp Bd				1FE	23,533,680	137.3490	26,701,980	19,441,000	23,110,712		(166,637)			7.570	5.619	JD	65,408	1,471,684	08/27/2012	06/15/2029
30251B-AB-4	FMR LLC Sr Nt				1FE	8,047,260	129.9670	8,447,875	6,500,000	8,025,724		(21,536)			6.450	4.820	MN	53,571	419,250	04/17/2014	11/15/2039
302567-AA-0	FPL Energy American Wind LLC Sr Nt			2	2FE	6,249,041	100.0000	6,352,111	6,352,111	6,267,036		8,338			6.639	6.886	JUN	223,744	421,717	08/19/2013	06/20/2023
302570-BC-9	FPL Group Capital Nt				2FE	8,530,826	106.3900	7,969,637	7,491,000	7,661,020		(169,413)			7.875	5.399	JD	26,219	589,916	03/03/2009	12/15/2015
313747-AU-1	Federal Realty Investors Tr Sr Nt			1	1FE	24,899,850	105.1340	26,283,600	25,000,000	24,911,019		10,590			3.950	3.996	JJ	455,347	592,500	02/19/2014	01/15/2024
313747-AV-9	Federal Realty Investors Tr Sr Nt			1	1FE	6,920,200	104.0720	7,285,012	7,000,000	6,920,348		148			4.500	4.570	JD	41,125		11/10/2014	12/01/2044
31428X-AU-0	Fedex Corp Sr Nt				2FE	4,987,100	99.4050	4,970,270	5,000,000	4,987,515		230			4.100	4.115	AO	43,278	205,000	04/08/2013	04/15/2043
31428X-AW-6	Fedex Corp Sr Nt				2FE	32,808,100	115.4670	34,639,980	30,000,000	32,788,146		(19,954)			5.100	4.522	JJ	705,500		07/22/2014	01/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
316773-CH-1	Fifth Third Bancorp Sub Bk Nt				2FE	4,313,420	150.2180	4,797,976	3,194,000	4,275,392		(22,201)			8.250	5.619	MS	87,835	263,505	12/12/2013	03/01/2038
316773-CK-4	Fifth Third Bancorp Sr Nt				2FE	7,197,750	102.4660	7,172,606	7,000,000	7,049,615		(45,211)			3.625	2.944	JJ	109,958	253,750	08/05/2011	01/25/2016
316770-BC-2	Fifth Third Bancorp Sr Nt			1	1FE	29,845,500	99.9900	29,996,970	30,000,000	29,851,983		6,483			2.875	2.956	AO	277,917		09/02/2014	10/01/2021
32007U-BE-8	First Data Corp 1st Len Extended Term Ln				4FE	479,271	98.4380	471,782	479,271	479,271					4.167	4.158	MON	444	18,141	01/30/2014	03/24/2021
32007U-BJ-7	First Data Corp Term Ln C1 Nt 1				4FE	6,317,184	97.7810	6,177,514	6,317,685	6,317,242		58			3.662	3.658	MON	5,141	102,047	07/18/2014	03/24/2018
337158-AD-1	First Tennessee Bank Sub Bk Nt				3FE	990,610	100.1280	1,001,282	1,000,000	999,955		1,172			5.050	5.172	JJ	23,286	50,500	04/13/2005	01/15/2015
337358-BD-6	First Union Corp Sub Bk Nt				1FE	5,535,716	129.0150	6,450,735	5,000,000	5,473,251		(11,642)			6.550	5.777	AO	69,139	327,500	05/09/2007	10/15/2035
337358-BH-7	First Union Corp Sub Bk Nt				1FE	8,794,340	132.0460	9,243,234	7,000,000	8,263,764		(76,568)			7.574	5.451	FA	220,908	530,180	09/16/2005	08/01/2026
33812B-AA-5	Fitch Group Inc Sr Nt			2	2	30,000,000	110.0100	33,003,119	30,000,000	30,000,000					5.120	5.120	FA	605,867	1,536,000	08/09/2011	08/09/2021
33829T-AA-4	Five Corners Funding Trust Sr Nt				2FE	6,593,657	105.7420	6,630,030	6,270,000	6,578,202		(15,456)			4.419	3.762	MN	35,404	138,536	06/13/2014	11/15/2023
340711-AT-7	Florida Gas Transmission Co Nt				2FE	23,159,632	110.3240	25,595,168	23,200,000	23,174,861		3,791			5.450	5.473	JJ	583,029	1,264,400	07/08/2010	07/15/2020
341081-FF-9	Florida Pwr & Lt Co 1st Mtg Bd			1	1FE	19,950,600	106.7720	21,354,440	20,000,000	19,954,620		896			4.125	4.139	FA	343,750	825,000	12/08/2011	02/01/2042
341081-FL-6	Florida Pwr & Lt Co Nt			1	1FE	11,960,400	104.8720	12,584,652	12,000,000	11,960,750		350			4.050	4.069	AO	149,850		09/02/2014	10/01/2044
341099-CR-8	Florida Power Corp 1st Mtg Bd			1	1FE	45,854,180	100.8420	46,387,182	46,000,000	45,859,681		2,763			3.850	3.868	MN	226,294	1,771,000	11/15/2012	11/15/2042
34486*-AA-0	Football Club Sr Nt				1FE	10,000,000	100.0650	10,006,495	10,000,000	10,000,000					3.410	3.410	OCT	81,461	344,789	08/30/2012	10/05/2024
345397-WF-6	Ford Motor Cr Co Sr Nt				2FE	30,489,300	106.1070	31,831,950	30,000,000	30,445,872		(43,428)			4.250	4.024	MS	357,708	1,275,000	01/28/2014	09/20/2022
35671D-AU-9	Freeport-McMoran Copper & Gold Sr Nt			1	2FE	16,351,746	94.5110	15,877,865	16,800,000	16,388,123		36,377			3.550	3.946	MS	198,800	386,950	06/16/2014	03/01/2022
35671D-AZ-8	Freeport-McMoran Copper & Gold Sr Nt			1	2FE	38,131,275	94.2840	36,157,761	38,350,000	38,138,135		6,615			3.875	3.954	MS	437,563	426,250	10/10/2014	03/15/2023
35671D-BC-8	Freeport-McMoran Copper & Gold Sr Nt			1	2FE	4,743,650	94.5570	4,727,870	5,000,000	4,747,807		3,877			5.450	5.816	MS	80,236	272,500	12/10/2013	03/15/2043
35671D-BD-6	Freeport-McMoran Copper & Gold Sr Nt				2FE	15,954,810	98.9010	15,824,080	16,000,000	15,966,970		9,868			2.375	2.442	MS	111,889	380,000	10/10/2013	03/15/2018
35671D-BG-9	Freeport-McMoran Copper & Gold Sr Nt				2FE	21,267,337	97.2730	20,621,940	21,200,000	21,255,604		(9,644)			3.100	3.045	MS	193,509	638,600	06/05/2014	03/15/2020
359694-D8-2	Fuller H B Co Sr Nt				2	10,000,000	105.2830	10,528,263	10,000,000	10,000,000					5.130	5.130	FA	180,975	530,500	02/24/2010	02/24/2017
361448-AN-3	GATX Corp Sr Nt				2FE	5,310,750	109.9650	5,498,235	5,000,000	5,284,837		(25,913)			4.750	3.863	JD	10,556	237,500	03/07/2014	06/15/2022
361448-AQ-6	GATX Corp Sr Nt				2FE	4,944,700	103.9070	5,195,365	5,000,000	4,953,063		4,714			3.900	4.035	MS	49,292	195,000	03/14/2013	03/30/2023
361448-AR-4	GATX Corp Sr Nt				2FE	12,957,640	99.5790	12,945,322	13,000,000	12,966,078		7,587			2.500	2.566	MS	95,694	164,444	10/03/2014	03/15/2019
361448-AU-7	GATX Corp Sr Nt			1	2FE	11,993,940	109.0680	13,088,160	12,000,000	11,994,201		261			5.200	5.203	MS	183,733	331,067	03/06/2014	03/15/2044
36804P-AH-9	Gatx Corp Nt				2FE	10,101,240	101.3100	10,130,950	10,000,000	10,012,994		(44,756)			5.700	5.235	AO	120,333	570,000	07/30/2012	04/15/2015
369604-BF-9	General Elec Co Sr Nt				1FE	41,956,871	103.5210	43,013,017	41,550,000	41,940,187		(7,654)			4.125	4.068	AO	390,397	1,713,938	10/02/2012	10/09/2042
369622-SM-8	General Elec Cap Corp Sub Nt				1FE	24,742,750	114.1990	27,978,682	24,500,000	24,663,302		(22,313)			5.300	5.171	FA	504,972	1,298,500	02/23/2011	02/11/2021
36962G-3A-0	General Elec Cap Corp MT Nt Ser A				1FE	10,267,500	130.4330	13,043,270	10,000,000	10,250,592		(5,168)			6.150	5.947	FA	246,000	615,000	03/30/2011	08/07/2037
36962G-3P-7	General Elec Cap Corp Sr Nt	C			1FE	51,656,170	126.5360	67,064,133	53,000,000	51,777,777		23,127			5.875	6.060	JJ	1,444,434	3,113,750	03/31/2011	01/14/2038
36962G-XZ-2	General Elec Cap Corp Sr Nt				1FE	3,331,470	136.5880	4,097,646	3,000,000	3,293,793		(9,716)			6.750	5.840	MS	59,625	202,500	09/24/2010	03/15/2032
37186*-AA-6	Genesis Solar Funding LLC Sr Nt			2	2FE	22,000,000	105.6830	23,250,173	22,000,000	22,000,000					5.600	5.601	MS	396,978	280,622	06/13/2014	09/05/2038
373298-BM-9	Georgia-Pacific Group Deb				2FE	1,912,420	102.8970	2,057,948	2,000,000	1,995,999		8,303			7.700	8.157	JD	6,844	154,000	07/11/1996	06/15/2015
373298-BP-2	Georgia-Pacific Group Sr Nt				2FE	4,087,490	131.3280	5,253,136	4,000,000	4,061,105		(2,682)			7.250	7.071	JD	24,167	290,000	02/03/1999	06/01/2028
373334-KA-8	Georgia Pwr Co Sr Nt				1FE	18,767,150	105.1170	19,972,211	19,000,000	18,773,896		3,967			4.300	4.374	MS	240,561	817,000	06/05/2013	03/15/2043
375558-AT-0	Gilead Sciences Inc Sr Nt				1FE	11,980,320	103.7650	12,451,800	12,000,000	11,992,024		3,985			3.050	3.086	JD	30,500	366,000	12/06/2011	12/01/2016
375558-AU-7	Gilead Sciences Inc Sr Nt			1	1FE	51,847,113	110.2650	53,836,935	48,825,000	51,352,655		(336,187)			4.400	3.513	JD	179,025	2,148,300	08/19/2013	12/01/2021
375558-AX-1	Gilead Sciences Inc Sr Nt			1	1FE	13,975,000	110.9250	14,420,302	13,000,000	13,971,119		(3,881)			4.800	4.342	AO	156,000	272,000	11/12/2014	04/01/2044
375558-BA-0	Gilead Sciences Inc Sr Nt				1FE	4,473,585	106.8800	4,809,596	4,500,000	4,473,585					4.500	4.535	FA	24,750		11/12/2014	02/01/2045
377372-AE-7	Glaxosmithkline Cap Inc Co Gtd Nt				1FE	2,003,710	133.1490	2,662,974	2,000,000	2,003,407		(63)			6.375	6.361	MN	16,292	127,500	05/22/2008	05/15/2038
38119#-AA-2	Golden Spread Elec Cooperative 1st Mtg B			2	1FE	14,551,360	114.1020	16,603,400	14,551,360	14,551,360					5.750	5.745	MN	128,371	836,703	05/06/2005	05/06/2025
38142#-BF-1	Goldman Sachs MT Nt				1	1,000,000	130.5290	1,305,286	1,000,000	1,000,000					9.300	9.299	MN	11,883	93,000	06/10/1992	06/17/2022
38142#-CZ-6	Goldman Sachs MT Nt				1	15,433,902	122.2260	24,445,102	20,000,000	15,433,902					7.680	10.705	MN	196,267	1,536,000	10/10/2007	07/28/2023
38238Q-AH-9	Goodrich Corp MT Nt Ser A				1FE	5,126,430	128.7720	6,438,620	5,000,000	5,077,043		(4,576)			7.280	7.075	AO	76,844	364,000	02/08/1996	11/07/2025
38238Q-AL-0	Goodrich Corp MT Nt Ser A				1FE	1,004,700	131.9450	1,319,450	1,000,000	1,003,264		(152)			7.100	7.061	MN	9,072	71,000	01/28/1998	11/15/2027
39121J-A*-1	Great River Energy 1st Mtg Bd			2	1	12,558,139	111.8540	14,046,773	12,558,139	12,558,139					5.810	5.811	JJ	364,814	729,628	09/02/2009	07/01/2021
39121J-AH-3	Great River Energy 1st Mtg Bd			2	1FE	12,556,000	108.0870	13,571,341	12,556,000	12,556,000					4.478	4.479	JJ	281,129	562,258	10/19/2010	07/01/2030
39839#-AB-7	Griffith Labs Intl Inc Sr Nt			2	2	2,000,000	100.6980	2,013,963	2,000,000	2,000,000					5.450	5.450	JD	3,331	109,000	12/22/2005	12/20/2015
404122-AN-3	HCA Inc Term Ln B4 Nt 1				3FE	9,404,726	99.0940	9,330,556	9,415,882	9,408,752		1,984			3.505	3.565	MJSD	2,739	285,140	09/11/2013	05/01/2018
404122-AP-8	HCA Inc Term Ln B5 Nt 1				3FE	7,286,392	99.1500	7,226,298	7,288,248	7,286,992		527			2.919	2.956	MON	2,355	214,672	09/30/2013	03/31/2017
40426W-AR-2	HRPT Properties Tr Nt			1	2FE	5,296,950	104.6630	5,233,130	5,000,000	5,092,451		(78,618)			6.250	4.540	FA	118,056	312,500	04/12/2012	08/15/2016
40426W-AU-5	HRPT Properties Tr Sr Nt			1	2FE	13,744,500	107.7500	13,468,700	12,500,000	12,983,509		(232,918)			6.250	4.167	JD	34,722	781,250	07/20/2011	06/15/2017
40426W-AV-3	HRPT Properties Tr Sr Nt			1	2FE	1,554,081	109.8810	1,593,275	1,450,000	1,503,390		(19,240)			6.650	5.085	JJ	44,463	96,425	03/23/2012	01/15/2018
4042Q1-AE-7	HSBC Bank USA Sub Bk Nt				1FE	34,878,750	110.3790	37,528,792	34,000,000	34,549,637		(84,827)			4.875	4.544	FA	584,729	1,657,500	11/04/2010	08/24/2020
406216-AX-9	Halliburton Co Nt				1FE	26,016,060	115.8230	30,113,902	26,000,000	26,008,605		(1,560)			6.150	6.142	MS	470,817	1,599,000	03/18/2009	09/15/2019
41242*-AR-3	Hardwood Funding LLC Sr Nt				2FE	14,000,000	98.6680	13,813,584	14,000,000	14,000,000					3.010	3.010	JD	28,093	421,400	06/07/2013	06/07/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41242*-AS-1	Hardwood Funding LLC Sr Nt				2FE	9,000,000	99.4430	8,949,850	9,000,000	9,000,000					3.380	3.380	JD	20,280	304,200	06/07/2013	06/07/2023
41283D-AB-9	Harley-Davidson Inc Co Gtd Nt				1FE	42,584,879	115.9490	43,080,665	37,155,000	40,179,750		(798,111)			6.800	4.239	JD	112,291	2,526,540	01/05/2012	06/15/2018
41283L-AA-3	Harley-Davidson Finl Svc Co Gtd Nt				1FE	18,902,120	103.2050	19,608,988	19,000,000	18,974,609		20,250			3.875	3.990	MS	216,785	736,250	04/11/2011	03/15/2016
413875-AE-5	Harris Corp Deb				2FE	4,001,120	125.7800	5,031,200	4,000,000	4,000,999		(65)			7.000	6.997	JJ	129,111	280,000	02/05/1999	01/15/2026
419870-E@-5	Hawaiian Elec Inds Inc Sr Nt				2	10,000,000	102.6110	10,261,079	10,000,000	10,000,000					4.410	4.410	MS	118,825	441,000	03/24/2011	03/24/2016
42251#-AA-2	HEB Grocery Company Sr Nt				1	12,155,604	108.9230	13,070,784	12,000,000	12,039,067		(14,195)			5.700	5.559	JJ	342,000	684,000	07/15/2004	07/01/2017
42307T-AH-1	Heinz /H J/ Co Sr Nt				3FE	16,192,150	108.0000	16,075,800	14,885,000	16,184,677		(7,473)			7.125	6.414	FA	441,898	352,153	12/22/2014	08/01/2039
42346#-AE-1	Helmerich & Payne Inc Sr Nt			2	2	4,070,800	103.6320	4,145,276	4,000,000	4,017,585		(7,921)			6.100	5.658	JJ	108,444	244,000	11/12/2009	07/21/2016
427866-AR-9	Hershey Foods Corp Sr Nt				1FE	8,985,510	108.3760	9,753,831	9,000,000	8,990,621		1,372			4.125	4.145	JD	30,938	371,250	12/08/2010	12/01/2020
42809H-AB-3	Hess Corp Sr Nt				2FE	23,241,610	118.9790	27,365,216	23,000,000	23,122,122		(24,373)			8.125	7.971	FA	705,972	1,868,750	01/30/2009	02/15/2019
42809H-AC-1	Hess Corp Sr Nt				2FE	5,327,150	110.4450	5,522,225	5,000,000	5,320,056		(5,779)			6.000	5.525	JJ	138,333	300,000	09/09/2013	01/15/2040
42809H-AD-9	Hess Corp Sr Nt				2FE	45,834,502	107.2330	45,573,855	42,500,000	45,736,460		(59,454)			5.600	5.069	FA	899,111	2,380,000	09/11/2013	02/15/2041
431282-AF-9	Highwoods Realty Ltd Sr Nt				2FE	1,992,780	115.8800	2,317,600	2,000,000	1,997,992		520			7.500	7.535	AO	31,667	150,000	04/15/1998	04/15/2018
431282-AM-4	Highwoods Realty Ltd Sr Nt			1	2FE	2,143,463	100.2790	2,256,287	2,250,000	2,157,912		9,438			3.625	4.231	JJ	37,609	81,563	06/12/2013	01/15/2023
431282-AN-2	Highwoods Realty Ltd Sr Nt			1	2FE	4,889,100	99.3830	4,969,130	5,000,000	4,893,363		4,263			3.200	3.573	JD	7,111	88,000	09/18/2014	06/15/2021
43534#-AA-9	Hollander Sleep Products LLC Term Ln				4Z	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					8.233	8.317	JAJO	166,939		10/20/2014	10/21/2020
438516-AC-0	Honeywell International Inc Deb				1FE	5,614,800	111.8780	6,153,312	5,500,000	5,516,231		(10,555)			9.500	9.270	JD	43,542	522,500	03/23/2000	06/01/2016
438516-AR-7	Honeywell International Inc Sr Nt				1FE	13,156,952	128.2700	17,316,477	13,500,000	13,202,211		6,936			5.700	5.883	MS	226,575	769,500	05/14/2007	03/15/2036
438516-AZ-9	Honeywell International Inc Sr Nt				1FE	15,324,111	112.0920	17,255,381	15,394,000	15,360,578		7,124			5.000	5.059	FA	290,776	769,700	06/05/2009	02/15/2019
441060-AJ-9	Hospira Inc Sr Nt				2FE	16,579,351	107.8170	15,795,117	14,650,000	15,586,730		(397,589)			6.050	3.077	MS	224,043	886,325	07/09/2012	03/30/2017
441060-AL-4	Hospira Inc Sr Nt			1	2FE	19,873,800	111.6440	21,536,031	19,290,000	19,850,007		(10,349)			5.600	5.388	MS	318,071	1,080,240	08/16/2012	09/15/2040
446150-AG-9	Huntington Bancshares Sub Bk Nt				2FE	34,265,942	120.3530	35,329,623	29,355,000	32,844,412		(501,268)			7.000	4.679	JD	91,327	2,054,850	04/19/2013	12/15/2020
446413-AD-8	Huntington Ingalls Industries Sr Nt			1	3FE	1,627,500	108.0000	1,620,000	1,500,000	1,620,255		(7,245)			7.125	3.202	MS	31,469		11/10/2014	03/15/2021
44701P-AV-6	Huntsman International Inc Sr 1st Lien T				3FE	19,800,051	98.2500	19,650,000	20,000,000	19,807,520		7,469			3.750	3.910	MON	4,167	227,604	09/30/2014	09/30/2021
449230-AD-6	Hyundai Capital America Sr Nt				2FE	24,981,080	100.4880	25,121,875	25,000,000	24,989,349		3,717			2.125	2.141	AO	131,337	531,250	09/26/2012	10/02/2017
449230-AJ-3	Hyundai Capital America Sr Nt				2FE	6,978,233	100.0140	6,930,949	6,930,000	6,971,690		(6,543)			2.550	2.395	FA	71,177	88,358	04/15/2014	02/06/2019
449669-AK-6	IMC Global Inc Sr Nt				2FE	24,582,867	119.6490	26,550,047	22,190,000	24,228,563		(101,846)			7.300	6.247	JJ	746,940	1,619,870	03/23/2012	01/15/2028
449669-CD-0	IMC Global Inc Sr Nt				2FE	14,994,562	114.6720	15,366,008	13,400,000	14,165,625		(188,507)			7.375	5.591	FA	411,771	988,250	08/05/2010	08/01/2018
452308-AQ-2	Illinois Tool Works Inc Sr Nt			1	1FE	4,233,306	114.6390	4,413,609	3,850,000	4,228,690		(4,616)			4.875	4.249	MS	55,264	93,844	05/15/2014	09/15/2041
454750-AC-7	Indiana Gas Co MT Nt Ser E				1FE	10,844,800	117.9770	11,797,680	10,000,000	10,531,280		(35,783)			6.530	5.846	MS	192,272	653,000	05/08/2003	06/27/2025
454750-AL-7	Indiana Gas Co MT Nt Ser F				1FE	5,498,650	118.1840	5,909,200	5,000,000	5,341,622		(17,581)			6.340	5.592	MS	93,339	317,000	02/21/2003	12/10/2027
454750-AR-4	Indiana Gas Co MT Nt				1FE	4,023,560	129.1950	5,167,800	4,000,000	4,016,521		(613)			7.080	7.035	MS	83,387	283,200	02/23/2001	10/05/2029
454889-AN-6	Indiana Michigan Power Company Sr Nt Ser				2FE	28,687,350	118.1750	29,543,850	25,000,000	26,905,576		(398,686)			7.000	4.967	MS	515,278	1,750,000	02/08/2010	03/15/2019
456866-AL-6	Ingersoll-Rand Co Deb			2	2FE	1,674,653	114.3410	1,943,790	1,700,000	1,689,021		754			7.200	7.353	JD	10,200	122,400	06/27/1997	06/01/2025
458140-AL-4	Intel Corp Sr Nt				1FE	14,984,100	99.8540	14,978,040	15,000,000	14,990,503		3,130			1.350	1.372	JD	9,000	202,500	12/04/2012	12/15/2017
459200-GJ-4	International Bus Machs Corp Sr Nt				1FE	24,346,502	111.4440	25,815,910	23,165,000	23,598,239		(146,623)			5.700	4.951	MS	392,454	1,320,405	05/11/2009	09/14/2017
459200-GM-7	International Bus Machs Corp Nt				1FE	11,864,464	120.5630	12,387,797	10,275,000	11,001,382		(168,199)			7.625	5.529	AO	165,399	783,469	03/17/2009	10/15/2018
459200-HP-9	International Bus Machs Corp Sr Nt				1FE	25,333,500	102.1760	25,544,100	25,000,000	25,325,931		(7,569)			3.375	3.200	FA	351,563		09/29/2014	08/01/2023
459200-HU-8	International Bus Machs Corp Sr Nt				1FE	5,135,500	104.1830	5,209,125	5,000,000	5,132,521		(2,979)			3.625	3.286	FA	69,983		09/29/2014	02/12/2024
461070-AF-1	Interstate Power & Light Sr Nt	LS			1FE	29,738,700	116.6210	34,986,420	30,000,000	29,879,178		27,089			7.250	7.375	AO	543,750	2,175,000	10/01/2008	10/01/2018
465685-AE-5	ITC Holdings Corp Sr Nt				2FE	21,034,394	111.8750	21,575,036	19,285,000	20,152,002		(259,363)			6.050	4.464	JJ	489,384	1,166,743	07/18/2011	01/31/2018
465685-AF-2	ITC Holdings Corp Sr Nt				2FE	45,041,650	107.7510	47,577,542	44,155,000	44,674,050		(88,875)			5.500	5.230	JJ	1,119,820	2,428,525	12/02/2010	01/15/2020
465685-AG-0	ITC Holdings Corp Sr Nt			1	2FE	2,615,150	104.2030	2,605,070	2,500,000	2,611,182		(3,968)			4.050	3.427	JJ	50,625		08/20/2014	07/01/2023
46625H-HL-7	JPMorgan Chase & Co Sr Nt				1FE	22,924,020	116.1580	24,393,075	21,000,000	22,032,743		(209,910)			6.300	5.016	AO	249,900	1,323,000	05/07/2010	04/23/2019
46625H-JM-3	JPMorgan Chase & Co Sub Nt				1FE	20,903,730	116.2900	22,095,157	19,000,000	20,885,337		(18,393)			5.625	4.971	FA	400,781	534,375	04/24/2014	08/16/2043
46625H-JY-7	JPMorgan Chase & Co Sub Nt				1FE	21,884,500	100.0850	22,018,722	22,000,000	21,887,477		2,977			3.875	3.939	MS	262,854		09/03/2014	09/10/2024
466488-AC-3	J M Huber Corp Sr Nt				3	5,400,400	110.0820	5,504,123	5,000,000	5,226,009		(21,420)			7.390	6.640	AO	62,610	369,500	11/25/2003	10/30/2022
476556-CK-9	Jersey Central Pwr & Lt Co Sr Nt				2FE	14,932,050	107.5190	16,127,820	15,000,000	14,967,459		8,458			4.800	4.869	JD	32,000	720,000	06/17/2010	06/15/2018
476556-CW-3	Jersey Central Pwr & Lt Co Sr Nt				2FE	9,588,800	108.8690	10,886,940	10,000,000	9,853,471		54,553			5.650	6.314	JD	47,083	565,000	06/08/2009	06/01/2017
476556-DA-0	Jersey Central Pwr & Lt Co Sr Nt				2FE	4,993,650	118.0280	5,901,405	5,000,000	4,996,885		633			7.350	7.368	FA	153,125	367,500	01/22/2009	02/01/2019
478160-AF-1	Johnson & Johnson Nt				1FE	1,118,540	130.8930	1,308,929	1,000,000	1,069,005		(5,827)			6.730	5.727	MN	8,599	67,300	11/06/2003	11/15/2023
478366-AN-7	Johnson Controls Inc Sr Nt				2FE	16,411,178	121.0920	17,467,492	14,425,000	16,283,183		(49,007)			6.000	5.003	JJ	399,092	865,500	03/27/2012	01/15/2036
478366-AR-8	Johnson Controls Inc Sr Nt				2FE	12,450,015	104.7230	12,043,088	11,500,000	11,685,237		(171,615)			5.500	3.901	JJ	291,653	632,500	03/09/2010	01/15/2016
478366-AU-1	Johnson Controls Inc Sr Nt				2FE	41,468,724	109.7460	44,057,492	40,145,000	41,083,422		(163,563)			5.000	4.479	MS	507,388	2,007,250	08/01/2012	03/30/2020
478366-BA-4	Johnson Controls Inc Sr Nt				2FE	29,342,695	103.3250	30,480,728	29,500,000	29,384,993		14,275			3.750	3.815	JD	92,188	1,106,250	11/29/2011	12/01/2021
481210-AC-5	JRD Holdings LLC Sr Nt Ser A			2	2FE	19,901,111	100.2400	20,047,944	20,000,000	19,915,967		14,856			3.470	3.470	MS	181,211	347,000	03/27/2014	03/27/2021
48121C-VZ-6	JPMorgan Chase Sub Bk Nt				1FE	9,960,840	110.1830	9,916,479	9,000,000	9,418,725		(155,428)			6.000	4.033	JJ	264,000	540,000	04/20/2011	07/05/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48121C-YK-6	JPMorgan Chase Sub Bk Nt				1FE	9,970,740	110.9880	9,988,956	9,000,000	9,432,678		(145,887)			6.000	4.130	AO	135,000	540,000	01/31/2011	10/01/2017
48203R-AD-6	Juniper Networks Inc Sr Nt				2FE	12,723,799	100.2470	12,692,235	12,661,000	12,721,358		(948)			5.950	5.914	MS	221,814	753,330	03/16/2011	03/15/2041
482584-AC-3	K Mart Corp Deb			2	6*		36.0000	20,225	56,180						6.000	0.000	JJ			02/04/1994	01/01/2015
485134-BK-5	Kansas City Power and Light Nt				2FE	12,000,000	112.7500	13,530,000	12,000,000	12,000,000					6.375	6.375	MS	255,000	765,000	03/06/2008	03/01/2018
485134-BL-3	Kansas City Power and Light 1st Mtg Bd				1FE	22,063,305	119.8070	21,861,238	18,247,000	20,280,013		(428,224)			7.150	4.254	AO	326,165	1,304,661	07/07/2010	04/01/2019
485188-AM-8	Kansas City Southn RR Co Sr Nt			1	2FE	15,530,458	102.3410	15,862,809	15,500,000	15,529,424		(1,035)			3.850	3.823	MN	76,251	298,375	06/25/2014	11/15/2023
485188-AN-6	Kansas City Southn RR Co Sr Nt			1	2FE	15,356,014	102.0340	16,861,036	16,525,000	15,366,796		10,782			4.300	4.752	MN	90,796	359,890	06/25/2014	05/15/2043
492386-AT-4	Kerr McGee Corp Co Gtd Nt				2FE	13,121,432	136.7100	15,236,296	11,145,000	12,882,491		(57,225)			7.875	6.347	MS	258,425	877,669	04/21/2010	09/15/2031
49326E-ED-1	KeyCorp MT Nt				2FE	12,463,010	112.8600	13,543,176	12,000,000	12,317,039		(43,065)			5.100	4.607	MS	164,900	612,000	05/24/2011	03/24/2021
49327X-AA-8	KeyCorp Sub Bk Nt				2FE	4,184,488	102.8480	4,525,316	4,400,000	4,379,177		28,374			4.950	5.649	MS	64,130	217,800	08/29/2006	09/15/2015
494550-AW-6	Kinder Morgan Energy - LP Sr Nt				2FE	10,030,560	115.4130	11,541,290	10,000,000	10,028,483		(487)			6.950	6.925	JJ	320,472	695,000	02/07/2008	01/15/2038
494550-AY-2	Kinder Morgan Energy - LP Sr Nt				2FE	30,767,290	110.4000	34,224,093	31,000,000	30,910,020		25,376			5.950	6.053	FA	696,811	1,844,500	06/03/2008	02/15/2018
494550-BL-9	Kinder Morgan Energy - LP Sr Nt			1	2FE	10,970,270	99.1560	10,708,859	10,800,000	10,963,106		(7,164)			3.950	3.716	MS	142,200	213,300	07/28/2014	09/01/2022
494550-BN-5	Kinder Morgan Energy - LP Sr Nt			1	2FE	4,690,500	95.0370	4,751,840	5,000,000	4,696,911		4,664			5.000	5.426	FA	94,444	250,000	08/08/2013	08/15/2042
494550-BP-0	Kinder Morgan Energy - LP Sr Nt			1	2FE	7,434,875	94.9930	7,124,453	7,500,000	7,437,268		731			5.000	5.056	MS	125,000	312,500	07/29/2014	03/01/2043
494550-BU-9	Kinder Morgan Energy - LP Sr Nt			1	2FE	13,114,075	101.6540	12,706,738	12,500,000	13,110,839		(3,236)			5.500	5.171	MS	229,167	357,118	07/30/2014	03/01/2044
494568-AH-4	Kinder Morgan Inc Sr Nt			1	2FE	15,946,080	102.4230	16,387,664	16,000,000	15,946,169		89			5.550	5.573	JD	86,333		11/24/2014	06/01/2045
500255-AP-9	Kohls Corp Sr Nt				2FE	2,727,200	111.2290	2,780,728	2,500,000	2,592,021		(28,302)			6.250	4.896	JD	6,944	156,250	09/11/2009	12/15/2017
50075N-AS-3	Kraft Foods Inc Sr Nt				2FE	7,030,660	111.9980	7,279,844	6,500,000	6,699,954		(69,748)			6.500	5.224	FA	164,306	422,500	09/15/2009	08/11/2017
50075N-AU-8	Kraft Foods Inc Sr Nt				2FE	41,459,880	112.3590	43,820,127	39,000,000	40,038,871		(303,348)			6.125	5.179	FA	995,313	2,388,750	12/17/2009	02/01/2018
50075N-AZ-7	Kraft Foods Inc Sr Nt				2FE	19,807,200	133.2740	26,654,700	20,000,000	19,819,305		2,779			6.500	6.574	FA	512,778	1,300,000	02/04/2010	02/09/2040
50075N-BA-1	Kraft Foods Inc Sr Nt				2FE	7,070,037	113.2800	8,028,182	7,087,000	7,077,702		1,530			5.375	5.405	FA	149,196	380,926	08/04/2011	02/10/2020
50076Q-AE-6	Kraft Foods Inc Sr Nt				2FE	28,844,100	110.0800	31,923,287	29,000,000	28,849,257		2,511			5.000	5.035	JD	108,750	1,450,000	10/02/2013	06/04/2042
50076Q-AN-6	Kraft Foods Group Inc Sr Nt				2FE	705,436	128.5370	777,649	605,000	703,181		(1,821)			6.500	5.321	FA	15,512	39,325	09/23/2013	02/09/2040
50076Q-AZ-9	Kraft Foods Inc Sr Nt				2FE	55,456,967	102.4710	58,408,584	57,000,000	55,659,810		152,953			3.500	3.867	JD	138,542	1,995,000	09/05/2013	06/06/2022
502413-AY-3	L-3 Communications Corp Gtd Nt				2FE	21,222,720	109.8320	23,064,636	21,000,000	21,130,367		(23,541)			5.200	5.052	AO	230,533	1,092,000	10/20/2011	10/15/2019
502413-BA-4	L-3 Communications Corp Co Gtd Nt			1	2FE	6,418,490	108.6890	7,064,785	6,500,000	6,442,580		7,805			4.950	5.120	FA	121,550	321,750	10/18/2011	02/15/2021
502413-BB-2	L-3 Communications Corp Co Gtd Nt				2FE	7,553,140	104.3400	7,303,779	7,000,000	7,291,277		(152,083)			3.950	1.680	MN	35,331	276,500	04/03/2013	11/15/2016
50540R-AF-9	Laboratory Corp of America Sr Nt				2FE	10,127,168	104.0270	9,716,103	9,340,000	9,481,875		(143,266)			5.625	3.985	JD	23,350	525,375	02/23/2010	12/15/2015
50540R-AJ-1	Laboratory Corp of America Sr Nt			1	2FE	11,867,823	107.7970	11,642,033	10,800,000	11,581,782		(124,974)			4.625	3.208	MN	63,825	499,500	08/24/2012	11/15/2020
524660-AT-4	Leggett & Platt Inc Sr Nt				2FE	3,319,800	107.0840	3,212,526	3,000,000	3,217,489		(59,095)			4.400	2.235	JJ	66,000	132,000	03/27/2013	07/01/2018
524660-AV-9	Leggett & Platt Inc Nt				2FE	9,992,543	102.4520	10,245,200	10,000,000	10,008,568		(13,665)			5.000	4.858	FA	188,889	500,000	07/30/2012	08/15/2015
53117C-AN-2	Liberty Property LP Sr Nt			1	2FE	27,084,050	103.6630	27,988,902	27,000,000	27,066,178		(8,007)			4.125	4.085	JD	49,500	1,113,750	09/12/2012	06/15/2022
53154*-AE-3	Liberty Utilities Finance Sr Nt Ser D				2	4,000,000	101.3990	4,055,945	4,000,000	4,000,000					3.860	3.860	JJ	64,762	154,829	07/31/2013	07/31/2023
532457-AM-0	Eli Lilly & Co Nt				1FE	17,084,179	131.6440	18,869,851	14,334,000	16,063,895		(119,705)			7.125	5.581	JD	85,108	1,021,298	01/30/2004	06/01/2025
538021-AK-2	Litton Inds Inc Deb				2FE	3,157,542	114.3570	3,430,710	3,000,000	3,050,105		(13,373)			6.750	6.180	AO	42,750	202,500	05/25/2004	04/15/2018
539830-AT-6	Lockheed Martin Corp Sr Nt				2FE	26,462,043	109.0040	27,114,670	24,875,000	25,893,645		(189,664)			4.250	3.332	MN	135,085	1,057,188	11/21/2011	11/15/2019
539830-AY-5	Lockheed Martin Corp Sr Nt				1FE	11,967,600	103.5870	12,430,440	12,000,000	11,977,186		2,986			3.350	3.382	MS	118,367	402,000	09/06/2011	09/15/2021
54233*-AA-4	Lone Star Trans LLC Sr Nt Ser A			2	1FE	28,000,000	99.6340	27,897,651	28,000,000	28,000,000					2.450	2.450	JD	30,489	282,022	07/17/2014	12/15/2021
543859-AL-6	Loral Corp Deb				2FE	985,140	129.4750	1,294,745	1,000,000	991,011		542			7.625	7.752	JD	3,389	76,250	09/28/1995	06/15/2025
54401P-A#-3	Lord Corp Sr Nt		0		2	28,000,000	104.7990	28,141,195	26,852,476	26,852,476				(3,651,209)	4.763	4.763	JJ	600,349	1,441,744	07/12/2006	07/12/2016
544152-AA-9	Lorillard Tobacco Co Sr Nt				2FE	35,153,040	121.2330	38,794,464	32,000,000	33,750,156		(325,536)			8.125	6.690	JD	57,778	2,600,000	02/09/2010	06/23/2019
544152-AB-7	Lorillard Tobacco Co Co Gtd Nt				2FE	16,969,709	117.7880	17,099,240	14,517,000	16,247,584		(285,647)			6.875	4.332	MN	166,341	998,044	07/18/2012	05/01/2020
544152-AC-5	Lorillard Tobacco Co Co Gtd Nt				2FE	16,694,082	139.7270	20,400,186	14,600,000	16,599,662		(28,370)			8.125	6.966	MN	197,708	1,186,250	05/10/2011	05/01/2040
544152-AD-3	Lorillard Tobacco Co Co Gtd Nt				2FE	8,463,363	102.9470	8,493,095	8,250,000	8,335,637		(52,383)			3.500	2.826	FA	117,906	288,750	08/03/2012	08/04/2016
546268-AG-8	Louisiana Land & Expl Co Deb				1FE	2,000,000	129.6020	2,592,036	2,000,000	2,000,000					7.650	7.650	JD	12,750	153,000	12/01/1993	12/01/2023
54866N-BJ-7	Lowes Cos Inc MT Nt Ser B				1FE	3,093,949	141.1280	4,487,877	3,180,000	3,106,287		1,289			7.110	7.323	MS	75,366	226,098	11/07/2000	05/15/2037
55259P-AE-6	M&I Marshall & Ilsley Bank Sub Bk Nt				1FE	4,990,600	101.8070	5,090,325	5,000,000	4,999,466		1,131			4.850	4.874	JD	10,104	242,500	06/13/2005	06/16/2015
55907R-AA-6	Magellan Midstream Partn Sr Nt				2FE	10,467,000	107.9020	10,790,200	10,000,000	10,326,904		(47,188)			4.250	3.646	FA	177,083	425,000	11/22/2011	02/01/2021
559080-AE-6	Magellan Midstream Partn Sr Nt				2FE	3,525,810	116.8510	3,505,515	3,000,000	3,336,804		(66,742)			6.550	3.831	JJ	90,608	196,500	01/19/2012	07/15/2019
56081#-AR-1	Major League Baseball Tr Nt				1FE	6,000,000	102.0490	6,122,912	6,000,000	6,000,000					3.440	3.440	JD	12,040	206,400	09/10/2013	12/10/2020
564759-PS-1	Manufacturers & Traders Tr Co Fx-to-Flt			1	1FE	9,054,049	103.7650	9,368,933	9,029,000	9,020,442		(3,304)			5.585	5.552	JD	4,202	504,270	07/30/2012	12/28/2020
564759-QB-7	Manufacturers & Traders Tr Co Fx-to-Flt			1	1FE	3,500,000	104.1180	3,644,130	3,500,000	3,500,000					5.629	5.629	JD	16,418	197,015	11/28/2006	12/01/2021
565849-AD-8	Marathon Oil Corp Sr Nt				2FE	5,102,500	110.2270	5,511,340	5,000,000	5,035,606		(11,660)			6.000	5.716	AO	75,000	300,000	04/10/2008	10/01/2017
565849-AF-3	Marathon Oil Corp Nt				2FE	16,858,601	111.1500	18,117,369	16,300,000	16,538,611		(66,577)			5.900	5.396	MS	283,167	961,700	08/04/2009	03/15/2018
57169*-AQ-0	Mars Inc Sr Nt Ser G				1	10,000,000	99.5350	9,953,513	10,000,000	10,000,000					2.720	2.720	AO	60,444	272,000	10/11/2012	10/11/2019
57169*-AR-8	Mars Inc Sr Nt Ser H				1	30,000,000	100.2060	30,061,819	30,000,000	30,000,000					3.340	3.340	AO	222,667	1,002,000	10/11/2012	10/11/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
575718-AE-1	Mass Institute of Tech Nt			2	1FE	20,000,000	106.0530	21,210,580	20,000,000	20,000,000					3.959	3.959	JJ	202,349		09/22/2014	07/01/2038
57629W-BV-1	Mass Mutual Global Funding Sr Nt				1FE	11,967,000	104.1260	12,495,144	12,000,000	11,969,033		2,033			3.600	3.633	AO	98,400	216,000	04/02/2014	04/09/2024
577778-AT-0	May Dept Stores Co Amortiz Deb			2	2FE	400,686	117.4970	381,866	325,000	346,926		(2,807)			9.500	7.078	AO	6,518	30,875	12/20/1993	04/15/2021
577778-BC-6	May Dept Stores Co Deb			1	2FE	2,192,820	104.5530	2,091,054	2,000,000	2,011,064		(16,837)			8.125	7.198	FA	61,389	162,500	02/05/1996	08/15/2035
578454-AC-4	Mayo Clinic Sr Nt				1FE	20,018,750	101.5220	20,304,440	20,000,000	20,018,724		(26)			4.000	3.995	MN	102,222	800,000	02/27/2013	11/15/2047
579780-AF-4	McCormick & Co Inc Sr Nt				1FE	11,995,200	112.0690	13,448,268	12,000,000	11,998,372		492			5.750	5.755	JD	30,667	690,000	12/04/2007	12/15/2017
579780-AJ-6	McCormick & Co Inc Sr Nt			1	1FE	3,271,747	104.7320	3,456,149	3,300,000	3,275,066		2,435			3.500	3.602	MS	38,500	119,350	08/15/2013	09/01/2023
580645-AE-9	McGraw-Hill Cos Sr Nt				2FE	2,109,820	108.6620	2,173,232	2,000,000	2,045,379		(14,329)			5.900	5.042	AO	24,911	118,000	01/12/2010	11/15/2017
580645-AF-6	McGraw-Hill Cos Sr Nt				2FE	2,854,710	108.5470	3,256,404	3,000,000	2,865,840		2,352			6.550	6.943	MN	25,108	196,500	09/17/2009	11/15/2037
581557-AM-7	McKesson Corp Deb				2FE	1,143,051	135.1730	1,351,732	1,000,000	1,100,966		(5,339)			7.650	6.440	MS	25,500	76,500	07/01/2004	03/01/2027
581557-BE-4	McKesson Corp Sr Nt			1	2FE	20,000,000	102.7280	20,545,680	20,000,000	20,000,000					3.796	3.796	MS	223,542	390,144	03/05/2014	03/15/2024
581557Q-AD-5	McKesson Corp Sr Nt				2FE	4,486,185	110.5680	4,975,538	4,500,000	4,490,739		1,264			4.750	4.789	MS	71,250	213,750	02/23/2011	03/01/2021
58405U-AD-4	Medco Health Solutions Inc Sr Nt				2FE	40,240,235	115.4560	39,999,627	34,645,000	37,182,643		(720,342)			7.125	4.635	MS	726,823	2,468,456	07/21/2010	03/15/2018
585055-AN-6	Medtronic Inc Sr Nt				1FE	5,665,464	113.5090	6,356,476	5,600,000	5,632,177		(6,649)			5.600	5.445	MS	92,338	313,600	04/08/2009	03/15/2019
585055-AQ-9	Medtronic Inc Sr Nt				1FE	9,008,480	130.6090	10,448,712	8,000,000	8,923,838		(17,652)			6.500	5.621	MS	153,111	520,000	07/17/2009	03/15/2039
585055-AY-2	Medtronic Inc Sr Nt			1	1FE	9,794,300	95.3440	9,534,400	10,000,000	9,800,759		3,679			4.000	4.120	AO	100,000	400,000	03/19/2013	04/01/2043
585055-AZ-9	Medtronic Inc Sr Nt				1FE	17,957,700	97.2300	17,501,382	18,000,000	17,964,384		3,794			2.750	2.777	AO	123,750	495,000	03/19/2013	04/01/2023
585055-BM-7	Medtronic Inc Sr Nt				1FE	15,220,200	102.2970	15,344,550	15,000,000	15,219,481		(719)			3.500	3.330	MS	30,625		12/16/2014	03/15/2025
58528#-CX-3	Meijer Inc Sr Secd Nt Ser C			2	1	3,060,000	118.4120	3,623,396	3,060,000	3,060,000					7.710	7.710	AO	58,982	235,926	08/02/1995	10/01/2020
589331-AN-7	Merck & Co Inc Sr Nt				1FE	16,919,490	112.8900	19,191,266	17,000,000	16,958,923		7,946			5.000	5.061	JD	2,361	850,000	06/23/2009	06/30/2019
58933Y-AF-2	Merck & Co Inc Sr Nt				1FE	39,965,200	99.3050	39,722,040	40,000,000	39,970,156		3,118			2.800	2.810	MN	133,778	1,120,000	05/15/2013	05/18/2023
58933Y-AJ-4	Merck & Co Inc Sr Nt				1FE	14,954,100	106.3910	15,958,665	15,000,000	14,955,360		811			4.150	4.168	MN	74,354	622,500	05/15/2013	05/18/2043
590188-4M-7	Merrill Lynch & Co Inc Sub Nt				2FE	10,365,300	105.8930	10,589,260	10,000,000	10,067,007		(45,784)			6.050	5.536	MN	75,625	605,000	03/06/2007	05/16/2016
590188-JN-9	Merrill Lynch & Co Inc Nt	LS			1FE	1,022,520	116.2590	1,162,591	1,000,000	1,006,927		(1,522)			6.875	6.669	MN	8,785	68,750	12/04/1998	11/15/2018
59022C-AB-9	Merrill Lynch & Co Sub Nt				2FE	5,011,350	118.3630	5,918,155	5,000,000	5,009,469		(538)			6.220	6.197	MS	91,572	311,000	03/10/2011	09/15/2026
59022C-AJ-2	Merrill Lynch & Co Sub Nt				2FE	19,303,800	118.0750	23,615,080	20,000,000	19,351,436		13,147			6.110	6.386	JJ	515,956	1,222,000	03/14/2011	01/29/2037
59023V-AA-8	Merrill Lynch & Co Sub Nt				2FE	9,225,760	141.2300	11,298,432	8,000,000	9,155,276		(20,595)			7.750	6.536	MN	80,944	620,000	03/14/2011	05/14/2038
591894-BX-7	Metropolitan Edison Company Nt				2FE	17,517,240	119.6640	20,941,130	17,500,000	17,508,550		(1,750)			7.700	7.686	JJ	621,347	1,347,500	01/22/2009	01/15/2019
595620-AJ-4	MidAmerican Energy Co 1st Mtg			1	1FE	16,990,480	101.5350	17,260,950	17,000,000	16,992,582		1,648			2.400	2.411	MS	120,133	403,467	09/12/2013	03/15/2019
595620-AL-9	MidAmerican Energy Co 1st Mtg			1	1FE	18,910,320	116.1100	22,060,824	19,000,000	18,911,993		1,350			4.800	4.830	MS	268,533	901,867	09/12/2013	09/15/2043
60662W-AJ-1	Mitchell International Inc 1st Lien TL N				4FE	11,820,600	98.0340	11,646,439	11,880,000	11,829,396		7,590			4.500	4.609	JAJO	92,070	451,440	10/25/2013	10/11/2020
60871R-AD-2	Molson Coors Brewing Co Co Gtd Nt				2FE	22,639,100	108.5470	23,880,340	22,000,000	22,612,226		(10,819)			5.000	4.815	MN	183,333	1,100,000	05/17/2012	05/01/2042
61166W-AP-6	Monsanto Co Sr Nt			1	1FE	13,888,980	103.7540	14,525,602	14,000,000	13,890,130		1,150			4.400	4.448	JJ	308,000		06/26/2014	07/15/2044
61166W-AT-8	Monsanto Co Sr Nt				1FE	1,996,300	99.6800	1,993,608	2,000,000	1,996,553		253			2.750	2.779	JJ	27,500		06/26/2014	07/15/2021
61166W-AU-5	Monsanto Co Sr Nt			1	1FE	4,997,000	101.6070	5,080,350	5,000,000	4,997,178		178			3.375	3.382	JJ	84,375		06/26/2014	07/15/2024
615369-A#-2	Moodys Corp Sr Nt				2	24,250,000	110.7170	27,679,268	25,000,000	24,689,577		102,819			6.060	6.573	MS	479,750	1,515,000	03/09/2010	09/07/2017
617446-6Q-7	Morgan Stanley Dean Witter Sr Nt Ser F				1FE	10,292,300	113.9040	11,390,350	10,000,000	10,116,224		(31,397)			6.625	6.224	AO	165,625	662,500	05/02/2008	04/01/2018
617446-C2-3	Morgan Stanley Dean Witter Nt				1FE	4,948,550	107.3710	5,368,570	5,000,000	4,987,167		5,838			5.450	5.586	JJ	130,194	272,500	02/15/2007	01/09/2017
61747W-AF-6	Morgan Stanley Sr Nt				1FE	38,297,140	114.7950	43,622,138	38,000,000	38,202,897		(27,554)			5.750	5.644	JJ	946,833	2,185,000	03/17/2011	01/25/2021
61945C-AA-1	Mosaic Co Sr Nt				2FE	6,936,160	104.0800	7,285,607	7,000,000	6,953,929		5,754			3.750	3.860	MN	33,542	262,500	10/17/2011	11/15/2021
620076-AH-2	Motorola Solutions Inc Sr Nt				2FE	16,521,150	123.0810	18,462,195	15,000,000	16,192,596		(78,832)			7.500	6.437	MN	143,750	1,125,000	04/27/2010	05/15/2025
620076-AK-5	Motorola Solutions Inc Deb				2FE	13,140,710	116.4740	15,141,633	13,000,000	13,112,244		(7,167)			6.500	6.387	MS	281,667	845,000	04/28/2010	09/01/2025
620076-BF-5	Motorola Solutions Inc Sr Nt	LS			2FE	4,926,400	100.6020	5,030,105	5,000,000	4,928,641		2,241			4.000	4.181	MS	73,333		08/14/2014	09/01/2024
626717-AF-9	Murphy Oil Corp Sr Nt			1	2FE	13,438,740	89.7510	12,116,426	13,500,000	13,448,951		5,445			3.700	3.756	JD	41,625	499,500	04/11/2013	12/01/2022
626717-AG-7	Murphy Oil Corp Sr Nt			1	2FE	25,205,936	85.0450	21,894,912	25,745,000	25,219,927		8,141			5.125	5.265	JD	109,953	1,319,431	05/16/2013	12/01/2042
628530-AW-7	Mylan Inc Sr Nt				2FE	2,498,547	100.6030	2,515,075	2,500,000	2,499,077		530			1.800	1.825	JD	875	45,000	03/04/2014	06/24/2016
628530-AX-5	Mylan Inc Sr Nt				2FE	4,491,820	101.3070	4,558,793	4,500,000	4,493,396		1,576			2.600	2.644	JD	2,275	117,000	03/04/2014	06/24/2018
628530-BC-0	Mylan Inc Sr Nt				2FE	993,820	110.9820	1,109,817	1,000,000	993,913		86			5.400	5.442	MN	4,800	54,000	11/19/2013	11/29/2043
628931-AB-3	NBD Bank NA Michigan Sub Bk Nt				1FE	7,963,800	134.9640	8,097,852	6,000,000	7,209,669		(90,355)			8.250	5.560	MN	82,500	495,000	03/24/2004	11/01/2024
629278-AA-6	NHL US Funding LP Term Nt Ser 1				2FE	6,000,000	103.5390	6,212,338	6,000,000	6,000,000					4.180	4.202	MJSD	13,237	50,857	09/29/2014	09/29/2024
62952E-AA-5	NYU Hospitals Center Sec Nt				1FE	15,065,803	101.3150	15,197,205	15,000,000	15,062,613		(1,164)			4.428	4.402	JJ	332,100	664,200	08/14/2012	07/01/2042
62952E-AB-3	NYU Hospitals Center Nt Ser 13-A				1FE	14,510,702	122.6330	17,045,918	13,900,000	14,500,389		(8,661)			5.750	5.450	JJ	399,625	732,646	09/26/2013	07/01/2043
62952E-AC-1	NYU Hospitals Center Nt				1FE	10,000,000	105.1810	10,518,130	10,000,000	10,000,000					4.784	4.784	JJ	47,840		11/20/2014	07/01/2044
629568-AT-3	Nabors Industries Inc Co Gtd Nt				2FE	25,756,180	116.3740	23,740,235	20,400,000	23,424,560		(658,264)			9.250	5.137	JJ	870,117	1,887,000	03/14/2011	01/15/2019
63615#-AB-7	National Football League Sr Nt Ser A			2	1FE	2,194,824	107.5120	2,332,940	2,169,940	2,174,940		(1,595)			6.560	6.400	AO	30,051	142,348	06/28/2002	10/15/2017
637071-AH-4	National Oilwell Varco Inc Sr Nt Ser B				1FE	10,000,238	100.0480	11,305,379	11,300,000	11,140,557		240,278			6.125	8.508	FA	261,469	692,125	05/28/2009	08/15/2015
637071-AJ-0	National Oilwell Varco Inc Sr Nt			1	1FE	54,802,000	94.0040	51,702,420	55,000,000	54,839,785		17,976			2.600	2.641	JD	119,167	1,430,000	11/15/2012	12/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
637071-AK-7	National Oilwell Varco Inc Sr Nt			1	1FE	39,846,000	92.1180	36,847,200	40,000,000	39,852,396		2,849			3.950	3.972	JD	131,667	1,580,000	11/15/2012	12/01/2042
637417-AB-2	National Retail Properties Inc Nt				2FE	15,370,833	112.7130	15,307,566	13,581,000	14,431,830		(280,972)			6.875	4.457	AO	197,113	933,694	06/28/2011	10/15/2017
637417-AD-8	National Retail Properties Inc Sr Nt			1	2FE	27,929,680	113.3380	31,734,696	28,000,000	27,969,606		(238)			5.500	5.507	JJ	710,111	1,540,000	12/04/2012	07/15/2021
637417-AF-3	National Retail Properties Inc Sr Nt			1	2FE	22,829,570	98.1900	22,583,769	23,000,000	22,854,890		14,938			3.300	3.388	AO	160,233	759,000	04/09/2013	04/15/2023
63858S-AA-7	Nationsbank Corp MT Nt Ser B				2FE	18,727,532	133.3170	18,723,068	14,044,000	16,954,125		(213,605)			8.570	5.784	MN	153,790	1,203,571	07/27/2004	11/15/2024
63946B-AE-0	NBC Universal Sr Nt				1FE	2,923,393	109.9800	3,299,391	3,000,000	2,946,456		7,218			4.375	4.708	AO	32,813	131,250	08/25/2011	04/01/2021
64712#-AB-7	New Mexico Gas Priv Pl				2Z	10,000,000	99.1360	9,913,625	10,000,000	10,000,000					3.640	3.640	JJ	120,322		09/02/2014	07/30/2024
651229-AG-1	Newell Rubbermaid Inc Sr Nt				2FE	6,765,401	112.7660	6,643,039	5,891,000	6,306,251		(116,214)			6.250	3.941	AO	77,728	368,188	10/15/2010	04/15/2018
651639-AE-6	Newmont Mining Corp Co Gtd Nt				2FE	13,984,183	97.3310	12,799,040	13,150,000	13,907,488		(20,345)			5.875	5.403	AO	193,141	772,563	11/10/2010	04/01/2035
651639-AL-0	Newmont Mining Corp Co Gtd Nt				2FE	30,354,690	107.1640	32,685,081	30,500,000	30,422,411		14,080			5.125	5.186	AO	390,781	1,563,125	09/18/2009	10/01/2019
652478-AR-9	News America Holdings Inc Deb				2FE	5,320,650	129.0550	6,452,745	5,000,000	5,183,958		(14,012)			7.750	7.190	JJ	173,299	387,500	04/27/1999	01/20/2024
652482-AJ-9	News America Inc Co Gtd Nt				2FE	5,504,045	128.4670	6,423,350	5,000,000	5,362,115		(16,703)			7.300	6.480	AO	61,847	365,000	04/30/2003	04/30/2028
652482-BJ-8	News America Inc Co Gtd Nt				2FE	26,922,920	127.6890	33,199,244	26,000,000	26,834,801		(21,467)			6.200	5.924	JD	71,644	1,612,000	06/11/2010	12/15/2034
652482-BT-6	News America Inc Co Gtd Nt				2FE	22,277,800	117.9150	22,403,888	19,000,000	20,724,427		(369,037)			6.900	4.485	MS	437,000	1,311,000	06/09/2010	03/01/2019
652482-BX-7	News America Inc Co Gtd Nt				2FE	7,738,653	114.7220	8,604,158	7,500,000	7,645,109		(21,674)			5.650	5.248	FA	160,083	423,750	03/24/2010	08/15/2020
652482-CE-8	News America Inc Co Gtd Nt				2FE	30,047,715	127.2650	36,906,850	29,000,000	30,033,170		(17,433)			6.150	5.876	FA	673,767	1,783,500	12/11/2013	02/15/2041
65364U-AK-2	Niagara Mohawk Pwr Corp Sr Nt			1	1FE	20,999,790	102.9880	21,627,417	21,000,000	20,999,847		57			3.508	3.508	AO	196,448		09/22/2014	10/01/2024
65473Q-A@-2	NiSource Finance Corp Sr Nt				2	10,150,000	102.8910	10,289,127	10,000,000	10,026,182		(27,583)			5.360	5.060	MN	49,133	536,000	01/13/2010	11/28/2015
65473Q-AS-2	NiSource Finance Corp Nt				2FE	4,487,962	113.8930	4,834,749	4,245,000	4,352,465		(29,916)			6.400	5.526	MS	79,995	271,680	12/08/2009	03/15/2018
65473Q-AU-7	NiSource Finance Corp Nt				2FE	29,919,480	109.9530	26,388,672	24,000,000	25,312,342		(1,023,729)			10.750	5.966	MS	759,667	2,580,000	12/10/2009	03/15/2016
655042-AD-1	Noble Corp Sr Nt				2FE	5,864,055	109.2210	6,007,150	5,500,000	5,715,424		(46,011)			7.500	6.387	MS	121,458	412,500	01/13/2011	03/15/2019
655044-AD-7	Noble Energy Inc Sr Nt				2FE	8,805,405	119.8900	8,596,120	7,170,000	8,046,980		(185,392)			8.250	4.961	MS	197,175	591,525	07/19/2010	03/01/2019
655044-AE-5	Noble Energy Inc Sr Nt				2FE	23,840,640	109.9040	26,376,864	24,000,000	23,849,705		2,316			6.000	6.048	MS	480,000	1,440,000	02/15/2011	03/01/2041
655855-FA-7	Norfolk Southern Railway Co Deb				2FE	7,122,600	133.3370	7,126,841	5,345,000	6,163,665		(122,026)			9.750	6.380	JD	23,162	521,138	08/27/2004	06/15/2020
665789-AW-3	Northern States Power Co-WI 1st Mtg Bd				1FE	6,460,500	142.3800	8,542,800	6,000,000	6,420,925		(8,125)			6.375	5.825	MS	127,500	382,500	05/12/2009	09/01/2038
66586G-CD-7	Northern Trust Co Sub Bk Nt				1FE	18,577,670	115.2880	20,786,426	18,030,000	18,267,446		(56,989)			6.500	6.089	FA	442,737	1,171,950	08/19/2008	08/15/2018
666807-BA-9	Northrop Grumman Corp Sr Nt				2FE	7,931,100	110.9920	7,769,405	7,000,000	7,724,106		(146,737)			5.050	2.639	FA	147,292	353,500	07/26/2013	08/01/2019
666807-BG-6	Northrop Grumman Corp Sr Nt				2FE	20,413,115	100.7530	21,913,799	21,750,000	20,582,483		112,392			3.250	3.995	FA	294,531	826,651	06/25/2013	08/01/2023
666807-BH-4	Northrop Grumman Corp Sr Nt				2FE	19,716,693	111.6450	23,222,243	20,800,000	19,738,263		16,404			4.750	5.092	JD	82,333	988,000	10/03/2013	06/01/2043
66765R-BA-3	Northwest Natural Gas Co MT Nt				1FE	5,456,450	112.5560	5,627,785	5,000,000	5,140,694		(38,828)			6.600	5.632	JD	27,500	330,000	07/20/2004	03/16/2018
66765R-BS-4	Northwest Natural Gas Co 1st Mtg Bd				1FE	5,500,000	119.2290	6,557,590	5,500,000	5,500,000					5.620	5.620	JD	25,758	309,100	11/18/2003	11/21/2023
66988A-AB-0	Novant Health Inc Nt				1FE	22,707,281	115.4400	25,743,053	22,300,000	22,581,524		(53,303)			5.850	5.536	MN	217,425	1,304,550	08/01/2012	11/01/2019
66988A-AD-6	Novant Health Inc Nt				1FE	7,000,000	107.0260	7,491,848	7,000,000	7,000,000					5.345	5.345	MN	62,358	374,150	11/03/2009	11/01/2016
66988A-AE-4	Novant Health Inc Nt				1FE	12,500,000	102.7780	12,847,200	12,500,000	12,500,000					4.371	4.371	MN	91,063	546,375	04/16/2013	11/01/2043
66989H-AG-3	Novartis Capital Corp Nt				1FE	9,928,700	104.0280	10,402,820	10,000,000	9,933,480		4,780			3.400	3.484	MN	51,944	240,833	02/18/2014	05/06/2024
66989H-AH-1	Novartis Capital Corp Nt				1FE	9,919,600	112.0640	11,206,420	10,000,000	9,920,147		547			4.400	4.449	MN	67,222	311,667	02/18/2014	05/06/2044
67059T-AA-3	Nustar Logistics Co Gtd Nt				3FE	5,370,450	112.1600	5,608,000	5,000,000	5,195,894		(51,604)			8.150	6.799	AO	86,028	407,500	09/01/2009	04/15/2018
670877-AA-7	OMX Timber Fin Inv LLC Gtd Nt Ser A-1			1	1FE	8,014,640	111.9300	8,954,400	8,000,000	8,006,036		(1,067)			5.420	5.402	AO	73,471	433,600	01/19/2005	01/29/2020
674599-BY-0	Occidental Petroleum Corp Sr Nt			1	1FE	28,220,016	106.1240	29,078,058	27,400,000	28,084,016		(103,209)			4.100	3.622	FA	468,083	1,123,400	09/04/2013	02/01/2021
674599-CE-3	Occidental Petroleum Corp Sr Nt			1	1FE	5,868,525	95.0470	6,178,081	6,500,000	5,943,144		57,202			2.700	3.943	FA	66,300	175,500	09/04/2013	02/15/2023
67773#-AE-0	Ohio Valley Electric Corp Sr Nt			2	2	7,261,802	110.6510	7,979,678	7,211,558	7,244,616		(2,434)			5.900	5.811	JD	18,910	425,482	06/15/2007	02/15/2026
67773#-AF-7	Ohio Valley Electric Corp Sr Nt			2	2	1,816,160	110.6510	2,009,604	1,816,160	1,816,160					5.900	5.901	JD	4,762	107,153	09/14/2007	02/15/2026
67773#-AG-5	Ohio Valley Electric Corp Sr Nt			2	2	1,830,621	110.7270	2,026,995	1,830,621	1,830,621					5.900	5.900	JD	4,800	108,007	12/14/2007	02/15/2026
679574-AG-8	Old Dominion Elec 1st Mtg Bd			2	1FE	5,369,427	116.0390	6,142,825	5,293,750	5,345,572		(2,665)			6.210	6.034	JD	27,395	328,742	11/09/2004	12/01/2028
681919-AS-5	Omnicom Group Inc Sr Nt				2FE	32,535,770	105.8320	30,691,338	29,000,000	29,856,148		(640,333)			5.900	3.529	AO	361,211	1,711,000	07/19/2010	04/15/2016
68210*-AC-7	Omega Leasing LLC Sr Nt			2	1	3,990,461	105.9980	4,229,816	3,990,461	3,990,461					5.980	6.025	JAJO	52,366	238,630	07/13/2009	07/12/2016
682134-AC-5	Omnicom Group Inc Nt				2FE	17,335,807	107.5620	18,457,639	17,160,000	17,301,787		(23,178)			4.450	4.277	FA	288,479	763,620	01/11/2013	08/15/2020
68233D-AP-2	Oncor Electric Delivery Sr Nt				2FE	11,683,000	144.3020	14,430,150	10,000,000	11,496,207		(45,619)			7.250	5.892	JJ	334,306	725,000	06/11/2010	01/15/2033
68233D-AR-8	Oncor Electric Delivery Sr Sec Nt				2FE	2,984,743	126.6650	3,317,362	2,619,000	2,870,160		(25,790)			7.000	5.452	MS	61,110	183,330	01/22/2010	09/01/2022
68233J-AD-6	Oncor Electric Delivery 1st Mtg Bd				2FE	25,326,144	116.5620	26,109,933	22,400,000	23,782,520		(336,426)			6.800	4.938	MS	507,733	1,523,200	01/22/2010	09/01/2018
68268N-AB-9	Oneok Partners LP Co Gtd Nt				2FE	1,825,000	107.3680	2,147,360	2,000,000	1,950,966		25,328			6.150	7.678	AO	30,750	123,000	01/26/2009	10/01/2016
68268N-AE-3	Oneok Partners LP Sr Nt				2FE	19,933,000	120.8320	24,166,460	20,000,000	19,965,036		6,717			8.625	8.676	MS	575,000	1,725,000	02/26/2009	03/01/2019
68389X-AC-9	Oracle Corp Sr Nt				1FE	25,875,825	113.0470	27,696,393	24,500,000	25,077,126		(158,127)			5.750	4.964	AO	297,403	1,408,750	05/13/2009	04/15/2018
68389X-AE-5	Oracle Corp Nt				1FE	10,811,840	134.5660	10,765,312	8,000,000	10,645,933		(65,558)			6.500	4.249	AO	109,778	520,000	05/15/2012	04/15/2038
68389X-AG-0	Oracle Corp Sr Nt				1FE	32,902,750	112.1260	37,001,415	33,000,000	32,950,037		9,617			5.000	5.038	JJ	792,917	1,650,000	06/30/2009	07/08/2019
68389X-AM-7	Oracle Corp Sr Nt				1FE	16,985,560	119.9610	19,193,744	16,000,000	16,966,814		(18,226)			5.375	4.955	JJ	396,556	860,000	12/09/2013	07/15/2040
68389X-AQ-8	Oracle Corp Sr Nt				1FE	3,986,080	101.7300	4,069,216	4,000,000	3,989,595		2,423			2.375	2.443	JJ	43,806	94,736	07/09/2013	01/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68389X-AS-4	Oracle Corp Sr Nt				1FE	23,352,840	104.8710	24,120,307	23,000,000	23,342,650		(13,637)			3.625	3.420	JJ	384,451	597,118	06/25/2014	07/15/2023
684065-AT-2	Orange & Rockland Utils Inc Deb Ser F				1FE	5,260,750	121.6940	6,084,700	5,000,000	5,179,636		(8,937)			6.500	6.094	JD	27,083	325,000	06/05/2002	12/01/2027
690768-BF-2	Owens-IL Inc Deb				3FE	1,499,730	111.5000	1,672,500	1,500,000	1,499,913		22			7.800	7.802	MN	14,950	117,000	05/14/1998	05/15/2018
693304-AL-1	Peco Energy Co 1st Mtg Bd				1FE	6,172,906	111.3490	6,903,663	6,200,000	6,188,975		3,117			5.350	5.412	MS	110,567	331,700	02/26/2009	03/01/2018
693304-AS-6	Peco Energy Co 1st Mtg			1	1FE	14,948,550	106.2790	15,941,895	15,000,000	14,948,944		394			4.150	4.170	AO	183,292		09/08/2014	10/01/2044
693475-AP-0	PNC Financial Services Group Sub Nt			1	2FE	13,963,180	101.6370	14,229,166	14,000,000	13,965,263		2,083			3.900	3.932	AO	94,033	274,517	04/23/2014	04/29/2024
693476-BL-6	PNC Funding Corp Sr Nt				1FE	9,945,600	109.1320	10,913,190	10,000,000	9,966,573		5,140			4.375	4.443	FA	170,139	437,500	08/04/2010	08/11/2020
69349L-AC-2	PNC Bank NA Sub Bk Nt				1FE	4,952,550	108.3160	5,415,775	5,000,000	4,986,686		4,470			4.875	4.981	MS	67,708	243,750	09/14/2005	09/21/2017
69349L-AG-3	PNC Bank NA Sub Bk Nt			1	1FE	32,241,486	95.7660	33,364,874	34,840,000	32,534,160		249,743			2.700	3.680	MN	156,780	940,680	10/30/2013	11/01/2022
69349L-AQ-1	PNC Bank NA Sub Nt			1	1FE	25,080,611	105.7690	26,442,200	25,000,000	25,074,462		(5,147)			4.200	4.165	MN	175,000	1,070,417	10/21/2013	11/01/2025
69352P-AD-5	PPL Capital Funding Inc Sr Nt			1	2FE	20,994,880	105.9360	22,246,497	21,000,000	20,995,894		402			4.200	4.203	JD	39,200	882,000	06/11/2012	06/15/2022
69362B-AY-8	PSEG Power LLC Sr Nt				2FE	6,052,320	105.3460	6,320,760	6,000,000	6,037,446		(4,776)			4.150	4.043	MS	73,317	249,000	09/23/2011	09/15/2021
694308-GQ-4	Pacific Gas & Elec Co Sr Nt				1FE	31,671,920	130.6340	41,802,848	32,000,000	31,697,734		5,205			6.250	6.327	MS	666,667	2,000,000	03/03/2009	03/01/2039
695114-CD-8	Pacificorp 1st Mtg Bd				1FE	9,900,500	128.4620	12,846,170	10,000,000	9,910,813		1,925			5.750	5.822	AO	143,750	575,000	05/13/2009	04/01/2037
695114-CG-1	Pacificorp 1st Mtg Bd				1FE	3,983,800	135.3300	5,413,188	4,000,000	3,985,549		280			6.250	6.280	AO	52,778	250,000	03/02/2009	10/15/2037
695114-CH-9	Pacificorp 1st Mtg Bd				1FE	3,504,025	112.9700	3,807,076	3,370,000	3,427,672		(14,519)			5.650	5.115	JJ	87,798	190,405	01/20/2009	07/15/2018
695114-CJ-5	Pacificorp 1st Mtg Bd				1FE	10,158,400	136.8220	13,682,210	10,000,000	10,145,963		(2,682)			6.350	6.231	JJ	292,806	635,000	03/10/2009	07/15/2038
695114-CK-2	Pacificorp 1st Mtg Bd				1FE	9,934,500	112.9900	11,298,990	10,000,000	9,969,275		6,611			5.500	5.586	JJ	253,611	550,000	01/05/2009	01/15/2019
695114-CL-0	Pacificorp 1st Mtg Bd				1FE	5,863,320	131.5160	7,890,930	6,000,000	5,875,260		2,224			6.000	6.167	JJ	166,000	360,000	03/02/2009	01/15/2039
69512E-GB-5	Pacificorp Secd MT Nt Ser F				1FE	1,104,890	124.8740	1,248,737	1,000,000	1,062,624		(5,320)			7.240	6.289	AO	18,100	72,400	06/22/2004	08/16/2023
70090*-AG-9	Park Water Co 1st Mtg Bd				1	10,000,000	136.0140	13,601,379	10,000,000	10,000,000					7.590	7.590	FA	255,108	759,000	08/31/1995	08/31/2025
70645J-AN-2	Pemex Proj Fdg Master Tr Nt (EUR)		0		2FE	30,745,855	121.4790	35,271,705	29,035,200	28,691,950		26,482		(3,900,013)	5.500	5.578	FEB	1,360,677	1,861,847	03/03/2005	02/24/2025
71270Q-EB-8	Peoples United Bank Sr Nt			1	2FE	11,432,035	101.2890	11,648,258	11,500,000	11,435,106		3,071			4.000	4.072	JJ	236,389		06/23/2014	07/15/2024
71344B-CG-1	Pepsico Inc Sr Nt				1FE	37,506,700	98.3880	36,895,425	37,500,000	37,505,627		(630)			2.750	2.748	MS	340,885	1,031,250	02/25/2013	03/01/2023
717081-CY-7	Pfizer Inc Sr Nt				1FE	41,014,334	145.3750	55,678,702	38,300,000	40,798,292		(44,689)			7.200	6.645	MS	811,960	2,757,600	10/21/2009	03/15/2039
717081-DA-8	Pfizer Inc Sr Nt				1FE	5,406,850	100.9060	5,045,320	5,000,000	5,015,597		(76,056)			5.350	3.774	MS	78,764	267,500	05/21/2009	03/15/2015
717081-DB-6	Pfizer Inc Sr Nt				1FE	53,782,602	116.3390	60,251,813	51,790,000	52,774,961		(207,305)			6.200	5.678	MS	945,455	3,210,980	10/08/2009	03/15/2019
718009-A@-2	Philadelphia Suburban Corp Sr Nt			2	1	12,100,000	109.2220	13,215,896	12,100,000	12,100,000					4.870	4.870	JJ	247,166	589,270	07/31/2003	07/31/2023
718172-AA-7	Philip Morris Intl Inc Sr Nt				1FE	37,809,213	112.6630	39,431,945	35,000,000	36,301,312		(350,203)			5.650	4.450	MN	247,188	1,977,500	06/03/2010	05/16/2018
718172-AM-1	Philip Morris Intl Inc Sr Nt				1FE	5,248,950	103.2800	5,163,995	5,000,000	5,236,899		(4,782)			4.375	4.083	MN	27,951	218,750	05/17/2012	11/15/2041
718172-AV-1	Philip Morris Intl Inc Sr Nt				1FE	27,495,720	97.1310	27,196,624	28,000,000	27,577,675		45,301			2.625	2.833	MS	234,792	735,000	02/26/2013	03/06/2023
718507-BH-8	Conocophillips Nt				1FE	2,726,830	115.4750	2,990,795	2,590,000	2,640,888		(12,551)			6.650	6.025	JJ	79,419	172,235	07/12/2006	07/15/2018
718592-AB-4	Phillips-Van Heusen Corp Deb				3FE	2,982,690	122.4350	3,673,047	3,000,000	2,990,515		719			7.750	7.800	MN	29,708	232,500	11/04/1993	11/15/2023
720198-AC-4	Piedmont Operating Partnership Sr Nt			1	2FE	4,642,250	96.9060	4,845,295	5,000,000	4,667,954		25,704			3.400	4.351	JD	14,167	170,000	03/12/2014	06/01/2023
720198-AD-2	Piedmont Operating Partnership Sr Nt			1	2FE	11,498,894	102.7940	11,564,325	11,250,000	11,490,885		(8,009)			4.450	4.161	MS	147,406	146,016	09/12/2014	03/15/2024
72153*-AA-2	Pillsbury Winthrop LLP Sr Nt Ser A-1			2	2Z	1,092,741	101.4540	1,127,264	1,111,111	1,109,556		1,359			4.110	4.371	JJ	20,677	45,667	07/18/2003	07/18/2015
72153*-AB-0	Pillsbury Winthrop LLP Sr Nt Ser A-2			2	2Z	967,353	102.2890	1,022,889	1,000,000	995,666		2,358			4.210	4.720	MN	5,496	42,100	11/14/2003	11/14/2015
731020-AA-4	Polar Tankers Inc Nt			2	1FE	20,055,131	124.5010	24,900,180	20,000,000	20,046,774		(1,842)			5.951	5.929	MN	168,612	1,190,200	05/16/2007	05/10/2037
73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt			2	2	2,975,007	103.1720	3,047,001	2,953,309	2,959,463		(1,456)			5.900	5.833	MJSD	484	174,245	04/10/2003	12/31/2018
737679-DB-3	Potomac Elec Pwr Co Sr Nt				1FE	3,876,680	139.1720	5,566,884	4,000,000	3,888,405		2,014			6.500	6.741	MN	33,222	260,000	03/24/2008	11/15/2037
73932#-AA-4	PowerMinn 9090 LLC Ser A Sr Sec Nt			2	6*	7,212,129	57.0000	7,212,129	12,652,857	7,212,129	1,644,871		4,048,914		7.170	8.590	JAJO		453,611	12/10/2004	07/15/2027
740189-AG-0	Precision Castparts Sr Nt			1	1FE	4,988,850	96.2920	4,814,580	5,000,000	4,990,928		1,006			2.500	2.525	JJ	57,639	125,000	12/18/2012	01/15/2023
740816-AK-9	President & Fellows of Harvard Sr Nt				1FE	5,000,000	102.7050	5,135,260	5,000,000	5,000,000					3.529	3.529	AO	44,113	176,450	04/29/2013	10/01/2031
74170*-AA-7	Prime Property Fd LLC Sr Nt Ser A				2	10,500,000	103.1490	10,830,635	10,500,000	10,500,000					3.510	3.510	FA	132,064	368,550	08/22/2013	08/22/2019
74170*-AD-1	Prime Property Fd LLC Sr Unsec Nt Ser C				1Z	3,000,000	103.4570	3,103,700	3,000,000	3,000,000					3.880	3.880	JJ	48,823		07/30/2014	07/30/2024
742651-DJ-8	Private Export Funding Corp Nt				1FE	4,965,950	111.2420	5,562,100	5,000,000	4,978,328		2,614			4.300	4.373	JD	9,556	215,000	11/17/2009	12/15/2021
742738-AA-1	PRIT Core Realty Hldgs LLC Sr Nt Ser A				2Z	19,878,125	101.1540	20,230,704	20,000,000	19,908,146		16,192			3.250	3.348	FA	247,361	650,000	02/14/2013	02/14/2020
742741-AA-9	Procter & Gamble ESOP Deb Ser A			2	1FE	25,076,983	123.4600	23,600,943	19,116,205	22,385,691		(550,697)			9.360	3.741	JJ	894,638	1,789,277	07/20/2011	01/01/2021
74340X-AN-1	Prologis LP Sr Nt				2FE	14,362,920	120.2660	14,431,956	12,000,000	13,601,666		(292,862)			7.375	4.284	AO	149,958	885,000	04/18/2012	10/30/2019
74340X-AV-3	Prologis LP Sr Nt			1	2FE	3,998,600	101.4280	4,057,100	4,000,000	3,998,931		242			2.750	2.757	FA	41,556	110,000	08/08/2013	02/15/2019
743755-AJ-9	Providence Health & Svc Obl Gr Rev Healt				1FE	23,000,000	108.0970	24,862,241	23,000,000	23,000,000					4.379	4.379	AO	251,793	1,043,540	09/13/2013	10/01/2023
744320-CA-1	Prudential Financial Inc Sr Nt				2FE	13,000,320	105.3920	13,700,960	13,000,000	13,000,323		3			4.600	4.600	MN	76,411	299,000	05/15/2014	05/15/2044
744448-CC-3	Public Svc Co CO 1st Mtg Bd				1FE	10,987,310	112.9750	12,427,283	11,000,000	10,993,555		1,252			5.125	5.140	JD	46,979	563,750	06/11/2009	06/01/2019
744448-CH-2	Public Svc Co CO 1st Mtg			1	1FE	29,861,100	97.4650	29,239,560	30,000,000	29,883,119		12,658			2.500	2.553	MS	220,833	750,000	03/19/2013	03/15/2023
744448-CJ-8	Public Svc Co CO 1st Mtg	LS		1	1FE	16,884,910	105.5500	17,943,449	17,000,000	16,888,401		2,112			3.950	3.989	MS	197,719	671,500	03/19/2013	03/15/2043
744560-BK-1	Public Svc Elec & Gas Sr Nt			1	1FE	10,950,800	100.3880	11,042,713	11,000,000	10,951,416		616			3.050	3.102	MN	50,325		11/04/2014	11/15/2024
74834L-AM-2	Quest Diagnostics Inc Gtd Nt				2FE	16,392,154	111.3140	17,612,022	15,822,000	16,139,965		(121,631)			6.400	5.506	JJ	506,304	1,012,608	02/20/2013	07/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74834L-AP-5	Quest Diagnostics Inc Co Gtd Nt				2FE	12,756,850	107.8520	12,942,228	12,000,000	12,544,049		(98,365)			4.750	3.743	JJ	239,083	570,000	08/21/2012	01/30/2020
74834L-AQ-3	Quest Diagnostics Inc Co Gtd Nt				2FE	4,799,400	114.6630	5,733,130	5,000,000	4,810,803		3,168			5.750	6.045	JJ	120,590	287,500	04/08/2011	01/30/2040
74834L-AS-9	Quest Diagnostics Inc Co Gtd Nt				2FE	23,959,920	108.2740	25,985,856	24,000,000	23,973,044		3,632			4.700	4.721	AO	282,000	1,128,000	03/21/2011	04/01/2021
74836H-AC-1	Questar Pipeline Co Nt				1FE	9,767,516	110.9100	10,758,280	9,700,000	9,729,002		(8,182)			5.830	5.725	JD	47,126	565,510	09/08/2009	02/01/2018
74836J-AE-3	Questar Market Resources Sr Nt				3FE	11,492,985	103.0000	11,845,000	11,500,000	11,497,352		949			6.800	6.810	MS	260,667	782,000	04/01/2008	04/01/2018
74836J-AF-0	Questar Market Resources Sr Nt				3FE	3,992,880	103.5000	4,140,000	4,000,000	3,995,886		645			6.800	6.824	MS	90,667	272,000	08/24/2009	03/01/2020
74837H-AA-4	Questar Pipeline Co Nt				1FE	21,986,140	146.9990	32,339,824	22,000,000	21,987,579		203			7.200	7.205	AO	396,000	1,584,000	03/24/2008	04/01/2038
74932#-AD-6	RC Cement Holding Co Gtd Sr Nt			2	3	7,032,010	102.3590	7,506,326	7,333,333	7,291,405		13,516			6.330	5.561	MS	143,128	580,250	09/10/2003	09/10/2016
751277-AQ-7	Ralston-Purina Group Deb				1FE	5,400,913	133.6980	5,211,544	3,898,000	4,662,846		(86,423)			8.625	5.283	FA	127,010	336,203	01/28/2004	02/15/2022
758202-AG-0	Reed Elsevier Cap Inc Co Gtd Nt				2FE	9,134,280	122.3130	11,008,179	9,000,000	9,067,809		(13,592)			8.625	8.401	JJ	357,937	776,250	01/14/2009	01/15/2019
758203-AA-1	Reed Elsevier Plc Deb				2FE	5,890,150	121.6370	6,081,850	5,000,000	5,657,733		(59,026)			6.625	4.774	AO	69,931	331,250	09/29/2010	10/15/2023
758200-AC-6	Reed Elsevier Cap Inc MT Nt		E		2FE	5,544,581	123.4680	6,358,602	5,150,000	5,457,718		(20,882)			7.500	6.677	MN	49,354	386,250	04/04/2011	05/15/2025
760759-AH-3	Republic Services Inc Co Gtd Nt				2FE	23,025,513	110.5600	25,428,777	23,000,000	23,015,729		(2,614)			5.000	4.985	MS	383,333	1,150,000	08/05/2010	03/01/2020
760761-AB-2	Republic Services Inc Co Gtd Nt				2FE	57,176,907	112.6580	62,902,538	55,835,000	56,604,083		(141,762)			5.500	5.165	MS	904,217	3,070,925	08/03/2010	09/15/2019
760761-AD-8	Republic Services Inc Co Gtd Nt				2FE	9,445,523	113.2280	9,624,414	8,500,000	9,286,097		(100,196)			5.250	3.699	MN	57,021	446,250	06/07/2013	11/15/2021
761713-AF-3	Reynolds American Inc Co Gtd Nt				2FE	27,786,602	116.7800	28,863,320	24,716,000	26,155,362		(370,848)			7.750	5.843	JD	159,624	1,915,490	02/08/2010	06/01/2018
761713-AY-2	Reynolds American Inc Sr Nt				2FE	6,494,930	107.6370	6,996,425	6,500,000	6,495,440		404			4.850	4.860	MS	92,824	313,499	09/12/2013	09/15/2023
771196-AS-1	Roche Hldgs Inc Co Gtd Nt				1FE	31,000,146	115.4990	33,254,357	28,792,000	29,896,417		(234,005)			6.000	4.967	MS	575,840	1,727,520	01/25/2010	03/01/2019
771196-BH-4	Roche Hldgs Inc Sr Nt			1	1FE	5,413,980	104.9660	5,773,152	5,500,000	5,414,119		139			4.000	4.091	MN	20,167		11/13/2014	11/28/2044
77340R-AH-0	Rockies Express Pipeline LLC Sr Nt	LS			3FE	11,180,177	99.5000	11,009,675	11,065,000	11,072,800		(26,800)			3.900	3.649	AO	91,102	431,535	10/08/2010	04/15/2015
775198-AC-4	Rogers Group Inc Sr Nt				2Z	5,000,000	105.8470	5,292,360	5,000,000	5,000,000					7.330	7.330	MS	122,167	366,500	01/10/1996	03/01/2016
779382-AK-6	Rowan Companies Inc Sr Nt	LS			2FE	20,857,904	113.9520	19,918,880	17,480,000	19,555,480		(395,230)			7.875	4.944	FA	573,562	1,376,550	07/30/2012	08/01/2019
779382-AN-0	Rowan Companies Inc Sr Nt				2FE	21,002,798	104.2000	20,819,160	19,980,000	20,468,410		(170,726)			5.000	4.022	MS	333,000	999,000	11/21/2011	09/01/2017
779382-AP-5	Rowan Companies Inc Co Gtd Nt			1	2FE	19,134,139	97.3080	17,515,458	18,000,000	18,904,753		(106,997)			4.875	4.059	JD	73,125	877,500	12/04/2012	06/01/2022
779382-AQ-3	Rowan Companies Inc Sr Nt			1	2FE	10,953,250	87.1140	9,582,573	11,000,000	10,954,421		687			5.400	5.429	JD	49,500	594,000	12/04/2012	12/01/2042
780153-AJ-1	Royal Caribbean Cruises Ltd Sr Nt				3FE	4,672,500	111.5000	5,853,750	5,250,000	5,007,551		62,887			7.250	8.942	MS	112,073	380,625	04/02/2008	03/15/2018
78390X-AA-9	SAIC Inc Co Gtd Nt			1	3FE	7,972,896	96.0950	7,687,624	8,000,000	7,981,235		2,713			4.450	4.496	JD	29,667	356,000	11/10/2011	12/01/2020
78412F-AL-8	SESI LLC Sr Nt			1	2FE	13,217,250	97.0000	12,093,960	12,468,000	12,917,369		(201,868)			6.375	4.538	MN	132,473	794,835	07/25/2013	05/01/2019
78412F-AP-9	SESI LLC Sr Nt			1	2FE	7,670,000	96.0000	6,720,000	7,000,000	7,498,795		(118,693)			7.125	5.009	JD	22,167	498,750	07/17/2013	12/15/2021
78468V-AA-0	SPL Logistics Escrow LLC Nt			1	4FE	5,000,000	106.0000	5,300,000	5,000,000	5,000,000					8.875	8.875	FA	184,896	472,704	07/24/2012	08/01/2020
78532*-AD-5	Sabine Mining Co Sec Nt			2	2	17,500,000	106.3150	18,605,199	17,500,000	17,500,000					4.580	4.580	FA	289,431	801,500	02/21/2012	02/21/2032
785592-AE-6	Sabine Pass Liquefaction Sec Nt				3FE	16,753,349	98.2500	16,211,250	16,500,000	16,729,715		(23,634)			5.625	5.352	FA	386,719	469,562	03/19/2014	02/01/2021
78573A-AC-4	SABMiller Holdings Inc Nt				1FE	993,350	112.6500	1,126,503	1,000,000	993,655		109			4.950	4.993	JJ	22,825	49,500	01/10/2012	01/15/2042
80282K-AA-4	Santander Holdings USA Sr Nt				2FE	30,373,312	104.1700	31,251,030	30,000,000	30,104,326		(76,789)			4.625	4.346	AO	277,500	1,387,500	04/15/2011	04/19/2016
806605-AH-4	Schering-Plough Corp Sr Nt				1FE	3,170,940	142.1260	4,263,786	3,000,000	3,152,958		(3,050)			6.550	6.131	MS	57,858	196,500	11/02/2007	09/15/2037
80689*-AL-4	Schnuck Markets Inc Sr Nt			2	4Z	11,454,545	101.1440	11,585,642	11,454,545	11,454,545					6.160	6.160	AO	158,760	705,600	10/10/2006	10/10/2021
81683R-AJ-3	Seminole Tribe of Florida Sub Nt Ser 200			2	2FE	16,660,000	106.0000	17,659,600	16,660,000	16,660,000					7.804	7.804	AO	325,037	1,300,146	09/28/2007	10/01/2020
832696-C*-7	Smucker /J M/ Co (The) Sr Nt			2	2	14,850,778	110.8690	16,630,375	15,000,000	14,913,326		5,653			5.550	5.684	AO	208,125	832,500	05/31/2007	04/01/2022
83379#-AC-9	Sodexo Inc Gtd Sr Nt Ser C				1	15,000,000	104.4470	15,667,108	15,000,000	15,000,000					3.990	3.990	MS	194,513	299,250	03/04/2014	03/04/2024
83413U-A*-1	Solar Capital Sr Nt				2	12,500,000	106.9640	13,370,503	12,500,000	12,500,000					5.875	5.875	MN	101,997	734,375	05/11/2012	05/11/2017
83416W-AA-1	Solar Star Funding LLC Sr Nt			2	2FE	55,000,000	105.7170	58,144,515	55,000,000	55,000,000					5.375	5.375	JD	8,212	2,956,250	06/20/2013	06/30/2035
837004-CC-2	South Carolina El & Gas Co 1st Mtg Bd				1FE	17,029,160	116.6810	18,668,960	16,000,000	16,477,176		(110,778)			6.500	5.615	MN	173,333	1,040,000	06/15/2009	11/01/2018
842400-EU-3	Southern CA Edison Co 1st Ref Mtg Bd Ser				1FE	2,498,815	100.9910	2,514,671	2,490,000	2,490,426		(1,665)			4.650	4.580	AO	28,946	115,785	05/04/2009	04/01/2015
842400-FJ-7	Southern CA Edison Co 1st Ref Mtg Bd				1FE	6,331,800	112.6590	6,759,540	6,000,000	6,146,712		(36,304)			5.500	4.757	FA	124,667	330,000	04/20/2009	08/15/2018
842400-FL-2	Southern CA Edison Co 1st Ref Mtg Bd				1FE	5,898,900	131.2930	7,877,592	6,000,000	5,907,144		1,632			6.050	6.174	MS	106,883	363,000	03/25/2009	03/15/2039
842434-CK-6	Southern CA Gas Co Nt			1	1FE	14,925,150	99.2200	14,882,925	15,000,000	14,928,293		1,447			3.750	3.778	MS	165,625	562,500	09/18/2012	09/15/2042
842434-CM-2	Southern CA Gas Co 1st Mtg			1	1FE	12,454,250	101.0500	12,631,250	12,500,000	12,455,468		1,218			3.150	3.193	MS	120,313		09/08/2014	09/15/2024
842587-CJ-4	Southern Co Sr Nt				1FE	7,983,840	102.0530	8,164,208	8,000,000	7,988,004		3,099			2.450	2.493	MS	65,333	198,178	08/21/2013	09/01/2018
843163-AP-1	Southern IN Gas & Elec Co 1st Mtg Bd				1FE	1,531,936	109.4060	1,750,496	1,600,000	1,591,185		5,588			8.875	9.300	JD	11,833	142,000	06/23/1987	06/01/2016
8447HB-AA-0	Southtrust Bank NA Putable Sub Bk Nt				1FE	5,277,670	125.9590	6,297,970	5,000,000	5,198,134		(12,586)			7.690	7.200	MN	49,131	384,500	04/17/2001	05/15/2025
844895-AL-6	Southwest Gas Corp Deb				1FE	2,242,845	138.7650	3,122,204	2,250,000	2,245,300		239			8.000	8.028	FA	75,000	180,000	07/31/1996	08/01/2026
845743-BM-4	Southwestern Pub Svc Co Sr Nt				1FE	2,514,720	124.9170	2,498,332	2,000,000	2,281,090		(63,876)			8.750	4.771	JD	14,583	175,000	01/28/2011	12/01/2018
84603M-XU-5	Sovereign Bank Sub Bk Nt				2FE	57,081,849	119.1000	58,013,707	48,710,000	53,154,154		(1,147,934)			8.750	5.765	MN	367,016	4,262,125	04/26/2011	05/30/2018
84755T-AA-5	Spectra Energy Capital Co Gtd Nt				2FE	11,567,600	111.1160	11,111,600	10,000,000	10,745,411		(209,391)			6.200	3.766	AO	130,889	620,000	11/01/2010	04/15/2018
84756N-AD-1	Spectra Energy Partners Nt			1	2FE	49,401,720	107.1920	52,524,080	49,000,000	49,379,175		(24,124)			4.750	4.641	MS	685,319	2,060,972	04/02/2014	03/15/2024
84756N-AE-9	Spectra Energy Partners Nt			1	2FE	4,304,120	118.6970	4,747,876	4,000,000	4,299,835		(4,120)			5.950	5.428	MS	63,467	238,000	12/09/2013	09/25/2043
852061-AQ-3	Sprint Nextel Corp Sr Nt				3FE	8,391,250	108.0000	8,316,000	7,700,000	8,311,915		(68,075)			7.000	5.222	MS	179,667	350,000	10/01/2014	03/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
854502-AC-5	Stanley Black & Decker Inc Co Gtd Nt			1	1FE	23,975,520	104.0120	24,962,928	24,000,000	23,982,377		2,224			3.400	3.412	JD	68,000	816,000	11/17/2011	12/01/2021
85915#-AD-3	Stericycle Inc Sr Nt Ser A				2	15,000,000	103.6790	15,551,815	15,000,000	15,000,000					3.890	3.890	AO	123,183	583,500	10/15/2010	10/15/2017
85915#-AE-1	Stericycle Inc Sr Nt Ser B				2	5,000,000	105.8820	5,294,103	5,000,000	5,000,000					4.470	4.470	AO	47,183	223,500	10/15/2010	10/15/2020
863871-AM-1	Student Loan Mktg Assn Bd Zero Cpn	.B			3FE	2,402,344	81.2740	36,573,345	45,000,000	23,869,714		1,873,283			0.000	8.343	N/A			08/25/1987	10/03/2022
86723C-AC-2	Suncoke Energy Part LP/FI Sr Nt			1	3FE	5,906,250	103.8750	5,842,969	5,625,000	5,899,412		(6,838)			7.375	6.009	FA	172,852		11/13/2014	02/01/2020
86765B-AE-9	Sunoco Logistics Ptnrs Op LP Nt				2FE	6,376,715	104.3990	6,545,786	6,270,000	6,289,925		(13,589)			6.125	5.880	MN	49,071	384,038	03/30/2007	05/15/2016
86765B-AG-4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt				2FE	13,964,970	109.3990	15,315,832	14,000,000	13,979,783		3,329			5.500	5.533	FA	290,889	770,000	02/12/2010	02/15/2020
867877-AG-7	SunTrust Bank Sub Bk Nt				2FE	4,993,300	102.7370	5,136,835	5,000,000	4,999,453		794			5.000	5.017	MS	83,333	250,000	08/17/2005	09/01/2015
869049-AE-6	Susa Partnership LP Deb				1FE	5,010,000	131.2860	6,564,285	5,000,000	5,006,978		(312)			7.500	7.483	JD	31,250	375,000	12/03/1997	12/01/2027
870836-AB-9	Swiss Bank Corp-NY Sr Sub Nt				2FE	9,241,200	103.4140	8,273,104	8,000,000	8,169,699		(307,596)			7.375	3.362	JJ	272,056	590,000	05/06/2011	07/15/2015
870836-AC-7	Swiss Bank Corp-NY Sub Nt				2FE	28,575,020	128.9380	29,655,717	23,000,000	28,221,513		(353,507)			7.500	4.738	JJ	795,417	862,500	01/17/2014	07/15/2025
87083K-AM-4	Swiss Bank Corp-NY Sub Nt	LS			2FE	9,056,240	112.7940	9,023,488	8,000,000	8,457,130		(171,418)			7.375	4.875	JD	26,222	590,000	04/05/2011	06/15/2017
871829-AM-9	Sysco Corp Sr Nt				1FE	15,925,400	112.7890	18,046,192	16,000,000	15,963,875		7,438			5.375	5.436	MS	248,444	860,000	05/28/2009	03/17/2019
871829-AN-7	Sysco Corp Nt				1FE	23,335,532	141.3610	32,795,775	23,200,000	23,324,697		(2,281)			6.625	6.579	MS	444,022	1,537,000	04/13/2009	03/17/2039
871829-AQ-0	Sysco Corp Sr Nt				1FE	52,711,780	98.3760	52,139,015	53,000,000	52,778,225		26,548			2.600	2.662	JD	72,728	1,378,000	06/06/2012	06/12/2022
871829-AU-1	Sysco Corp Sr Nt			1	1FE	14,942,400	102.9020	15,435,240	15,000,000	14,943,612		1,212			3.500	3.546	AO	129,792		09/23/2014	10/02/2024
871829-AW-7	Sysco Corp Sr Nt			1	1FE	6,335,488	108.4670	6,941,914	6,400,000	6,335,744		256			4.500	4.562	AO	71,200		09/23/2014	10/02/2044
872287-AC-1	TCI Communications Inc Deb				1FE	600,728	104.6180	523,089	500,000	507,133		(11,654)			8.750	6.221	FA	18,229	43,750	05/25/2004	08/01/2015
872287-AF-4	TCI Communications Inc Deb				1FE	2,451,860	139.4810	2,789,616	2,000,000	2,309,774		(19,185)			7.875	5.951	FA	59,500	157,500	08/23/2005	02/15/2026
87264A-AK-1	T-Mobile USA Inc Hgh Yld Nt			1	3FE	10,025,000	102.3500	10,235,000	10,000,000	10,023,746		(1,254)			6.250	6.185	AO	156,250	62,500	09/29/2014	04/01/2021
87305Q-CA-7	TTX Co Nt				1	2,973,660	105.8050	3,174,135	3,000,000	2,995,151		3,098			6.050	6.168	JD	8,067	181,500	06/15/2006	06/15/2016
87875U-AJ-1	Teco Finance Inc Co Gtd Nt				2FE	4,993,400	103.5050	5,175,240	5,000,000	4,998,550		1,156			4.000	4.025	MS	58,889	200,000	03/09/2010	03/15/2016
87875U-AK-8	Teco Finance Inc Gtd Nt				2FE	20,414,925	111.6630	22,890,854	20,500,000	20,450,355		8,118			5.150	5.204	MS	310,860	1,055,750	03/12/2010	03/15/2020
88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt			2	2	7,785,450	109.9450	8,559,682	7,785,450	7,785,450					6.125	6.172	MJSD	1,325	476,859	10/09/2003	03/30/2023
88224P-JS-9	Texas Capital Bk NA Sr Nt				2FE	20,000,000	106.4440	21,288,720	20,000,000	20,000,000					5.250	5.250	JJ	440,417	525,000	01/28/2014	01/31/2026
883556-AP-7	Thermo Fisher Scientific Inc Sr Nt				2FE	2,181,280	101.7490	2,034,986	2,000,000	2,019,077		(45,185)			5.000	2.670	JD	8,333	100,000	04/07/2011	06/01/2015
883556-AS-1	Thermo Fisher Scientific Inc Sr Nt				2FE	7,966,960	100.8290	8,066,328	8,000,000	7,997,652		6,951			3.200	3.290	MN	42,667	256,000	04/20/2010	05/01/2015
883556-AX-0	Thermo Fisher Scientific Inc Sr Nt				2FE	4,042,400	108.0230	4,320,936	4,000,000	4,028,689		(3,977)			4.500	4.366	MS	60,000	180,000	04/11/2011	03/01/2021
883556-AY-8	Thermo Fisher Scientific Inc Sr Nt				2FE	12,111,630	102.3880	12,286,500	12,000,000	12,028,129		(23,438)			3.200	2.993	MS	128,000	384,000	04/07/2011	03/01/2016
883556-AZ-5	Thermo Fisher Scientific Inc Sr Nt			1	2FE	11,562,320	103.2670	11,359,381	11,000,000	11,443,328		(62,430)			3.600	2.903	FA	149,600	396,000	01/22/2013	08/15/2021
883556-BC-5	Thermo Fisher Scientific Inc Sr Nt				2FE	20,567,060	98.0230	20,094,736	20,500,000	20,556,333		(6,103)			3.150	3.111	JJ	297,763	645,750	01/22/2013	01/15/2023
883556-BG-6	Thermo Fisher Scientific Inc Sr Nt			1	2FE	6,994,960	114.8500	8,039,465	7,000,000	6,995,861		901			5.300	5.304	FA	154,583	237,028	12/04/2013	02/01/2044
883556-BH-4	Thermo Fisher Scientific Inc Sr Nt				2FE	9,999,100	100.1650	10,016,530	10,000,000	9,999,100					3.300	3.302	FA	43,083		11/06/2014	02/15/2022
886438-AP-1	Tidewater Inc Sr Nt Ser 2013-B				2	24,000,000	97.6670	23,440,031	24,000,000	24,000,000					5.010	5.010	MN	153,640	1,352,700	09/30/2013	11/15/2023
887315-AY-5	Time Warner Companies Inc Sec Nt				2FE	1,483,590	115.6180	1,734,275	1,500,000	1,495,373		1,147			6.875	6.977	JD	4,583	103,125	06/03/1998	06/15/2018
887315-BJ-7	Time Warner Companies Inc Deb				2FE	7,670,190	114.6000	8,022,014	7,000,000	7,201,087		(64,457)			7.250	6.112	AO	107,139	507,500	11/09/2006	10/15/2017
887315-BM-0	Time Warner Companies Inc Sec Nt				2FE	3,453,800	128.0250	4,480,886	3,500,000	3,468,702		1,427			6.950	7.056	JJ	112,165	243,250	06/03/1998	01/15/2028
887315-BN-8	Time Warner Companies Inc Co Gtd Nt				2FE	18,033,300	126.7670	19,015,035	15,000,000	17,911,856		(121,444)			6.625	4.746	MN	126,979	993,750	02/11/2014	05/15/2029
887317-AC-9	Time Warner Inc Nt				2FE	23,793,700	108.3950	25,472,919	23,500,000	23,586,981		(45,112)			5.875	5.659	MN	176,413	1,380,625	09/30/2009	11/15/2016
887317-AF-2	Time Warner Inc Co Gtd Nt				2FE	44,851,500	110.0330	49,514,850	45,000,000	44,914,094		14,174			4.875	4.917	MS	645,938	2,193,750	03/03/2010	03/15/2020
887317-AL-9	Time Warner Inc Co Gtd Nt				2FE	5,513,400	124.1740	6,208,695	5,000,000	5,504,994		(8,043)			6.250	5.517	MS	79,861	312,500	12/09/2013	03/29/2041
887317-AS-4	Time Warner Inc Sr Nt				2FE	4,679,595	113.5780	5,110,992	4,500,000	4,677,608		(1,987)			5.350	5.088	JD	10,700	240,081	02/12/2014	12/15/2043
88732J-AH-1	Time Warner Cable Inc Co Gtd Nt				2FE	10,749,300	109.1550	10,915,490	10,000,000	10,265,453		(105,509)			5.850	4.635	MN	97,500	585,000	12/18/2009	05/01/2017
88732J-AL-2	Time Warner Cable Inc Sr Nt				2FE	11,503,475	114.6880	13,189,086	11,500,000	11,501,658		(410)			6.750	6.745	JJ	388,125	776,250	06/17/2008	07/01/2018
88732J-AN-8	Time Warner Cable Inc Sr Nt				2FE	5,111,600	137.8850	6,894,270	5,000,000	5,103,694		(1,678)			7.300	7.117	JJ	182,500	365,000	02/03/2009	07/01/2038
88732J-AW-8	Time Warner Cable Inc Co Gtd Nt				2FE	14,851,650	110.1990	16,529,775	15,000,000	14,917,048		13,953			5.000	5.125	FA	312,500	750,000	12/18/2009	02/01/2020
89054X-AA-3	Topaz Solar Farms LLC Nt			2	2FE	34,000,000	112.8180	38,358,256	34,000,000	34,000,000					5.750	5.749	MS	494,181	1,955,000	02/16/2012	09/30/2039
89054X-AB-1	Topaz Solar Farms LLC Nt				2FE	13,500,000	105.2830	14,213,165	13,500,000	13,500,000					4.875	4.875	MS	166,359	658,125	04/10/2013	09/30/2039
891490-AR-5	Tosco Corp Deb				1FE	2,371,636	137.1290	2,742,572	2,000,000	2,259,035		(14,148)			7.800	6.250	JJ	78,000	156,000	07/01/2004	01/01/2027
89233P-4B-9	Toyota Motor Credit Corp MT Nt				1FE	8,156,762	101.2470	8,049,121	7,950,000	7,973,522		(50,360)			3.200	2.547	JD	9,893	254,400	03/22/2011	06/17/2015
89233P-4C-7	Toyota Motor Credit Corp MT Nt				1FE	7,689,443	110.2580	8,019,050	7,273,000	7,544,505		(44,064)			4.500	3.738	JD	12,728	327,285	07/20/2011	06/17/2020
89233P-4S-2	Toyota Motor Credit Corp Sr Nt				1FE	4,144,756	109.7000	4,223,462	3,850,000	4,048,850		(29,365)			4.250	3.298	JJ	77,267	163,625	08/03/2011	01/11/2021
89233P-5T-9	Toyota Motor Credit Corp Sr Nt				1FE	29,888,700	104.1120	31,233,480	30,000,000	29,918,000		10,188			3.300	3.344	JJ	464,750	990,000	01/09/2012	01/12/2022
893045-AC-8	Trans-Allegheny Interstate Ln Sr Nt				2FE	14,943,900	100.0790	15,011,805	15,000,000	14,999,530		12,222			4.000	4.084	JJ	276,667	600,000	01/19/2010	01/15/2015
893570-BY-6	Transcontinental Gas P L Corp Sr Nt				2FE	13,882,515	112.1150	16,817,250	15,000,000	14,514,740		120,003			6.050	7.123	JD	40,333	907,500	09/30/2008	06/15/2018
89615#-AH-9	Trident Seafoods Corp Sr Sec Nt				2Z	23,000,000	105.9250	24,362,691	23,000,000	23,000,000					5.960	5.960	MS	380,778	1,370,800	09/21/2006	09/21/2016
896678-AD-1	Trinova Corp Deb (Aeroquip-Vickers-now)				1FE	988,090	135.1560	1,351,558	1,000,000	992,227		405			7.875	7.980	JD	6,563	78,750	05/29/1996	06/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
902494-AX-1	Tyson Foods Inc Sr Nt			1	2FE	35,305,578	103.3720	35,943,513	34,771,000	35,291,205		(14,373)			3.950	3.759	FA	545,567		09/04/2014	08/15/2024
902494-AY-9	Tyson Foods Inc Sr Nt	LS		1	2FE	24,776,910	112.3170	26,956,176	24,000,000	24,774,150		(2,760)			5.150	4.936	FA	490,967		09/11/2014	08/15/2044
90261X-BY-7	Swiss Bank Corp-NY Sub Nt				2FE	42,821,650	106.9870	42,794,600	40,000,000	40,890,388		(549,627)			5.875	4.361	JJ	1,083,611	2,350,000	04/06/2011	07/15/2016
90265E-AG-5	UDR Inc Co Gtd Nt			1	2FE	25,353,910	107.9500	26,987,525	25,000,000	25,290,212		(39,459)			4.625	4.413	JJ	549,219	1,156,250	01/18/2013	01/10/2022
90265E-AH-3	UDR Inc Nt			1	2FE	7,498,575	103.6660	7,774,950	7,500,000	7,498,836		198			3.700	3.703	AO	69,375	281,354	09/19/2013	10/01/2020
90269Q-AM-1	UGI Utilities Inc MT Nt Ser B				1FE	12,230,133	101.3350	12,160,140	12,000,000	12,031,113		(83,516)			5.160	4.450	MN	80,840	619,200	07/30/2012	05/15/2015
902905-AL-2	USX Marathon Group Deb				2FE	2,120,112	133.7930	2,575,513	1,925,000	2,057,142		(12,676)			9.375	8.119	MN	23,060	180,469	12/18/2008	05/15/2022
902905-AQ-1	USX Marathon Group Deb				2FE	1,857,744	125.9040	1,982,994	1,575,000	1,743,860		(14,421)			8.125	6.471	JJ	59,008	127,969	06/29/2004	07/15/2023
90346Y-AB-5	US Shipping Corp Term Ln Nt 1				4FE	2,539,034	97.8750	2,509,379	2,563,861	2,545,865		4,563			5.500	5.775	MJSD	1,442	217,454	12/31/2014	04/26/2018
904764-AK-3	Unilever Cap Corp Co Gtd Nt				1FE	12,553,823	111.1160	14,111,783	12,700,000	12,630,721		14,810			4.800	4.948	FA	230,293	609,600	03/25/2009	02/15/2019
90520G-AA-4	Union Bank of California Sub Bk Nt				1FE	3,984,240	106.0700	4,242,800	4,000,000	3,997,275		1,871			5.950	6.003	MN	33,056	238,000	05/08/2006	05/11/2016
905581-AR-5	Union Carbide Corp Deb				2FE	3,130,170	129.4360	3,883,068	3,000,000	3,079,520		(5,006)			7.500	7.135	JD	18,750	225,000	04/01/1998	06/01/2025
906548-CE-0	Union Elec Co Sr Nt				1FE	5,546,450	111.3440	5,567,180	5,000,000	5,194,529		(73,161)			6.400	4.702	JD	14,222	320,000	09/04/2009	06/15/2017
906548-CG-5	Union Elec Co 1st Mtg Bd				1FE	15,007,440	117.3070	17,596,080	15,000,000	15,004,547		(943)			6.700	6.691	FA	418,750	1,005,000	06/12/2008	02/01/2019
907818-CZ-9	Union Pacific Corp Sr Nt				1FE	9,809,000	111.6940	11,169,380	10,000,000	9,924,381		23,468			5.750	6.041	MN	73,472	575,000	05/20/2009	11/15/2017
907818-DD-7	Union Pacific Corp Sr Nt				1FE	12,697,500	114.4830	11,448,300	10,000,000	12,059,773		(379,545)			6.125	1.887	FA	231,389	612,500	04/17/2013	02/15/2020
907818-DY-1	Union Pacific Corp Nt			1	1FE	17,366,340	102.6720	17,839,208	17,375,000	17,366,368		28			3.250	3.256	JJ	218,032		08/11/2014	01/15/2025
90982P-AA-5	United Cities Gas Co Nt Ser A				1FE	4,175,261	118.4420	4,737,680	4,000,000	4,116,404		(7,202)			6.670	6.298	JD	11,858	266,800	12/21/2005	12/15/2025
91019P-CS-9	UDR Inc Sr Nt				2FE	2,210,060	107.0030	2,140,066	2,000,000	2,136,735		(38,182)			4.250	2.162	JD	7,083	85,000	01/17/2013	06/01/2018
910558-AA-9	United Group Inv Partnership Sr Nt Ser A				3FE	9,710,182	100.0000	10,000,000	10,000,000	9,925,569		39,159			6.670	6.590	MS	156,656	613,000	07/07/2008	09/29/2016
911308-AA-2	United Parcel Service Deb				1FE	9,407,690	128.9810	9,028,649	7,000,000	8,044,431		(169,686)			8.375	5.097	AO	146,563	586,250	05/13/2005	04/01/2020
911312-AK-2	United Parcel Service Sr Nt				1FE	33,363,240	112.3500	32,019,836	28,500,000	32,106,198		(805,725)			5.125	2.002	AO	365,156	1,460,625	06/04/2013	04/01/2019
913017-BP-3	United Technologies Corp Sr Nt				1FE	19,594,807	131.9140	19,984,895	15,150,000	19,529,648		(65,159)			6.125	4.183	JJ	427,882	463,969	05/19/2014	07/15/2038
913017-BQ-1	United Technologies Corp Sr Nt				1FE	51,141,182	116.1020	55,264,552	47,600,000	49,297,096		(364,808)			6.125	5.146	FA	1,214,792	2,915,500	05/28/2009	02/01/2019
913017-BS-7	United Technologies Corp Sr Nt				1FE	12,079,400	125.4750	12,547,490	10,000,000	12,066,734		(12,666)			5.700	4.345	AO	120,333	285,000	09/15/2014	04/15/2040
913017-BT-5	United Technologies Corp Sr Nt				1FE	19,753,400	108.8790	21,775,780	20,000,000	19,764,006		4,249			4.500	4.576	JD	75,000	900,000	05/24/2012	06/01/2042
913017-BV-0	United Technologies Corp Sr Nt				1FE	12,490,375	102.0330	12,754,113	12,500,000	12,492,587		876			3.100	3.109	JD	32,292	387,500	05/24/2012	06/01/2022
91324P-BU-5	UnitedHealth Group Inc Sr Nt			1	1FE	5,209,450	107.6390	5,381,955	5,000,000	5,202,443		(4,031)			4.625	4.365	MN	29,549	231,250	02/22/2013	11/15/2041
91324P-BV-3	UnitedHealth Group Inc Sr Nt			1	1FE	13,216,927	100.3200	13,159,991	13,118,000	13,198,230		(10,287)			2.875	2.778	MS	111,048	377,143	02/22/2013	03/15/2022
91324P-BZ-4	UnitedHealth Group Inc Sr Nt			1	1FE	9,107,930	98.1130	8,830,152	9,000,000	9,086,654		(9,808)			2.750	2.614	FA	93,500	247,500	10/22/2012	02/15/2023
91324P-CA-8	UnitedHealth Group Inc Sr Nt			1	1FE	4,886,500	99.4010	4,970,065	5,000,000	4,890,931		2,083			3.950	4.082	AO	41,694	197,500	10/17/2012	10/15/2042
91324P-CD-2	UnitedHealth Group Inc Sr Nt			1	1FE	23,674,560	104.8370	25,160,760	24,000,000	23,685,215		5,623			4.250	4.331	MS	300,333	1,020,000	02/25/2013	03/15/2043
918005-AT-6	Aquila Inc Sr Nt				2FE	2,041,420	126.6730	2,533,460	2,000,000	2,019,431		(2,046)			8.270	8.083	MN	21,134	165,400	07/01/1992	11/15/2021
91802M-AA-8	Utility Contract Funding LLC Nt			2	2FE	2,355,722	105.8900	2,495,849	2,357,019	2,356,562		1			7.944	7.944	AO	46,810	187,242	06/27/2002	10/01/2016
91911X-AM-6	Valeant Pharmaceuticals Intl Co Gtd Nt			1	4FE	9,093,750	105.5000	10,550,000	10,000,000	9,350,379		84,755			7.000	8.451	AO	175,000	700,000	09/22/2011	10/01/2020
91911X-AQ-7	Valeant Pharmaceuticals Intl Co Gtd Nt			1	4FE	7,080,000	104.5000	8,360,000	8,000,000	7,309,372		75,091			6.750	8.481	FA	204,000	540,000	08/19/2011	08/15/2021
920355-AC-8	Valspar Corp Nt				2FE	5,996,024	102.3770	6,142,608	6,000,000	5,999,723		456			5.100	5.108	FA	127,500	306,000	03/20/2006	08/01/2015
92343V-AF-1	Verizon Communications Inc Sr Nt				2FE	6,382,508	122.7250	8,237,268	6,712,000	6,411,468		5,802			6.250	6.638	AO	104,875	419,500	03/19/2009	04/01/2037
92343V-AK-0	Verizon Communications Inc Nt				2FE	9,905,100	123.3860	12,338,590	10,000,000	9,914,245		1,575			6.400	6.472	FA	241,778	640,000	02/07/2008	02/15/2038
92343V-AL-8	Verizon Communications Inc Bd				2FE	7,481,700	110.9870	8,323,988	7,500,000	7,493,207		1,943			5.500	5.532	FA	155,833	412,500	02/07/2008	02/15/2018
92343V-AP-9	Verizon Communications Inc Bd				2FE	8,182,245	130.9990	10,857,172	8,288,000	8,191,587		1,617			6.900	7.002	AO	120,729	571,872	04/01/2008	04/15/2038
92343V-AV-6	Verizon Communications Inc Sr Nt				2FE	10,094,900	115.8760	10,428,867	9,000,000	9,906,311		(120,551)			6.350	3.718	AO	142,875	412,750	06/09/2014	04/01/2019
92343V-BR-4	Verizon Communications Inc Sr Nt				2FE	51,831,520	110.4230	57,420,116	52,000,000	51,848,570		13,303			5.150	5.192	MS	788,522	2,655,683	09/11/2013	09/15/2023
92343V-BT-0	Verizon Communications Inc Sr Nt				2FE	31,542,250	128.1150	39,715,619	31,000,000	31,534,615		(7,358)			6.550	6.414	MS	597,869	2,013,579	12/09/2013	09/15/2043
92344X-AB-5	Verizon New York Inc Sr Nt Ser B				2FE	36,717,859	125.3990	38,762,054	30,911,000	36,166,617		(173,762)			7.375	5.802	AO	569,922	2,279,686	08/30/2011	04/01/2032
925524-BG-4	Viacom Inc Sr Nt				2FE	11,128,684	107.3560	10,520,868	9,800,000	10,816,261		(149,843)			4.500	2.664	MS	147,000	441,000	11/15/2012	03/01/2021
92553P-AD-4	Viacom Inc Nt				2FE	5,096,900	112.3070	5,615,330	5,000,000	5,052,354		(9,554)			5.625	5.370	MS	82,813	281,250	09/24/2009	09/15/2019
92553P-AF-9	Viacom Inc Sr Nt				2FE	3,992,560	102.3540	4,094,168	4,000,000	3,999,012		1,354			4.250	4.286	MS	50,056	170,000	09/24/2009	09/15/2015
92553P-AJ-1	Viacom Inc Sr Nt				2FE	5,901,660	103.5160	6,210,936	6,000,000	5,927,607		8,840			3.875	4.076	JD	10,333	232,500	12/07/2011	12/15/2021
92553P-AT-9	Viacom Inc Sr Nt			1	2FE	5,443,240	103.1100	5,671,050	5,500,000	5,449,695		4,738			4.250	4.378	MS	77,917	241,542	08/12/2013	09/01/2023
92553P-AX-0	Viacom Inc Sr Nt	LS		1	2FE	2,019,160	100.3850	2,007,692	2,000,000	2,018,087		(1,073)			3.875	3.756	AO	19,375	43,056	04/14/2014	04/01/2024
927804-FA-7	Virginia Elec & Pwr Co Sr Nt Ser B				1FE	6,043,800	130.4430	7,826,574	6,000,000	6,039,264		(920)			6.000	5.945	JJ	166,000	360,000	01/27/2009	01/15/2036
927804-FE-9	Virginia Elec & Pwr Co Sr Nt				1FE	3,927,034	139.0760	5,284,888	3,800,000	3,915,949		(2,282)			6.350	6.101	MN	20,779	241,300	05/08/2009	11/30/2037
927804-FF-6	Virginia Elec & Pwr Co Sr Nt				1FE	5,859,679	111.8100	6,356,370	5,685,000	5,758,954		(19,971)			5.400	4.971	AO	52,018	306,990	05/08/2009	04/30/2018
927804-FH-2	Virginia Elec & Pwr Co Sr Nt				1FE	5,996,720	112.0370	6,722,196	6,000,000	5,998,343		320			5.000	5.007	JD	833	300,000	06/23/2009	06/30/2019
927804-FP-4	Virginia Elec & Pwr Co Sr Nt			1	1FE	24,488,240	112.0120	27,442,940	24,500,000	24,488,499		189			4.650	4.653	FA	430,383	1,139,250	08/12/2013	08/15/2043
927847-AA-1	Virginia Mason Med Cntr Sec Nt			2	2FE	20,000,000	99.7300	19,945,960	20,000,000	20,000,000					5.136	5.137	FA	388,053	1,027,200	04/19/2013	08/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
928668-AB-8	Volkswagen Group America Sr Nt				1FE	1,999,060	99.4750	1,989,504	2,000,000	1,999,169		109			2.125	2.135	MN	4,486	21,250	05/15/2014	05/23/2019
92890H-AD-4	WEA Fin LLC/Westfield Sr Nt				2FE	14,694,775	106.6480	15,540,805	14,572,000	14,694,216		(559)			4.750	4.697	MS	199,960		09/11/2014	09/17/2044
92976W-BH-8	Wachovia Corp Sr Nt				1FE	12,446,500	111.9780	13,997,250	12,500,000	12,480,154		5,720			5.750	5.807	FA	299,479	1,048,095	01/28/2008	02/01/2018
929798-AA-0	Wacker Chemical Corp Sr Nt Ser A		E		2	20,095,980	99.8710	19,974,104	20,000,000	20,065,301		(18,555)			3.000	2.896	AO	113,333	600,000	04/23/2013	04/23/2018
931142-CM-3	Wal-Mart Stores Inc Sr Nt				1FE	18,163,966	133.9330	23,505,154	17,550,000	18,110,852		(10,986)			6.200	5.945	AO	229,710	1,088,100	05/15/2009	04/15/2038
931142-CP-6	Wal-Mart Stores Inc Sr Nt				1FE	4,893,450	108.9200	5,446,005	5,000,000	4,950,047		10,942			4.125	4.395	FA	85,938	206,250	04/22/2009	02/01/2019
931142-CU-5	Wal-Mart Stores Inc Sr Nt				1FE	14,395,500	106.7860	16,017,825	15,000,000	14,611,959		61,365			3.625	4.154	JJ	261,302	543,750	04/11/2011	07/08/2020
931142-DD-2	Wal-Mart Stores Inc Sr Nt				1FE	51,323,838	110.4150	56,311,446	51,000,000	51,219,374		(29,966)			4.250	4.171	AO	457,583	2,167,500	04/21/2011	04/15/2021
931142-DK-6	Wal-Mart Stores Inc Sr Nt			1	1FE	20,633,430	116.4440	22,124,417	19,000,000	20,616,389		(17,041)			4.750	4.231	AO	223,118	451,250	05/20/2014	10/02/2043
93884P-CJ-7	Washington Gas Lt Co MT Nt Ser C				1FE	3,905,640	125.2530	5,010,120	4,000,000	3,937,269		3,355			6.820	7.018	MS	80,324	272,800	09/19/2000	10/09/2026
93884P-CL-2	Washington Gas Lt Co MT Nt Ser C				1FE	1,137,620	123.2340	1,232,341	1,000,000	1,095,353		(5,602)			6.620	5.511	MS	19,492	66,200	08/09/2005	10/23/2026
93933W-AA-4	Washington Mutual Bk FA Sub Bk Nt				6	0.0100	0.0100	700	7,000,000						6.875	0.000	JD			10/27/2003	06/15/2015
941063-AQ-2	Waste Management Inc Co Gtd Nt				2FE	14,419,790	110.7380	14,395,953	13,000,000	14,157,245		(168,533)			4.600	3.007	MS	199,333	598,000	06/03/2013	03/01/2021
94106L-AS-8	Waste Management Inc Co Gtd Nt				2FE	17,119,520	113.1570	18,105,104	16,000,000	16,481,244		(135,242)			6.100	5.070	MS	287,378	976,000	10/02/2009	03/15/2018
94106L-AU-3	Waste Management Inc Co Gtd Nt				2FE	19,223,920	120.8500	18,937,869	15,670,000	17,718,766		(443,455)			7.375	3.949	MS	353,119	1,155,663	11/01/2011	03/11/2019
94106L-AV-1	Waste Management Inc Co Gtd Nt				2FE	6,229,150	129.4440	6,472,220	5,000,000	6,222,755		(6,395)			6.125	4.485	MN	26,372	153,125	09/25/2014	11/30/2039
94106L-AW-9	Waste Management Inc Co Gtd Nt				2FE	5,887,420	109.6110	6,028,611	5,500,000	5,734,737		(37,643)			4.750	3.880	JD	726	261,250	08/30/2010	06/30/2020
942683-AE-3	Watson Pharmaceuticals Inc Sr Nt				2FE	2,111,388	113.4240	1,939,554	1,710,000	1,992,046		(57,138)			6.125	2.339	FA	39,568	104,738	11/14/2012	08/15/2019
942683-AF-0	Watson Pharmaceuticals Inc Sr Nt				2FE	47,711,985	97.3620	47,220,570	48,500,000	47,832,786		73,830			3.250	3.454	AO	394,063	1,576,250	06/05/2013	10/01/2022
942683-AH-6	Watson Pharmaceuticals Inc Sr Nt				2FE	6,896,120	97.9940	6,859,545	7,000,000	6,899,880		1,723			4.625	4.718	AO	80,938	323,750	09/27/2012	10/01/2042
948741-AH-6	Weingarten Realty Inv Sr Nt			1	2FE	33,475,855	98.8590	33,117,899	33,500,000	33,480,075		2,178			3.375	3.384	MS	332,906	1,130,625	10/01/2012	10/15/2022
948741-AK-9	Weingarten Realty Inv Sr Nt			1	2FE	12,945,790	106.0220	13,782,860	13,000,000	12,953,114		7,177			4.450	4.499	JJ	266,753	433,875	10/03/2013	01/15/2024
94874R-CQ-7	Weingarten Realty Investors MT Nt Ser A				2FE	6,000,000	107.4600	6,447,582	6,000,000	6,000,000					5.542	5.542	JD	14,779	332,520	12/12/2006	12/15/2016
94973V-BE-6	Wellpoint Inc Sr Nt				2FE	9,957,900	100.5540	10,055,350	10,000,000	9,969,311		8,212			2.300	2.391	JJ	106,056	216,583	07/30/2013	07/15/2018
949746-RF-0	Wells Fargo & Co Sub Nt				1FE	37,011,035	117.7210	42,923,504	36,462,000	37,011,035					5.606	5.501	JJ	942,539	1,300,235	02/05/2014	01/15/2044
94974B-FJ-4	Wells Fargo & Co Sub Nt				1FE	30,981,710	101.3490	31,418,314	31,000,000	30,984,694		1,608			3.450	3.457	FA	409,975	1,069,500	02/06/2013	02/13/2023
94974B-FN-5	Wells Fargo & Co Sub Nt				1FE	4,982,950	104.9580	5,247,905	5,000,000	4,984,904		1,428			4.125	4.167	FA	77,917	206,250	08/08/2013	08/15/2023
94974B-FP-0	Wells Fargo & Co Sub Nt				1FE	24,997,720	113.7710	28,442,825	25,000,000	24,997,947		218			5.375	5.376	MN	220,226	1,358,681	10/21/2013	11/02/2043
94974B-FY-1	Wells Fargo & Co Sr Nt				1FE	22,976,310	102.2060	23,507,311	23,000,000	22,977,209		899			4.100	4.111	JD	73,344	471,500	05/27/2014	06/03/2026
955306-B#-1	West Pharmaceutical Svcs Sr Nt Ser B				2	5,000,000	102.2240	5,111,215	5,000,000	5,000,000					3.820	3.820	JJ	93,378	191,000	07/05/2012	07/05/2024
955306-B@-3	West Pharmaceutical Svcs Sr Nt Ser A				2	4,000,000	101.8890	4,075,578	4,000,000	4,000,000					3.670	3.670	JJ	71,769	146,800	07/05/2012	07/05/2022
961548-AL-8	Westvaco Corp Deb				2FE	16,732,870	128.2010	19,871,202	15,500,000	15,992,619		(71,766)			9.750	8.977	JD	67,167	1,511,250	06/18/1997	06/15/2020
963320-AT-3	Whirlpool Corp Sr Nt	LS			2FE	14,984,550	101.2070	15,181,020	15,000,000	14,984,730		180			3.700	3.712	MN	87,875		10/30/2014	05/01/2025
966244-AA-3	Whitewave Foods Co Sr Nt				4FE	7,000,320	103.0000	6,822,720	6,624,000	6,994,809		(5,511)			5.375	4.510	AO	102,856		11/06/2014	10/01/2022
96647K-AF-9	Whitman Corp Nt				1FE	6,500,845	132.6640	8,623,167	6,500,000	6,500,744		(39)			7.290	7.289	MS	139,523	473,850	09/22/2000	09/15/2026
969133-AG-2	Willamette Inds Inc Deb				2FE	1,995,600	126.5870	2,531,746	2,000,000	1,997,907		217			9.000	9.021	AO	45,000	180,000	09/27/1991	10/01/2021
96950F-AD-6	Williams Partners LP Sr Nt				2FE	39,991,764	108.5530	43,421,120	40,000,000	39,996,338		598			5.250	5.252	MS	618,333	2,100,000	08/04/2011	03/15/2020
96950F-AL-8	Williams Partners LP Sr Nt			1	2FE	16,897,320	100.9130	17,155,278	17,000,000	16,906,742		8,356			4.500	4.576	MN	97,750	765,000	11/12/2013	11/15/2023
96950H-AD-2	Williams Partners LP Sr Nt				2FE	13,418,315	110.2220	12,675,519	11,500,000	12,301,677		(363,317)			7.250	3.741	FA	347,396	833,750	10/13/2011	02/01/2017
976656-CG-1	Wisconsin Electric Power Co Sr Nt			1	1FE	5,962,560	107.5430	6,452,592	6,000,000	5,963,081		521			4.250	4.287	JD	21,250	138,833	05/12/2014	06/01/2044
98212B-AD-5	WPX Energy Inc Sr Nt			1	3FE	2,635,000	96.2500	2,406,250	2,500,000	2,629,320		(5,680)			6.000	5.089	JJ	69,167		10/02/2014	01/15/2022
982526-AQ-8	Wrigley Wm Jr Co Sr Nt				2FE	11,988,120	102.2130	12,265,524	12,000,000	11,989,961		1,541			3.375	3.391	AO	78,750	405,000	10/16/2013	10/21/2020
983024-AJ-9	Wyeth Nt				1FE	10,817,940	105.2810	10,528,120	10,000,000	10,546,248		(271,692)			5.500	0.608	FA	207,778	275,000	06/09/2014	02/15/2016
983024-AL-4	Wyeth Nt				1FE	9,357,878	130.0900	11,382,875	8,750,000	9,299,666		(13,541)			6.000	5.515	FA	198,333	525,000	05/01/2007	02/15/2036
98385X-AT-3	XTO Energy Inc Nt				1FE	9,971,300	117.5830	11,758,290	10,000,000	9,986,264		2,956			6.500	6.540	JD	28,889	650,000	08/04/2008	12/15/2018
984121-BP-7	Xerox Corp Sr Nt				2FE	16,629,150	106.0860	15,912,930	15,000,000	15,354,659		(281,767)			6.400	4.357	MS	282,667	960,000	01/29/2010	03/15/2016
984121-BQ-5	Xerox Corp Sr Nt				2FE	3,331,320	110.2230	3,306,684	3,000,000	3,110,890		(49,409)			6.750	4.863	FA	84,375	202,500	02/08/2010	02/01/2017
984121-BW-2	Xerox Corp Sr Nt				2	23,126,595	113.0720	23,971,264	21,200,000	22,082,644		(234,955)			6.350	4.992	MN	172,014	1,346,200	02/10/2010	05/15/2018
984121-BZ-5	Xerox Corp Sr Nt				2FE	7,109,270	100.3950	7,027,657	7,000,000	7,002,913		(23,483)			4.250	3.903	FA	112,389	297,500	01/22/2010	02/15/2015
984121-CA-9	Xerox Corp Sr Nt				2FE	20,113,320	112.3870	21,915,504	19,500,000	19,848,388		(60,223)			5.625	5.211	JD	48,750	1,096,875	02/23/2010	12/15/2019
984121-CD-3	Xerox Corp Sr Nt				2FE	21,573,855	106.8650	22,975,954	21,500,000	21,561,700		(8,476)			4.500	4.447	MN	123,625	967,500	07/23/2012	05/15/2021
988498-AF-8	Yum Brands Inc Sr Nt				2FE	19,158,490	110.6630	21,026,027	19,000,000	19,085,942		(15,766)			5.300	5.190	MS	296,506	1,007,000	10/01/2009	09/15/2019
98934K-AB-6	Zeneca Wilmington Gtd Deb				1FE	4,757,803	129.0830	5,486,032	4,250,000	4,546,996		(24,785)			7.000	5.973	MN	38,014	297,500	09/16/2003	11/15/2023
C9413P-AP-8	Valeant Pharmaceuticals Inc Term Ln B Nt		G		3FE	7,842,537	98.9580	7,879,026	7,961,966	7,863,181		15,020			4.500	4.778	FMAN	56,729	339,614	08/12/2013	08/06/2020
G9270#-AA-1	Village Roadshow Pictures Term Ln A2				2FE	4,387,354	99.0000	4,387,354	4,431,671	4,404,332		8,519			5.250	5.517	JAJO	59,458	263,516	12/10/2012	11/21/2017
008474-A*-9	Agnico Eagle Mines Ltd Sr Nt		I		2	13,000,000	102.4850	13,322,997	13,000,000	13,000,000					6.130	6.130	AO	185,943	796,900	04/07/2010	04/07/2017
008916-AG-3	Agrium Inc Sr Nt		I		2FE	5,798,250	130.1330	5,855,994	4,500,000	5,780,439		(17,811)			7.125	4.953	MN	33,844	160,313	06/13/2014	05/23/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
008916-AH-1	Agrium Inc Sr Nt		I		2FE	3,246,275	115.2090	6,515,627	5,735,000	0,613,792		(633,202)			6.750	5.348	JJ	1,797,002	3,897,113	09/29/2011	01/15/2019
008916-AJ-7	Agrium Inc Sr Nt		I	1	2FE	9,941,550	118.6410	3,728,260	0,000,000	9,945,463		866			6.125	6.146	JJ	564,861	1,225,000	12/16/2010	01/15/2041
008916-AK-4	Agrium Inc Sr Nt		I	1	2FE	6,988,146	97.6170	6,784,375	6,950,000	6,980,367		(3,525)			3.150	3.085	AO	54,731	218,925	09/28/2012	10/01/2022
064149-D8-7	Bank of Nova Scotia Sr Nt		I		1FE	9,983,400	102.5850	0,258,520	0,000,000	9,995,657		3,392			2.900	2.936	MS	74,111	290,000	03/22/2011	03/29/2016
067901-AH-1	Barrick Gold Corp Sr Nt		I		2FE	2,477,544	92.4350	1,554,363	2,500,000	2,479,337		336			5.250	5.261	AO	164,063	656,250	06/14/2012	04/01/2042
073170-AF-2	Baytex Energy Corp Nt		A	1	3FE	3,807,500	85.0000	1,900,000	4,000,000	3,811,100		3,600			5.125	5.350	JD	59,792	348,785	10/09/2014	06/01/2021
097751-BF-7	Bombardier Inc Sr Nt	LS	A		3FE	3,980,000	102.0000	4,080,000	4,000,000	3,980,897		897			6.125	6.201	JJ	112,972		07/29/2014	01/15/2023
124900-B@-9	CCL Industries Inc Gtd Sr Nt Ser C		I		2	5,070,495	113.1260	5,656,310	5,000,000	5,024,376		(5,958)			7.090	6.931	JJ	170,357	354,500	08/02/2004	07/08/2018
136375-AY-8	Canadian Natl RR Co Deb		I		1FE	1,082,460	129.6560	1,296,558	1,000,000	1,043,717		(3,746)			7.625	6.928	MN	9,743	76,250	02/02/1998	05/15/2023
136375-BD-3	Canadian Natl RR Co Nt		I		1FE	5,667,095	134.7830	7,413,049	5,500,000	5,623,127		(5,642)			6.900	6.644	JJ	174,992	379,500	05/25/2004	07/15/2028
136375-BE-1	Canadian Natl RR Co Nt		I		1FE	6,250,272	142.2600	8,108,843	5,700,000	6,182,801		(10,766)			6.712	6.006	JJ	176,414	382,584	05/14/2007	07/15/2036
136375-BL-5	Canadian Natl RR Co Nt		I		1FE	16,923,278	132.8510	21,256,176	16,000,000	16,807,125		(21,750)			6.250	5.824	FA	416,667	1,000,000	04/27/2007	08/01/2034
136375-BQ-4	Canadian Natl RR Co Sr Nt		I		1FE	5,255,500	136.3610	6,818,035	5,000,000	5,231,643		(4,641)			6.375	6.000	MN	40,729	318,750	12/17/2008	11/15/2037
136375-BT-8	Canadian Natl RR Co Nt		I		1FE	11,865,720	113.5030	13,620,360	12,000,000	11,935,027		13,477			5.550	5.698	MS	222,000	666,000	02/18/2009	03/01/2019
136375-CD-2	Canadian Natl RR Co Sr Nt		I	1	1FE	7,913,600	99.7950	7,983,568	8,000,000	7,914,567		967			2.950	3.076	MN	30,811		11/04/2014	11/21/2024
136385-AT-8	Canadian Natural Resources Sr Nt		A		2FE	6,996,990	98.2770	6,879,376	7,000,000	6,997,284		294			3.800	3.805	AO	56,156	144,083	03/26/2014	04/15/2024
136420-AF-3	Canadian Occidental Petroleum Sr Nt		I		1FE	15,970,540	133.6990	18,717,902	14,000,000	15,696,822		(80,873)			7.400	6.061	MN	172,667	1,036,000	05/04/2011	05/01/2028
13645R-AP-9	Canadian Pacific Railway Sr Nt		I		2FE	34,352,850	109.8100	38,433,500	35,000,000	34,520,766		56,181			4.500	4.731	JJ	726,250	1,575,000	11/28/2011	01/15/2022
14040*-AA-1	Capital Power US Funding Sr Nt Ser A		I		2	30,000,000	110.0890	33,026,637	30,000,000	30,000,000					5.210	5.210	JD	69,467	1,563,000	06/15/2011	06/15/2021
15135U-AD-1	Cenovus Energy Inc Sr Nt		I		2FE	29,083,747	110.1640	29,030,338	26,352,000	27,898,630		(286,423)			5.700	4.325	AO	317,102	1,502,064	07/20/2010	10/15/2019
292505-AD-6	EnCana Corp Sr Nt		I		2FE	25,683,031	108.5520	25,026,594	23,055,000	25,519,358		(68,584)			6.500	5.592	FA	566,128	1,498,575	08/22/2012	08/15/2034
292505-AE-4	EnCana Corp Sr Nt		I		2FE	16,353,233	108.9060	15,268,677	14,020,000	16,234,101		(50,040)			6.625	5.401	FA	350,889	928,825	07/26/2012	08/15/2037
292505-AG-9	EnCana Corp Nt		I		2FE	26,809,625	106.9060	24,588,403	23,000,000	26,622,748		(79,699)			6.500	5.304	FA	622,917	1,495,000	08/21/2012	02/01/2038
29250N-AB-1	Enbridge Inc Sr Nt		I		1FE	3,897,360	108.5630	4,342,508	4,000,000	3,970,315		12,012			5.600	5.958	AO	56,000	224,000	10/03/2007	04/01/2017
448055-AC-7	Husky Energy Inc Sr Nt		I		2FE	13,221,895	109.9780	12,647,436	11,500,000	12,294,445		(275,807)			6.200	3.497	MS	209,939	713,000	06/23/2011	09/15/2017
448055-AD-5	Husky Energy Inc Sr Nt		I		2FE	14,234,226	121.9910	15,858,817	13,000,000	14,154,947		(23,228)			6.800	6.074	MS	260,289	884,000	08/04/2011	09/15/2037
448055-AJ-2	Husky Energy Inc St Nt		I	1	2FE	5,173,850	100.3480	5,017,405	5,000,000	5,133,406		(16,417)			3.950	3.519	AO	41,694	197,500	06/11/2012	04/15/2022
46294*-AB-4	Iron Ore Company of Canada Sr Sec Nt		I	2	2	8,888,889	107.3840	9,545,260	8,888,889	8,888,889					6.600	6.599	AO	99,407	586,667	11/02/2005	10/31/2017
496902-AJ-6	Kinross Gold Corp Sr Nt		I		2FE	39,679,318	95.5990	38,239,600	40,000,000	39,755,403		29,978			5.125	5.235	MS	683,333	2,050,000	06/22/2012	09/01/2021
496902-AK-3	Kinross Gold Corp Sr Nt		I		2FE	14,878,659	95.0760	14,261,430	15,000,000	14,884,293		1,478			6.875	6.939	MS	343,750	1,031,250	06/22/2012	09/01/2041
53278L-A#-4	Linamar Corp Sr Nt		I		2	10,000,000	107.6420	10,764,229	10,000,000	10,000,000					5.310	5.310	JJ	234,525	531,000	07/22/2010	07/22/2017
65334H-AA-0	Nexen Inc Sr Nt		I		1FE	36,968,736	141.6620	47,244,410	33,350,000	36,624,530		(97,467)			7.875	6.891	MS	773,303	2,626,313	02/01/2011	03/15/2032
65334H-AE-2	Nexen Inc Sr Nt		I		1FE	17,221,199	117.4310	21,838,587	18,597,000	17,329,552		29,765			5.875	6.485	MS	336,877	1,092,574	04/06/2011	03/10/2035
65334H-AG-7	Nexen Inc Sr Nt		I		1FE	10,072,800	124.5550	12,455,480	10,000,000	10,068,868		(1,371)			6.400	6.342	MN	81,778	640,000	04/06/2011	05/15/2037
65334H-AJ-1	Nexen Inc Sr Nt		I		1FE	5,451,550	138.7850	6,939,250	5,000,000	5,427,847		(6,651)			7.500	6.780	JJ	157,292	375,000	01/12/2011	07/30/2039
65334H-AK-8	Nexen Inc Sr Nt		I		1FE	13,870,813	115.2490	14,406,075	12,500,000	13,342,107		(162,402)			6.200	4.551	JJ	325,069	775,000	10/20/2011	07/30/2019
716442-AH-1	Petro-Canada Sr Nt		I		1FE	2,028,408	111.3340	2,415,943	2,170,000	2,042,370		3,730			5.350	5.875	JJ	53,533	116,095	12/10/2010	07/15/2033
71644E-AB-8	Petro-Canada Deb		I		1FE	5,537,960	134.4140	5,376,568	4,000,000	4,806,776		(95,195)			9.250	5.633	AO	78,111	370,000	05/02/2005	10/15/2021
71644E-AF-9	Petro-Canada Deb		I		1FE	5,082,160	130.3730	6,518,640	5,000,000	5,062,677		(2,808)			7.000	6.855	MN	44,722	350,000	05/25/2004	11/15/2028
71644E-AG-7	Petro-Canada Sr Nt		I		1FE	4,879,749	115.6050	5,473,906	4,735,000	4,867,338		(3,370)			5.950	5.716	MN	35,999	281,733	12/01/2010	05/15/2035
725906-AH-4	Placer Dome Inc Sr Nt		I		2FE	7,434,424	110.0130	6,710,763	6,100,000	7,335,473		(42,308)			6.375	4.704	MS	129,625	388,875	07/30/2012	03/01/2033
725906-AN-1	Placer Dome Inc Sr Nt		I		2FE	2,281,900	110.4070	2,208,144	2,000,000	2,256,884		(6,566)			6.450	5.413	AO	27,233	129,000	11/03/2010	10/15/2035
73755L-AD-9	Potash Corp Saskatchewan Inc Nt Ser C		I		1FE	30,510,602	123.4100	35,973,957	29,150,000	30,445,832		(32,068)			5.875	5.516	JD	142,714	1,712,563	10/01/2013	12/01/2036
73755L-AF-4	Potash Corp Saskatchewan Inc Sr Nt		I		1FE	5,358,395	116.7140	5,252,117	4,500,000	4,971,994		(97,374)			6.500	3.868	MN	37,375	292,500	10/12/2010	05/15/2019
73755L-AK-3	Potash Corp Saskatchewan Inc Sr Nt		A		1FE	8,276,303	123.4460	9,443,581	7,650,000	8,263,337		(11,320)			5.625	5.065	JD	35,859	430,313	10/25/2013	12/01/2040
73755L-AL-1	Potash Corp Saskatchewan Inc Sr Nt	LS	A	1	1FE	18,051,542	102.6040	18,674,001	18,200,000	18,061,295		9,753			3.625	3.724	MS	194,260	344,536	04/04/2014	03/15/2024
77509N-AP-8	Rogers Cable Inc Nt		I		2FE	7,540,350	101.1650	7,587,353	7,500,000	7,501,654		(7,967)			6.750	6.637	MS	149,063	506,250	04/09/2009	03/15/2015
775109-AY-7	Rogers Communications Inc Sr Nt		A	1	2FE	22,732,690	105.0640	23,114,080	22,000,000	22,694,701		(37,989)			4.100	3.665	AO	225,500	451,000	09/19/2014	10/01/2023
775109-AZ-4	Rogers Communications Inc Sr Nt		A	1	2FE	2,732,400	114.7740	2,869,350	2,500,000	2,729,789		(2,611)			5.450	4.849	AO	34,063	68,125	04/14/2014	10/01/2043
775109-BB-6	Rogers Communications Inc Sr Nt		A	1	2FE	27,513,824	109.3570	29,865,369	27,310,000	27,513,515		(310)			5.000	4.950	MS	402,064	701,715	06/25/2014	03/15/2044
820439-A*-8	ShawCor Ltd Sr Nt Ser A		A		2	15,071,805	97.7980	14,669,651	15,000,000	15,055,737		(9,709)			2.980	2.903	MS	112,992	447,000	03/20/2013	03/31/2020
878742-AE-5	Teck Cominco Ltd Nt		I		2FE	11,060,676	91.1940	9,648,293	10,580,000	11,018,677		(10,748)			6.125	5.779	AO	162,006	648,025	08/11/2010	10/01/2035
878742-AV-7	Teck Cominco Ltd Co Gtd Nt		I	1	2FE	6,205,200	97.4710	5,848,266	6,000,000	6,146,433		(18,169)			4.750	4.332	JJ	131,417	285,000	08/03/2011	01/15/2022
878742-AW-5	Teck Cominco Ltd Co Gtd Nt		I		2FE	29,867,450	92.1860	27,655,770	30,000,000	29,874,385		1,828			6.250	6.282	JJ	864,583	1,875,000	08/11/2011	07/15/2041
878742-AZ-8	Teck Cominco Ltd Sr Nt		I	1	2FE	5,988,480	84.5220	5,071,290	6,000,000	5,988,788		167			5.400	5.413	FA	135,000	324,000	07/30/2012	02/01/2043
89153U-AE-1	Total Capital Canada Ltd Sr Nt		A		1FE	15,984,640	99.2940	15,887,008	16,000,000	15,990,521		3,029			1.450	1.470	JJ	106,978	232,000	01/10/2013	01/15/2018
893526-DF-7	TransCanada Pipelines Ltd Nt		I		1FE	13,628,360	111.7040	15,638,490	14,000,000	13,680,590		8,825			5.600	5.795	MS	198,178	784,000	05/17/2007	03/31/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89352H-AF-6	TransCanada Pipelines Ltd Sr Nt		I		1FE	15,027,250	113.4440	17,016,630	15,000,000	15,011,958		(2,851)			6.500	6.475	FA	368,333	975,000	08/07/2008	08/15/2018
89352H-AL-3	TransCanada Pipelines Ltd Nt		A	1	1FE	22,303,606	104.7720	21,635,315	20,650,000	22,288,684		(14,922)			5.000	4.501	AO	215,104	516,250	06/06/2014	10/16/2043
98417E-AB-6	Xstrata Finance Canada Nt		I		2FE	58,519,827	106.9740	61,970,096	57,930,000	58,158,422		(115,908)			5.800	5.572	MN	429,326	3,359,940	06/04/2010	11/15/2016
98417E-AC-4	Xstrata Finance Canada Gtd Nt		I		2FE	2,700,943	113.8840	2,784,464	2,445,000	2,684,837		(4,739)			6.900	6.099	MN	21,557	168,705	04/06/2011	11/15/2037
98417E-AK-6	Xstrata Finance Canada Sr Nt		I		2FE	6,991,180	105.4980	7,384,853	7,000,000	6,993,543		771			4.950	4.966	MN	44,275	346,500	11/03/2011	11/15/2021
98462Y-B#-6	Yamana Gold Inc Priv Pl Sr Nt		I		2	18,000,000	97.8050	17,604,842	18,000,000	18,000,000					4.760	4.761	JD	2,380	856,800	03/23/2012	03/23/2022
C8629#-AB-3	Superior Plus Inc Sr Nt		A	2	2FE	2,400,000	103.1170	2,474,814	2,400,000	2,400,000					7.620	6.620	AO	31,496	182,880	10/29/2003	10/29/2015
00205G-AA-5	APT Pipelines Ltd Sr Nt		R		2FE	21,796,720	97.7060	21,495,364	22,000,000	21,835,302		17,749			3.875	3.988	AO	189,444	852,500	10/03/2012	10/11/2022
034863-AB-6	Anglo American Capital Co Gtd Nt		R		2FE	35,697,562	124.5440	35,791,512	28,738,000	32,407,775		(736,358)			9.375	5.940	AO	621,160	2,694,188	02/17/2010	04/08/2019
034863-AD-2	Anglo American Capital Co Gtd Nt	LS	R		2FE	6,998,320	103.9060	7,273,385	7,000,000	6,998,948		158			4.450	4.453	MS	81,336	311,500	09/20/2010	09/27/2020
03938L-AM-6	ArcelorMittal Sr Nt		R		3FE	47,168,510	120.7500	44,677,500	37,000,000	42,823,570		(1,114,758)			10.350	6.217	JD	319,125	3,829,500	04/12/2010	06/01/2019
03938L-AT-1	ArcelorMittal Sr Nt		R		3FE	6,847,123	102.5000	7,041,750	6,870,000	6,873,800		14,383			4.250	4.201	MS	97,325	291,975	04/11/2011	03/01/2016
03938L-AU-8	ArcelorMittal Sr Nt		R		3FE	7,663,710	104.0000	8,320,000	8,000,000	7,778,547		54,720			6.000	6.543	MS	160,000	480,000	12/02/2011	03/01/2021
046353-AB-4	AstraZeneca PLC Sr Nt		R		1FE	19,455,374	112.1240	20,441,345	18,231,000	18,684,219		(153,389)			5.900	4.906	MS	316,713	1,075,629	07/01/2009	09/15/2017
046353-AD-0	AstraZeneca PLC Sr Nt		F		1FE	25,923,000	134.7500	26,949,980	20,000,000	25,821,518		(101,482)			6.450	4.408	MS	379,833	645,000	04/17/2014	09/15/2037
046353-AG-3	AstraZeneca PLC Sr Nt		R		1FE	4,968,850	99.4060	4,970,280	5,000,000	4,970,140		577			4.000	4.036	MS	57,222	200,000	09/11/2012	09/18/2042
05279#-AE-9	Autoliv ASP Inc Gtd Sr Nt Ser A		F		1	16,947,053	100.6520	17,110,908	17,000,000	16,953,835		6,781			2.840	2.840	AO	91,196	241,400	04/23/2014	04/23/2019
05279#-AF-6	Autoliv ASP Inc Sr Nt		F		1	11,000,000	102.1840	11,240,210	11,000,000	11,000,000					3.510	3.510	AO	72,930	193,050	04/23/2014	04/23/2021
05541V-AE-6	BG Energy Cap PLC Co Gtd Nt		R		1FE	30,755,100	102.8420	31,881,113	31,000,000	30,823,502		22,148			4.000	4.097	AO	261,778	1,240,000	10/06/2011	10/15/2021
055450-AG-5	BHP Fin USA Deb		R		1FE	4,043,360	107.3290	4,293,144	4,000,000	4,004,645		(3,708)			7.250	7.144	MS	96,667	290,000	11/27/1996	03/01/2016
055451-AF-5	BHP Billiton Fin USA Ltd Co Gtd Nt		R		1FE	6,505,752	108.8890	6,206,645	5,700,000	6,000,875		(128,118)			5.400	2.947	MS	78,660	307,800	11/15/2010	03/29/2017
055451-AH-1	BHP Billiton Fin USA Ltd Co Gtd Nt		R		1FE	59,306,645	117.5360	68,170,938	58,000,000	58,650,848		(132,627)			6.500	6.192	AO	942,500	3,770,000	06/15/2009	04/01/2019
055451-AU-2	BHP Billiton Fin USA Ltd Sr Nt		F		1FE	11,985,240	105.2750	12,632,940	12,000,000	11,986,799		1,247			3.850	3.865	MS	116,783	462,000	09/25/2013	09/30/2023
055451-AV-0	BHP Billiton Fin USA Ltd Sr Nt		F		1FE	42,458,900	113.3520	47,607,882	42,000,000	42,451,517		(6,538)			5.000	4.929	MS	530,833	2,100,000	12/10/2013	09/30/2043
05565Q-BR-8	BP Capital Markets PLC Co Gtd Nt		R		1FE	47,327,015	108.8510	48,166,523	44,250,000	46,353,437		(296,693)			4.742	3.869	MS	641,158	2,098,335	08/09/2011	03/11/2021
05567H-CY-0	BNP Paribas Sr Nt SIFMA Linked		R		1FE	25,000,000	115.8800	28,970,000	25,000,000	25,000,000					5.490	7.545	JAJO	367,427	2,467,743	07/03/2007	07/19/2027
05567H-DB-9	BNP Paribas SIFMA MT Nt		R		1FE	10,000,000	115.8800	11,588,000	10,000,000	10,000,000					9.887	7.904	FMAN	126,338	984,018	10/31/2007	11/15/2027
05578Q-AB-9	BPCE SA Sub Nt		F		2FE	10,443,200	103.0470	10,304,710	10,000,000	10,429,237		(13,963)			5.150	4.590	JJ	228,889		08/05/2014	07/21/2024
05578Q-AD-5	BPCE SA Sub Nt		F		2FE	14,786,550	97.7130	14,656,905	15,000,000	14,791,317		4,767			4.500	4.673	MS	198,750		09/08/2014	03/15/2025
06849U-AC-9	Barrick Australia Finance Gtd Nt		R		2FE	66,935,430	106.6970	72,553,756	68,000,000	67,401,859		99,370			4.950	5.148	JJ	1,552,100	3,366,000	06/10/2010	01/15/2020
12656*-AF-9	CSLB Holdings Inc Sr Nt Ser F		R		1	20,150,660	98.6680	19,733,608	20,000,000	20,115,234		(20,392)			2.570	2.452	MS	134,211	514,000	03/27/2013	03/27/2020
21684A-AA-4	Rabobank Nederland Sub Nt		F		1FE	35,958,124	106.0710	37,124,990	35,000,000	35,901,071		(57,301)			4.625	4.272	JD	134,896	1,627,743	04/15/2014	12/01/2023
22303Q-AG-5	Covidien International Fin SA Gtd Nt		R		1FE	51,837,343	111.9090	56,234,323	50,250,000	51,229,728		(336,448)			6.000	5.217	AO	636,500	3,015,000	10/24/2013	10/15/2017
22303Q-AH-3	Covidien International Fin SA Gtd Nt		R		1FE	5,972,734	130.6250	7,791,787	5,965,000	5,972,782		(167)			6.550	6.539	AO	82,483	390,708	02/19/2009	10/15/2037
24820R-AB-4	StatoilHydro ASA Sr Nt		F		1FE	22,751,930	125.5790	23,860,086	19,000,000	22,307,880		(298,762)			6.500	4.155	JD	34,306	1,235,000	06/26/2013	12/21/2023
25156P-AL-7	Deutsche Telekom Co Gtd Nt		R		2FE	15,734,350	116.0470	17,406,975	15,000,000	15,336,220		(80,425)			6.750	6.054	FA	368,438	1,012,500	04/20/2009	08/20/2018
25156P-AN-3	Deutsche Telekom Co Gtd Nt		R		2FE	5,157,840	116.0090	5,568,451	4,800,000	4,987,301		(36,074)			6.000	5.024	JJ	138,400	288,000	09/23/2009	07/08/2019
25156P-AR-4	Deutsche Telekom Co Gtd Nt		F		2FE	23,231,920	106.8930	23,516,460	22,000,000	23,222,452		(9,468)			4.875	4.518	MS	342,604	536,250	08/21/2014	03/06/2042
29358Q-AA-7	Ensco Plc Sr Nt		R		2FE	2,991,741	100.4530	3,013,593	3,000,000	2,994,357		766			4.700	4.735	MS	41,517	141,000	08/04/2011	03/15/2021
29358Q-AB-5	Ensco Plc Sr Nt		R		2FE	12,208,750	101.8290	12,219,432	12,000,000	12,060,826		(49,136)			3.250	2.818	MS	114,833	390,000	11/30/2011	03/15/2016
35177P-AT-4	France Telecom Sr Nt		R		2FE	11,938,560	112.2730	13,472,724	12,000,000	11,968,159		6,062			5.375	5.442	JJ	309,958	645,000	06/29/2009	07/08/2019
35177P-AX-5	France Telecom Sr Nt		F		2FE	21,427,000	113.6770	22,735,320	20,000,000	21,421,085		(5,915)			5.375	4.898	JJ	501,667		09/15/2014	01/13/2042
377373-AD-7	Glaxosmithkline Cap Inc Co Gtd Nt		R		1FE	22,347,000	100.0050	22,501,215	22,500,000	22,383,278		14,039			2.850	2.929	MN	94,406	641,250	05/02/2012	05/08/2022
40052V-AB-0	Grupo Bimbo SAB De CV Co Gtd Nt		R		2FE	6,943,300	105.3860	7,376,992	7,000,000	6,957,362		5,003			4.500	4.602	JJ	136,500	315,000	01/18/2012	01/25/2022
40052V-AC-8	Grupo Bimbo SAB De CV Sr Nt		F		2FE	14,938,500	100.3930	15,058,950	15,000,000	14,941,112		2,612			3.875	3.925	JD	6,458	290,625	06/24/2014	06/27/2024
40052V-AD-6	Grupo Bimbo SAB De CV Sr Nt		F		2FE	26,602,700	100.6000	27,162,000	27,000,000	26,605,775		3,075			4.875	4.970	JD	14,625	658,125	06/25/2014	06/27/2044
404280-AJ-8	HSBC Holdings PLC Nt		R		1FE	11,982,905	132.6170	14,044,183	10,590,000	11,887,149		(25,525)			6.800	5.834	JD	60,010	720,120	08/04/2011	06/01/2038
423012-A@-2	Heineken NV Sr Nt		R		2	25,000,000	113.0200	28,255,065	25,000,000	25,000,000					6.340	6.340	FA	598,778	1,585,000	08/15/2008	08/15/2018
423012-AD-5	Heineken NV Sr Nt		R		2FE	9,981,100	96.4180	9,641,780	10,000,000	9,984,642		1,636			2.750	2.771	AO	68,750	275,000	10/02/2012	04/01/2023
423012-AE-3	Heineken NV Sr Nt		R		2FE	4,912,550	97.4480	4,872,395	5,000,000	4,915,989		1,603			4.000	4.102	AO	50,000	200,000	10/02/2012	10/01/2042
44328M-AK-0	HSBC Bank PLC Sr Nt		R		1FE	28,974,770	111.3240	32,284,018	29,000,000	28,983,349		2,324			4.750	4.761	JJ	619,875	1,377,500	01/12/2011	01/19/2021
44920U-AD-0	Hyundai Capital Services Sr Nt		R		2FE	14,006,388	103.4480	13,696,475	13,240,000	13,670,388		(153,185)			3.500	2.250	MS	139,020	463,400	10/10/2012	09/13/2017
449786-AA-0	Ing Bank NV Sub Bk Nt		R		2FE	18,075,189	101.3430	17,887,040	17,650,000	17,687,196		(109,382)			5.125	4.475	MN	150,760	904,563	04/08/2011	05/01/2015
449786-AL-6	Ing Bank NV Sr Nt		R		1FE	24,986,500	103.4330	25,858,325	25,000,000	24,996,510		2,783			4.000	4.012	MS	294,444	1,000,000	03/08/2011	03/15/2016
449786-AQ-5	Ing Bank NV Nt		R		1FE	14,922,900	104.6500	15,697,530	15,000,000	14,964,588		15,293			3.750	3.864	MS	178,125	562,500	02/29/2012	03/07/2017
449786-AY-8	Ing Bank NV Sub Nt		F		2FE	10,949,120	110.9280	11,092,790	10,000,000	10,895,135		(53,985)			5.800	4.546	MS	154,667	290,000	04/30/2014	09/25/2023
456873-AA-6	Ingersoll-Rand Fin Nt		R	1	2FE	4,996,700	99.3530	4,967,635	5,000,000	4,996,798		98			2.625	2.638	MN	22,969		10/23/2014	05/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
500472-AF-2	Koninklijke Philips Electronic Sr Nt		R		1FE	32,267,366	104.1330	32,727,898	31,429,000	32,073,392		(78,109)			3.750	3.425	MS	347,029	1,178,588	06/11/2012	03/15/2022
6325C0-BY-6	National Australia Bank Sr Nt	LS	R		1FE	4,977,600	109.3350	5,466,750	5,000,000	4,985,534		2,087			4.375	4.431	JD	12,760	218,775	12/06/2010	12/10/2020
636274-AC-6	National Grid PLC Sr Nt		R		2FE	44,932,800	107.9450	43,177,920	40,000,000	41,392,776		(835,490)			6.300	4.009	FA	1,050,000	2,520,000	06/14/2010	08/01/2016
65504L-AC-1	Noble Hldg Intl Co Gtd Nt		R		2FE	12,932,940	93.7000	11,993,613	12,800,000	12,881,578		(12,548)			4.900	4.768	FA	261,333	627,200	07/22/2010	08/01/2020
65504L-AJ-6	Noble Hldg Intl Sr Nt	LS	R		2FE	5,270,000	87.6060	4,380,275	5,000,000	5,212,995		(25,827)			3.950	3.281	MS	58,153	197,500	09/26/2012	03/15/2022
65557C-AD-5	Nordea Bank AB Sr Nt		R		1FE	47,555,305	112.1770	53,283,980	47,500,000	47,537,269		(5,278)			4.875	4.860	JJ	1,074,193	2,315,625	02/02/2011	01/14/2021
65557F-AA-4	Nordea Bank AB Sub Bk Nt		R		1FE	23,881,920	108.3370	26,000,832	24,000,000	23,918,373		10,677			4.875	4.938	MN	156,000	1,170,000	05/09/2011	05/13/2021
656531-AG-5	Norsk Hydro A/S Deb		R		1FE	3,102,168	134.9860	4,049,568	3,000,000	3,074,614		(3,625)			6.800	6.512	JJ	94,067	204,000	05/25/2004	01/15/2028
656531-AJ-9	Norsk Hydro A/S Deb		R		1FE	3,000,000	138.1000	4,142,994	3,000,000	3,000,000					7.150	7.150	JJ	98,908	214,500	01/13/1999	01/15/2029
66989G-AA-8	Novartis Co Gtd Nt		R		1FE	12,063,790	112.2830	13,473,972	12,000,000	12,029,965		(6,439)			5.125	5.057	FA	240,875	615,000	02/04/2009	02/10/2019
685218-AB-5	Orange SA Sr Nt		F		2FE	5,478,400	117.2940	5,864,715	5,000,000	5,476,831		(1,569)			5.500	4.883	FA	110,764		09/30/2014	02/06/2044
693070-AD-6	P&O Princess Cruises Plc Deb		R		2FE	1,855,220	127.9140	2,558,276	2,000,000	1,895,228		4,598			7.875	8.569	JD	13,125	157,500	10/25/2000	06/01/2027
709629-AF-6	Pentair Finance SA Sr Nt		R		2FE	16,718,673	98.9710	16,577,609	16,750,000	16,726,349		4,444			2.650	2.681	JD	36,990	443,875	04/25/2013	12/01/2019
71645W-AR-2	Petrobras Intl Fin Co Sr Nt		R		2FE	16,192,020	92.6570	13,898,550	15,000,000	15,959,360		(136,240)			5.375	4.171	JJ	344,896	806,250	04/02/2013	01/27/2021
71654Q-BG-6	Petroleos Mexicanos Sr Nt		F		2FE	14,960,643	95.6500	14,347,500	15,000,000	14,965,757		3,666			3.500	3.533	JJ	220,208	547,500	08/30/2013	01/30/2023
718337-AB-4	Philips Electronics NV Ser A Deb		R		1FE	2,920,020	125.7280	3,771,825	3,000,000	2,949,279		3,170			7.125	7.361	MN	27,313	213,750	10/30/2000	05/15/2025
718337-AC-2	Philips Electronics NV Deb		R		1FE	1,085,000	131.0040	1,310,040	1,000,000	1,051,423		(3,275)			7.750	7.043	MN	9,903	77,500	02/10/1998	05/15/2025
74733D-A@-9	Qiagen NV Sr Nt Ser B		F		2	30,000,000	102.3380	30,701,251	30,000,000	30,000,000					3.750	3.750	AO	234,375	1,125,000	10/16/2012	10/16/2022
767201-AC-0	Rio Tinto Finance USA Ltd Co Gtd Nt		R		1FE	15,290,840	114.4850	19,462,450	17,000,000	16,181,122		185,386			6.500	8.060	JJ	509,528	1,105,000	10/08/2009	07/15/2018
767201-AH-9	Rio Tinto Finance USA Ltd Co Gtd Nt		R		1FE	30,380,552	126.5160	37,954,860	30,000,000	30,204,860		(38,052)			9.000	8.805	MN	450,000	2,700,000	05/18/2009	05/01/2019
767201-AL-0	Rio Tinto Finance USA Ltd Sr Nt		F		1FE	5,125,750	109.8800	5,494,015	5,000,000	5,123,617		(2,053)			5.200	5.028	MN	42,611	260,000	12/10/2013	11/02/2040
76720A-AF-3	Rio Tinto Finance USA PLC Sr Nt	LS	R	1	1FE	4,895,500	96.1460	4,807,315	5,000,000	4,916,999		9,485			2.875	3.121	FA	51,910	143,750	09/06/2012	08/21/2022
775371-AG-2	Rohm & Haas Co Amortzg Deb		R	2	2FE	3,676,012	115.5480	4,178,486	3,616,250	3,631,797		(2,407)			9.800	9.603	AO	74,816	354,393	06/26/1991	04/15/2020
78572M-AF-2	SABMiller Plc Nt		R		1FE	19,894,250	114.1670	22,833,300	20,000,000	19,954,256		11,093			6.500	6.573	JJ	599,444	1,300,000	07/23/2008	07/15/2018
789547-AD-8	Westpac Banking Corp Sub Bk Nt		R		1FE	18,248,820	103.3880	17,575,926	17,000,000	17,241,958		(299,104)			5.300	3.446	AO	190,211	901,000	06/22/2011	10/15/2015
80105N-AG-0	Sanofi - Aventis - ADR Sr Nt		R		1FE	30,379,300	108.6470	32,594,190	30,000,000	30,335,297		(51,145)			4.000	3.785	MS	306,667	1,200,000	04/04/2013	03/29/2021
801060-AB-0	Sanofi Sr Nt		R		1FE	5,475,855	99.0460	5,447,508	5,500,000	5,484,020		4,747			1.250	1.341	AO	15,469	68,750	04/03/2013	04/10/2018
806213-AB-0	Scentre Grp Tr Sr Nt		F	1	1FE	35,625,240	100.3910	36,140,868	36,000,000	35,628,622		3,382			3.500	3.623	FA	171,500		11/06/2014	02/12/2025
81180W-AD-3	Seagate Tech HDD Holding Co Gtd Nt		R	1	2FE	15,124,800	105.0000	17,136,000	16,320,000	15,484,398		120,360			6.875	8.072	MN	187,000	1,122,000	10/04/2011	05/01/2020
81180W-AF-8	Seagate Tech HDD Holding Sr Nt		R	1	2FE	22,504,768	110.2500	26,107,200	23,680,000	22,752,390		99,644			7.000	7.749	JJ	828,800	1,657,600	05/21/2012	11/01/2021
81725W-AG-8	Sensata Technologies BV Sr Nt		F		3FE	5,985,000	99.5000	5,970,000	6,000,000	5,986,078		1,078			4.875	4.908	AO	61,750	146,250	06/03/2014	10/15/2023
81725W-AH-6	Sensata Technologies BV Sr Nt		F		3FE	7,850,625	103.7500	7,781,250	7,500,000	7,846,686		(3,939)			5.625	5.019	MN	90,234		11/06/2014	11/01/2024
826200-AC-1	Siemens Financieringsmat Nt		R		1FE	5,984,760	108.1180	6,487,092	6,000,000	5,996,879		1,610			5.750	5.781	AO	70,917	345,000	08/09/2006	10/17/2016
826200-AD-9	Siemens Financieringsmat Nt		R		1FE	1,909,960	124.0710	2,481,428	2,000,000	1,931,251		3,846			6.125	6.552	FA	45,597	122,500	06/25/2008	08/17/2026
83363R-AA-5	Sociedad Concesionaria Auto Sr Nt		R	2	2FE	9,600,000	102.2900	9,819,865	9,600,000	9,600,000					6.223	6.223	JD	26,551	597,408	12/17/2003	12/15/2026
853250-AB-4	Standard Chartered Bank Sub Bk Nt		R		2FE	10,992,500	111.5560	11,155,570	10,000,000	10,417,401		(139,957)			6.400	4.752	MS	168,889	640,000	07/14/2010	09/26/2017
853254-AF-7	Standard Chartered PLC Sr Nt		R		1FE	17,989,380	100.9540	18,171,774	18,000,000	17,999,263		2,262			3.850	3.863	AO	123,200	693,000	04/21/2010	04/27/2015
85771S-AA-4	StatoilHydro ASA Nt		R		1FE	29,401,801	112.4220	32,941,953	29,302,000	29,351,053		(10,021)			5.250	5.206	AO	324,764	1,538,355	05/13/2009	04/15/2019
86960B-AA-0	Svenska Handelsbanken AB Bk Gtd Nt		R		1FE	19,998,200	103.2920	20,658,340	20,000,000	19,999,419		365			3.125	3.127	JJ	293,403	625,000	07/05/2011	07/12/2016
872456-AA-6	Telecom IT CAP Co Gtd Nt		R		3FE	10,000,000	114.5000	11,450,000	10,000,000	10,000,000					7.175	7.175	JD	25,910	717,500	06/15/2009	06/18/2019
873128-AC-2	TWE US Fin Co Gtd Sr Nt Ser C2		F		2Z	30,000,000	106.7180	32,015,517	30,000,000	30,000,000					4.380	4.380	JD	62,050	1,314,000	12/16/2013	12/16/2023
87927V-AU-2	Telecom Italia Cap Gtd Nt		R		3FE	16,216,920	111.0000	17,760,000	16,000,000	16,091,132		(22,935)			6.999	6.810	JD	83,988	1,119,840	06/05/2008	06/04/2018
87938W-AH-6	Telefonica Emisiones SAU Gtd Nt		R		2FE	3,164,580	113.8070	3,414,207	3,000,000	3,085,078		(16,242)			5.877	5.168	JJ	81,299	176,310	07/07/2009	07/15/2019
87938W-AJ-2	Telefonica Emisiones SAU Gtd Nt		R		2FE	10,000,000	100.0940	10,009,390	10,000,000	10,000,000					4.949	4.949	JJ	228,204	494,900	06/22/2009	01/15/2015
87969N-AC-9	Telstra Corp Ltd Nt		R		1FE	37,715,760	112.7480	42,844,278	38,000,000	37,800,523		24,285			4.800	4.892	AO	400,267	1,824,000	04/07/2011	10/12/2021
881575-AC-8	Tesco PLC Nt		R		2FE	14,885,200	96.1340	14,420,115	15,000,000	14,897,523		1,994			6.150	6.206	MN	117,875	922,500	10/30/2007	11/15/2037
88165F-AG-7	Teva Pharm Fin BV Sr Nt		R		1FE	34,930,700	97.4060	34,092,065	35,000,000	34,943,219		6,235			2.950	2.973	JD	37,285	1,032,500	12/13/2012	12/18/2022
89153V-AL-3	Total Capital Intl SA Nt		F		1FE	20,459,870	103.6120	20,722,360	20,000,000	20,433,602		(26,268)			3.750	3.474	AO	168,750	552,083	04/01/2014	04/10/2024
893830-AS-8	Transocean Sedco Forex Inc Sr Nt		R		2FE	10,341,900	96.1860	9,618,580	10,000,000	10,157,759		(43,980)			6.000	5.456	MS	176,667	600,000	05/12/2010	03/15/2018
893830-BB-4	Transocean Sedco Forex Inc Co Gtd Nt	LS	R		2FE	34,213,020	92.2450	30,440,817	33,000,000	33,919,566		(106,105)			6.375	5.876	JD	93,500	2,103,750	01/20/2012	12/15/2021
893830-BC-2	Transocean Sedco Forex Inc Sr Nt	LS	R	1	2FE	17,350,060	81.0330	14,180,688	17,500,000	17,348,106		4,376			3.800	3.928	AO	140,389	399,000	07/21/2014	10/15/2022
902133-AF-4	Tyco Electronics Group Co Gtd Nt		R		1FE	10,458,130	112.5630	10,427,827	9,264,000	9,759,436		(166,037)			6.550	4.459	AO	151,698	606,792	06/10/2010	10/01/2017
902133-AG-2	Tyco Electronics Group Co Gtd Nt		R		1FE	18,167,040	136.3130	21,810,128	16,000,000	18,024,388		(40,453)			7.125	6.090	AO	285,000	1,140,000	02/11/2011	10/01/2037
902133-AK-3	Tyco Electronics Group Sr Nt		R		1FE	14,537,324	109.7220	14,195,768	12,938,000	14,126,041		(175,764)			4.875	3.191	JJ	290,835	630,728	08/24/2012	01/15/2021
902151-AA-7	Tyco Intl Fin/Tyco Fire & Sec Sr Nt		R		1FE	51,315,141	119.5460	54,811,612	45,850,000	51,222,779		(92,362)			6.875	4.618	JJ	1,453,509		11/17/2014	01/15/2021
902151-AC-3	Tyco Intl Fin/Tyco Fire & Sec Sr Nt		R		1FE	5,416,902	118.5740	5,928,710	5,000,000	5,408,153		(8,749)			7.000	5.113	JD	15,556	175,000	11/17/2014	12/15/2019
915436-AC-3	UPM-Kymmene OYJ Nt		R		3FE	3,068,574	112.0000	3,360,000	3,000,000	3,050,594		(2,413)			7.450	7.243	MN	21,729	223,500	07/01/2004	11/26/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
92857W-AS-9	Vodafone Group PLC Sr Nt		R		2FE	31,917,120	112.4640	35,988,544	32,000,000	31,957,654		8,216			5.450	5.484	JD	101,733	1,744,000	06/03/2009	06/10/2019
92857W-AZ-3	Vodafone Group PLC Sr Nt		R		2FE	27,680,920	93.2570	26,111,932	28,000,000	27,746,116		29,234			2.500	2.630	MS	184,722	700,000	09/20/2012	09/26/2022
92857W-BD-1	Vodafone Group PLC Sr Nt		F		2FE	14,153,851	97.4590	14,618,805	15,000,000	14,162,282		8,431			4.375	4.736	FA	240,625	328,125	06/17/2014	02/19/2043
928670-AP-3	Volkswagen Intl Fin NV Sr Nt		R	1	1FE	59,785,200	99.9690	59,981,400	60,000,000	59,873,939		42,320			1.600	1.675	MN	109,333	960,000	11/13/2012	11/20/2017
92936M-AC-1	WPP Finance 2010 Sr Nt		R		2FE	29,926,300	101.6810	30,504,420	30,000,000	29,941,124		6,507			3.625	3.654	MS	344,375	1,087,500	09/06/2012	09/07/2022
947074-AJ-9	Weatherford Intl Ltd Co Gtd Nt		R		2FE	16,455,408	106.9000	18,354,713	17,170,000	16,983,738		53,841			6.350	6.789	JD	48,458	1,090,295	11/15/2011	06/15/2017
947075-AB-3	Weatherford Intl Inc Co Gtd Nt		R		2FE	8,819,960	91.6150	7,329,232	8,000,000	8,775,101		(18,529)			6.500	5.706	FA	216,667	520,000	07/24/2012	08/01/2036
947075-AD-9	Weatherford Intl Inc Gtd Nt		R		2FE	9,211,560	106.7510	9,607,590	9,000,000	9,095,150		(26,730)			6.000	5.632	MS	159,000	540,000	02/08/2010	03/15/2018
947075-AE-7	Weatherford Intl Inc Gtd Nt		R		2FE	8,968,950	96.1640	8,654,742	9,000,000	8,971,370		482			7.000	7.028	MS	185,500	630,000	03/19/2008	03/15/2038
947075-AF-4	Weatherford Intl Inc Gtd Nt		R		2FE	48,730,980	118.6080	53,373,600	45,000,000	46,944,656		(393,146)			9.625	8.347	MS	1,443,750	4,331,250	02/01/2010	03/01/2019
94707V-AA-8	Weatherford Intl Ltd Co Gtd Nt		R		2FE	8,644,464	98.2460	7,859,672	8,000,000	8,473,404		(72,687)			5.125	3.955	MS	120,722	410,000	07/30/2012	09/15/2020
950399-AA-3	Welltec A/S Sr Nt		R	1	4FE	9,615,000	93.0000	8,370,000	9,000,000	9,433,753		(123,899)			8.000	6.257	FA	300,000	720,000	08/09/2013	02/01/2019
961214-BH-5	Westpac Banking Corp Sr Nt		R		1FE	256,390	100.5040	251,260	250,000	250,226		(1,440)			4.200	3.605	FA	3,617	10,500	06/03/2010	02/27/2015
980888-AA-9	Woolworths Ltd Nt		R		1FE	4,903,058	103.8720	5,193,575	5,000,000	4,988,346		12,705			5.550	5.829	MN	35,458	277,500	12/18/2008	11/15/2015
A86888-AA-7	TIWAG - Tiroler Wasserkraft AG Sr Nt		R		1Z	25,000,000	99.9900	24,997,500	25,000,000	25,000,000					1.840	2.011	JD	17,888	465,305	12/18/2012	12/18/2017
D2736#-AH-2	Fritz Draxlmaier GMBH & Co KG Sr Nt		F		2	34,000,000	111.8060	38,014,147	34,000,000	34,000,000					6.140	6.140	AO	521,900	2,087,600	10/01/2010	10/01/2020
D2736#-AL-3	Fritz Draxlmaier GMBH & Co KG Sr Nt Ser		F		2	11,909,137	101.3720	12,164,639	12,000,000	11,920,811		11,675			3.800	3.800	AO	112,733	228,000	04/02/2014	04/02/2019
D8563#-AA-2	VTG AG Sr Nt Ser A (EUR)		D		2	47,958,600	122.4360	49,621,052	40,528,300	40,528,300				(5,510,750)	5.736	5.736	MN	355,163	2,567,972	05/06/2011	05/06/2021
D8563#-AB-0	VTG AG Sr Nt Ser B (EUR)		D		2	12,168,600	127.5160	13,112,864	10,283,300	10,283,300				(1,398,250)	5.780	5.780	MN	90,807	656,490	05/06/2011	05/06/2023
D9002#-AD-3	Vaillant GmbH Gtd Sr Nt Ser B (EUR)		D		2	19,995,840	105.5100	20,066,019	19,018,056	19,018,056				(2,585,940)	4.694	4.692	MN	114,068	967,346	08/15/2006	08/15/2016
F3166#-AA-2	Essilor Intl Sr Nt Ser A		R		1	15,000,000	101.5470	15,231,987	15,000,000	15,000,000					2.650	2.650	MS	117,042	397,500	03/15/2012	03/15/2017
F3166#-AB-0	Essilor Intl Sr Nt Ser B		R		1	10,000,000	102.1570	10,215,698	10,000,000	10,000,000					3.100	3.100	MS	91,278	310,000	03/15/2012	03/15/2019
F3166#-AC-8	Essilor Intl Sr Nt Ser A		R		1	8,000,000	99.6960	7,975,644	8,000,000	8,000,000					1.840	1.840	MN	22,898	146,791	11/05/2013	05/05/2017
G03690-AK-2	Anglian Water Services Fin plc Sr Nt Ser		F		2FE	40,000,000	106.7560	42,702,333	40,000,000	40,000,000					5.180	5.180	JD	149,644	2,072,000	12/05/2011	12/05/2021
G03690-AQ-9	Anglian Water Services Fin plc Sr Nt Ser		F		2FE	20,000,000	105.6830	21,136,611	20,000,000	20,000,000					5.000	5.000	AO	250,000	1,000,000	10/01/2012	10/01/2022
G03690-AV-8	Anglian Water Services Fin plc Sec Nt		F		2FE	10,000,000	105.0940	10,509,385	10,000,000	10,000,000					4.990	4.990	MN	48,514	499,000	11/26/2013	11/26/2023
G0566*-AB-5	Arqiva PP Fin Plc Sr Nt Ser 2 GBP		D	2	2FE	41,199,300	106.1170	44,630,444	42,057,900	42,057,900				(2,646,000)	4.101	4.100	JD	4,791	1,809,445	06/27/2013	06/30/2025
G0566*-AC-3	Arqiva PP Fin Plc Gtd Sec Nt Ser 3		D	2	2FE	23,780,400	99.8400	21,772,908	21,807,800	21,807,800				(1,972,600)	2.783	2.803	JD	1,663	267,968	07/24/2014	06/29/2029
G0754#-AD-9	Babcock Intl Grp Sr Nt Ser B		F		2	11,000,000	109.3900	12,032,847	11,000,000	11,000,000					5.640	5.640	MS	179,227	633,600	03/17/2011	03/17/2021
G0977*-AA-0	Belron Fin Ltd Sr Nt Ser A		F		2	10,000,000	105.7090	10,570,929	10,000,000	10,000,000					4.510	4.510	MS	126,531	451,000	03/30/2011	03/30/2018
G0977*-AB-8	Belron Fin Ltd Sr Nt Ser B		F		2	10,000,000	109.5390	10,953,930	10,000,000	10,000,000					5.130	5.130	MS	143,925	513,000	03/30/2011	03/30/2021
G0977*-AC-6	Belron Fin Ltd Sr Nt Ser C		F		2	5,160,350	111.3670	5,568,330	5,000,000	5,142,762		(13,809)			5.250	4.826	MS	66,354	262,500	09/19/2013	03/30/2023
G0977*-AE-2	Belron Fin Ltd Sr Nt Ser B		F		2	30,167,337	103.0820	30,924,641	30,000,000	30,140,503		(21,474)			3.930	3.838	MS	311,125	1,179,000	09/26/2013	09/26/2020
G1108#-AB-4	British Land Co PLC Sr Nt		F		1	20,481,011	103.5200	20,703,910	20,000,000	20,041,079		(52,023)			6.300	6.016	AO	308,000	1,260,000	08/02/2004	10/03/2015
G12520-AJ-3	Ervia Sr Nt		F		2	10,000,000	114.5740	11,457,361	10,000,000	10,000,000					6.740	6.740	MS	170,372	684,000	03/31/2009	03/31/2019
G1591#-AH-5	Britvic Plc Sr Nt		F		2	9,000,000	104.8050	9,432,415	9,000,000	9,000,000					4.770	4.770	JD	16,695	429,300	12/17/2009	12/17/2016
G1696#-BB-1	Bunzl Fin PLC Gtd Sr Nt Ser A		R		2	11,000,000	103.9000	11,428,964	11,000,000	11,000,000					4.050	4.050	MN	56,925	222,750	05/15/2014	05/15/2025
G1745*-AG-6	Brookfield Utilities UK PLC Priv Pl Nt G		D		2FE	15,238,000	98.7300	15,379,127	15,577,000	15,577,000				(980,000)	4.050	4.050	AO	129,679	665,962	04/17/2013	04/17/2023
G1745*-AJ-0	Brookfield Utilities UK PLC Priv Pl Nt		D		2FE	30,476,000	99.4300	30,976,531	31,154,000	31,154,000				(1,960,000)	4.480	4.480	AO	286,894	1,473,338	04/17/2013	04/17/2028
G1745*-AM-3	Brookfield Utilities UK PLC Sr Nt		D		2FE	15,294,600	99.0490	13,885,939	14,019,300	14,019,300				(1,275,300)	4.510	4.510	JD	28,101	313,847	06/17/2014	06/15/2029
G1835#-AA-6	Capco Covent Garden Ltd Sr Nt Ser A (GBP		D		1Z	47,250,000	100.0000	46,731,000	46,731,000	46,731,000				(519,000)	3.630	3.630	JD	70,681		12/16/2014	12/16/2024
G19810-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt		F	2	1Z	7,964,462	105.9630	8,439,421	7,964,462	7,964,462					4.850	4.880	MJSD	32,190	386,276	03/12/2004	03/01/2019
G26150-AA-2	DCC plc Sr Nt Ser A		F		2	20,236,208	100.6970	20,139,485	20,000,000	20,184,375		(31,343)			3.410	3.220	AO	125,033	682,000	04/25/2013	04/25/2020
G26150-AB-0	DCC plc Sr Nt Ser B		F		2	14,000,000	102.7920	14,390,856	14,000,000	14,000,000					4.040	4.040	AO	103,693	565,600	04/25/2013	04/25/2023
G4588#-BA-8	Intermediate Capital Group Plc Sr Nt Ser		F		2	25,007,050	106.1450	26,536,294	25,000,000	25,005,560		(1,336)			5.150	5.144	MN	189,549	1,300,000	05/08/2013	05/08/2018
G4622#-AE-9	Howard de Walden Sr Nt Ser B		R		1Z	30,000,000	107.3210	32,196,242	30,000,000	30,000,000					4.320	4.321	JJ	594,000	1,296,000	09/16/2011	09/16/2021
G4859#-AB-9	Intercapital PLC Sub Nt		F		2	6,000,000	99.7550	5,985,307	6,000,000	6,000,000					2.205	5.428	MJSD	1,099	133,786	06/28/2005	06/28/2015
G49390-AA-7	Irish Food Processors Sr Nt Ser A		F	2	2	2,285,714	103.6380	2,368,864	2,285,714	2,285,714					5.990	5.990	JD	3,423	136,914	12/22/2005	12/22/2015
G5241#-AD-9	Kerry Group Financial Services Sr Nt		F		2	45,000,000	104.1630	46,873,305	45,000,000	45,000,000					4.370	4.370	JJ	879,463	1,966,500	01/20/2010	01/20/2017
G5963#-AC-7	Meggitt plc Sr Nt		F		2	35,000,000	105.6020	36,960,800	35,000,000	35,000,000					4.620	4.620	AO	386,283	1,617,000	10/05/2010	10/05/2017
G6177#-AA-1	Inchcape plc Sr Nt		F		2Z	23,571,429	108.2110	25,506,867	23,571,429	23,571,429					5.940	5.940	MN	147,793	1,400,143	05/23/2007	05/23/2017
G6596#-AA-4	North West Elec Networks PLC Gtd Sr Nt S		D		2Z	18,804,000	100.0000	18,692,400	18,692,400	18,692,400				(111,600)	4.070	4.070	JD	27,473		12/18/2014	12/20/2029
G6843#-AB-3	P&O Princess Cruises Plc Sr Nt Ser B		F		2	4,000,000	103.5810	4,143,233	4,000,000	4,000,000					7.720	7.720	JJ	129,524	308,800	10/25/2000	07/31/2015
G6843#-AD-9	P&O Princess Cruises Plc Sr Nt Ser D		F		2	2,000,000	105.9480	2,118,962	2,000,000	2,000,000					7.090	7.090	FA	53,175	141,800	10/25/2000	02/16/2016
G6970*-AE-6	Peel Ports Finance Sr Nt		D		2FE	75,430,130	99.8400	71,399,585	71,514,007	71,514,007				(4,499,180)	3.055	3.008	JAJO	540,164	1,877,973	12/09/2013	01/02/2025
G7770#-AA-0	Sage Group plc Nt Ser D		F		2	5,004,574	99.6660	4,983,281	5,000,000	5,003,187		(890)			2.600	2.580	MN	14,806	130,000	05/20/2013	05/20/2018
G8781#-AA-5	Thames Water Util Cayman Fin Sr Nt Ser 1		F		1	20,000,000	103.2610	20,652,245	20,000,000	20,000,000					3.870	3.870	FA	266,600	794,000	02/27/2012	02/27/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G8781#-AD-9	Thames Water Util Cayman Fin Sr Nt Ser B		F		2	25,000,000	105.0130	26,253,275	25,000,000	25,000,000					4.690	4.690	FA	403,861	1,172,500	02/27/2012	02/27/2019
G9160@-AA-6	UK Power Network Serv Hldg Ltd Nt		R		2	27,000,000	105.6730	28,531,661	27,000,000	27,000,000					5.000	5.000	JD	63,750	1,350,000	12/14/2011	12/14/2021
G9284#-AY-3	Vitol Finance Ltd Sr Nt		R		2	25,000,000	104.6880	26,171,898	25,000,000	25,000,000					5.740	5.740	JJ	609,875	1,435,000	07/28/2011	07/28/2021
H4777*-AA-3	SBM Deep Panuke SA Prvt Pl Sr Nt		R	2	2Z	33,614,232	97.3320	32,559,584	33,452,222	33,612,136		(2,096)			3.500	3.501	JD	52,037	146,353	10/31/2014	12/15/2021
K3752#-AG-3	Copenhagen Airports AS Sr Nt		F		2	9,481,650	102.4710	10,247,147	10,000,000	9,538,548		42,499			4.010	4.665	FA	143,692	401,000	08/22/2013	08/22/2023
K7802#-AP-4	Royal Greenland A/S Sr Nt		R		1	10,000,000	119.1360	11,913,640	10,000,000	10,000,000					7.100	7.100	FA	246,528	710,000	08/26/2009	08/26/2019
L7272@-AC-5	Oriflame Cosmetics Global SA Sr Nt Ser C		F		2Z	5,000,000	81.1220	4,056,122	5,000,000	5,000,000					5.460	5.460	JJ	127,400	136,500	06/27/2014	07/13/2021
L7272@-AD-3	Oriflame Cosmetics Global SA Sr Nt Ser D		F		2	15,000,000	77.2570	11,588,484	15,000,000	15,000,000					5.610	5.610	JJ	392,700	420,750	06/27/2014	07/13/2023
L7272@-AG-6	Oriflame Cosmetics Global SA Sr Nt Ser C		F		2	30,000,000	88.8080	26,642,548	30,000,000	30,000,000					6.490	6.490	AO	383,992	973,500	06/27/2014	04/20/2020
L7601F-AC-5	Pinnacle Acquistion (Paradigm) Term Ln C		R		4FE	9,619,399	94.1250	9,178,333	9,751,217	9,653,439		18,554			4.750	5.024	MJSD	6,433	469,616	02/12/2013	07/30/2019
L8038*-AA-4	SBM Baleia Priv Pl Nt		R	2	2FE	14,515,200	90.0740	13,074,376	14,515,200	14,515,200					5.500	5.538	MJSD	35,482	798,336	10/31/2012	09/15/2027
L8367#-AA-1	Shurgard Luxembourg Sarl Sr Nt Ser A		D		2Z	18,942,636	101.0730	17,118,922	16,937,200	17,015,983		(5,357)		(1,921,296)	2.670	2.670	JD	1,256	196,903	07/24/2014	07/24/2021
L8367#-AB-9	Shurgard Luxembourg Sarl Sr Nt Ser B		D		2Z	14,810,400	101.7780	13,544,410	13,307,800	13,307,800				(1,502,600)	3.110	3.110	JD	1,150	180,205	07/24/2014	07/24/2024
N1492@-AA-4	Boskalis Finance BV Sr Nt		F		2	2,000,000	106.7740	2,135,478	2,000,000	2,000,000					5.190	5.190	JJ	45,845	103,800	07/22/2010	07/22/2017
N1492@-AB-2	Boskalis Finance BV Sr Nt		F		2	12,000,000	112.3700	13,484,341	12,000,000	12,000,000					5.760	5.760	JJ	305,280	691,200	07/22/2010	07/22/2020
N1492@-AE-6	Boskalis Finance BV Sr Nt		F		2	13,000,000	99.9510	12,993,644	13,000,000	13,000,000					3.660	3.660	JJ	210,145	475,800	07/22/2013	07/22/2023
N3386#-AF-6	Fugro NV Sr Nt Ser B		F		2	33,000,000	93.8970	30,985,980	33,000,000	33,000,000					4.780	4.780	FA	587,143	1,659,900	08/17/2011	08/17/2021
N4281@-BS-3	Koninklijke Vopak NV Nt		F		2	22,000,000	97.6940	21,492,689	22,000,000	22,000,000					3.740	3.740	JD	27,427	822,800	12/19/2012	06/19/2023
N4281@-BV-6	Koninklijke Vopak NV Nt		F		2	16,000,000	97.1070	15,537,199	16,000,000	16,000,000					3.890	3.890	JD	20,747	622,400	12/19/2012	06/19/2025
N4282*-AE-6	FrieslandCampina Sr Nt Ser B		F		2	54,000,000	104.1030	56,215,650	54,000,000	54,000,000					4.010	4.012	FA	739,845	2,165,400	08/30/2012	08/30/2022
N6777#-AG-4	Overseas Assistance Fin BV Sr Nt		F	2	2FE	20,000,000	105.7960	21,159,165	20,000,000	20,000,000					5.000	5.002	JD	2,778	1,000,000	03/30/2012	03/30/2024
N7660#-AM-9	SHV Nederland BV Sr Nt		F		2FE	50,000,000	106.7490	53,374,557	50,000,000	50,000,000					4.420	4.420	MS	570,917	2,210,000	03/28/2012	03/28/2022
N9146#-AB-3	Van Oord Fin BV Gtd Sr Nt Ser F		F		2	10,000,000	108.1430	10,814,341	10,000,000	10,000,000					5.410	5.410	AO	106,697	541,000	04/20/2011	04/20/2021
Q1297#-AE-8	CSL Finance Pty Ltd Sr Nt Ser A		D		1Z	23,632,200	99.3590	22,838,859	22,986,200	22,986,200				(646,000)	1.650	1.650	NOV	51,623		11/12/2014	11/12/2022
Q2264@-AA-5	Challenger Life No 2 Ltd Sub Nt Ser A		F		2Z	39,000,000	98.5300	38,426,513	39,000,000	39,000,000					1.730	6.693	JD	44,977	683,604	12/07/2006	12/07/2016
Q2594#-AA-4	Coca-Cola Amatil Ltd Sr Nt		F		2FE	20,925,315	104.0480	20,809,622	20,000,000	20,115,177		(92,430)			5.200	4.695	MS	320,667	1,040,000	03/10/2004	03/10/2016
Q3535#-AA-4	Envestra Victoria Pty Ltd Sr Nt Ser A		F		2FE	3,000,000	103.0870	3,092,605	3,000,000	3,000,000					5.950	5.950	MS	50,575	178,500	09/19/2003	09/19/2015
Q3629#-AF-0	ETSA Utilities Finance Pty Ltd Sr Nt		F		1Z	6,000,000	100.0560	6,003,388	6,000,000	6,000,000					3.290	3.290	JD	14,805	98,700	06/04/2014	06/04/2022
Q3930A-AC-2	FMG (Fortescue Metals) Resrcs Term Ln Nt		R		2FE	7,880,250	90.8750	7,179,125	7,900,000	7,883,713		3,125			4.250	4.323	JAJO	69,948	292,300	11/22/2013	06/30/2019
Q3958@-AA-4	Goodman Australia Indust Fund Sr Nt Ser		F		2	23,000,000	108.2410	24,895,515	23,000,000	23,000,000					5.260	5.260	JD	57,129	1,209,800	12/14/2011	12/14/2021
Q3958@-AF-3	Goodman Australia Indust Fund Sr Nt Ser		F		2	50,000,000	103.6590	51,829,716	50,000,000	50,000,000					4.510	4.510	JD	106,486	2,255,000	12/14/2012	12/14/2022
Q6235#-AB-8	Mirvac Group Fin Ltd Sr Nt		F		2	27,000,000	106.5010	28,755,355	27,000,000	27,000,000					5.910	5.910	MN	203,895	1,595,700	11/15/2006	11/15/2016
Q6235#-AE-2	Mirvac Group Fin Ltd Gtd Sr Nt Ser E		F		2Z	32,000,000	105.6350	33,803,121	32,000,000	32,000,000					4.440	4.440	JD	51,307	1,420,800	12/18/2013	12/18/2022
Q6634@-AK-7	Newcastle Coal Infra Grp Ltd Ser 2014A G		F		2FE	30,000,000	107.7710	32,331,345	30,000,000	30,000,000					5.670	5.670	MN	222,075	1,412,775	01/15/2014	11/14/2023
Q7134#-AD-4	Arrium Ltd Sr Nt Ser B		F		3Z	40,000,000	94.1670	37,666,831	40,000,000	40,000,000					5.610	5.610	JD	18,700	2,244,000	06/28/2011	06/28/2021
Q7160#-AC-3	Orica Finance Ltd Sr Nt Ser A (AUD)		D		2	8,000,000	99.9700	8,484,347	8,486,893	8,486,893				(770,309)	4.010	6.340	MN	53,147	450,029	05/05/2005	05/05/2015
Q7160#-AE-9	Orica Finance Ltd Sr Nt		F		2	20,000,000	106.1980	21,239,552	20,000,000	20,000,000					4.530	4.530	AO	166,100	906,000	10/25/2010	10/25/2020
Q7160#-AH-2	Orica Finance Ltd Sr Nt		F		2	4,000,000	121.8020	4,872,089	4,000,000	4,000,000					5.900	5.900	AO	43,267	236,000	10/25/2010	10/25/2030
Q7450@-AA-8	Perth Airport Sr Nt		F		2	14,000,000	102.1850	14,305,882	14,000,000	14,000,000					4.470	4.470	JJ	269,442	625,800	07/26/2012	07/26/2022
Q7794#-AF-0	QPH Fin Co Pty Ltd Gtd Sr Sec Nt		D		2FE	20,501,800	112.4150	20,217,925	17,985,000	17,985,000				(2,516,800)	6.280	6.280	FA	429,822		08/14/2014	08/14/2029
Q8773#-AQ-9	Stockland Finance Pty Ltd Sr Nt		F		1	40,000,000	102.0650	40,825,820	40,000,000	40,000,000					5.810	5.810	JD	64,556	2,343,367	06/05/2007	06/21/2015
Q9194#-AH-8	Transurban Finance Company Ltd Sr Nt Ser		F	2	1	28,000,000	105.9720	39,318,993	37,103,264	37,103,264					5.710	5.710	MN	276,595	2,118,596	11/14/2006	11/14/2016
R8047#-AA-3	Solveig Gas Norway AS Priv Pl		F	2	2FE	38,000,000	101.2940	38,491,783	38,000,000	38,000,000					4.000	4.000	JD	4,222	1,520,000	06/27/2012	12/30/2027
T3489#-AA-7	Davide Campari-Milano SpA Sr Nt		F		2	19,504,000	101.1220	20,224,386	20,000,000	19,970,399		52,642			4.330	4.610	JJ	396,917	866,000	07/16/2003	07/16/2015
W0805#-AM-0	Assa Abloy Financial Svcs AB Sr Nt Ser L		F		1	23,000,000	101.2230	23,281,315	23,000,000	23,000,000					3.480	3.481	MN	100,050	800,400	08/09/2012	08/09/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						18,087,802,666	XXX	19,183,547,838	17,655,274,351	17,933,523,061	1,644,871	(42,401,971)	5,264,700	(38,366,847)	XXX	XXX	XXX	230,437,194	824,173,345	XXX	XXX
000759-CV-0	American Business Fin Svcs Inc RMBS Ser			2	3FM	4,081,113	79.9610	3,377,597	4,224,034	4,081,113					5.902	6.807	MON	20,775	196,081	09/19/2002	09/15/2033
00253C-HH-3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4			2	1FM	874,082	107.7990	931,351	863,970	889,455		(1,570)			6.530	6.138	MON	4,701	56,417	11/30/2001	04/25/2031
00253C-HK-6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1			2	5FM	744,424	84.4270	614,671	728,053	750,477		(2,559)			7.150	6.613	MON	4,338	51,729	11/30/2001	01/25/2032
00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1			2	1FM	617,617	25.9410	209,445	807,379	209,445	1,390				6.490	10.484	MON	4,367	49,107	03/14/2002	06/25/2032
00442M-AA-5	ACE Securities Corp RMBS Ser 2006-SD2 Cl			2	1FM	727,268	99.1020	720,514	727,041	727,046		(15)			0.470	0.463	MON	56	3,353	05/22/2007	12/25/2045
00764M-BD-8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1			2	1FM	5,792,855	93.5250	5,417,779	5,792,855	5,792,855					1.190	1.192	MON	1,148	69,006	01/15/2004	04/25/2034
00764M-BT-3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1			2	1FM	13,548,305	97.2070	14,512,258	14,929,262	13,714,475		90,198			1.070	2.014	MON	2,661	159,678	11/06/2012	06/25/2034
02146P-AF-2	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	29,181,061	95.9060	28,771,860	30,000,000	29,181,061					3.557	3.950	MON	88,931	1,111,071	07/21/2006	08/25/2036
02147B-AA-3	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	2,860,694	73.8470	2,604,757	3,527,254	2,860,694					6.000	10.730	MON	17,636	211,588	10/02/2007	04/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02147J-AE-8	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	7,502,095	85.4830	8,412,988	9,841,709	7,502,095					6.000	10.450	MON	49,209	590,465	02/13/2007	02/25/2047
02147L-AN-3	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	5,925,998	71.0870	6,175,005	8,686,510	5,925,998					6.250	11.228	MON	45,242	529,290	10/24/2006	05/25/2036
02148J-AJ-6	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	3,187,633	92.6540	3,486,772	3,763,202	3,187,633					6.000	10.393	MON	18,816	225,792	02/09/2007	01/25/2037
02149D-AJ-8	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	753,061	106.5250	837,866	786,541	753,061					2.748	4.833	MON	1,801	22,262	01/19/2007	01/25/2047
02149H-AW-0	Countrywide Alternative Ln Tr RMBS Ser 2			2	2FM	10,335,076	86.3440	10,499,029	12,159,508	10,335,076					5.750	9.672	MON	58,264	698,847	01/26/2007	03/25/2037
02660T-BQ-5	American Home Mtg Inv Tr RMBS Ser 2004-3			2	1FM	2,247,474	103.2840	2,349,551	2,274,843	2,259,864		275			4.820	5.010	MON	9,137	109,647	11/10/2004	10/25/2034
02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2			2	1FM	4,580,865	98.7510	4,545,544	4,603,017	4,583,262		185			5.064	5.139	MON	19,425	228,560	08/26/2005	09/25/2035
02660T-GB-3	American Home Mtg Inv Tr RMBS Ser 2005-3			2	3FM	2,125,681	93.3360	1,984,028	2,125,681	2,125,681					5.120	5.125	MON	9,070	99,304	09/14/2005	09/25/2035
026935-AR-7	American Home Mtg Inv Tr RMBS Ser 2007-3			2	5FM	755,190	90.9820	687,085	755,190	755,190					0.870	0.871	MON	109	6,546	06/01/2007	09/25/2027
03072S-FY-6	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C			2	1FM	1,649,639	101.8680	1,680,520	1,649,710	1,646,555		(547)			5.041	5.059	MON	6,930	74,576	04/02/2003	04/25/2033
03072S-FZ-3	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C			2	1FM	1,782,070	31.5440	880,282	2,790,612	1,782,070			465,876		5.224	16.060	MON	12,148	123,206	07/29/2004	04/25/2033
03215P-BN-8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199			2	1FM	124,434	101.5260	126,928	125,020	124,386					7.610	7.725	MON	793	9,755	11/21/2000	03/25/2027
040104-BF-7	Argent Securities Inc RMBS Ser 2003-W3 C			2	1FM	1,219,835	97.1680	1,179,010	1,213,369	1,217,109		(205)			1.295	1.268	MON	260	15,746	10/04/2005	09/25/2033
040104-BW-0	Argent Securities Inc RMBS Ser 2003-WD C			2	1FM	1,688,779	100.9970	1,706,371	1,689,528	1,625,013		(108,237)			4.300	4.771	MON	6,055	76,722	09/22/2003	10/25/2033
040104-PB-1	Argent Securities Inc RMBS Ser 2005-W3 C			2	1FM	11,573,470	96.0660	13,055,647	13,590,318	11,854,363		129,588			0.510	2.704	MON	1,154	68,194	12/06/2013	11/25/2035
04541G-AL-6	Asset Backed Securities Corp RMBS Ser 19			2	1FM		93.4080	503,911	539,473						3.415	0.000	MON	512	24,587	02/09/2000	06/21/2029
04541G-AS-1	Asset Backed Securities Corp RMBS Ser 20			2	1FM	1,008,513	99.5230	965,969	970,599	975,394		(1,911)			7.615	7.146	MON	6,159	73,911	02/16/2001	03/21/2029
04541G-MC-3	Asset Backed Securities Corp RMBS Ser 20			2	1FM	11,535,770	94.2080	11,615,332	12,329,480	11,581,996		39,707			1.145	1.713	MON	2,352	141,247	10/21/2013	10/25/2034
04542B-AS-1	Asset Backed Funding Cert RMBS Ser 2002-			2	1FM	1,343,715	91.6690	1,234,705	1,346,917	1,343,715					6.938	6.977	MON	7,787	93,449	05/03/2002	10/25/2031
04542B-CW-0	Asset Backed Funding Cert RMBS Ser 2003-			2	2FM	2,325,138	99.9690	2,324,496	2,325,210	2,321,714		(262)			5.552	5.584	MON	10,758	129,096	04/25/2003	10/25/2032
04542B-FM-9	Asset Backed Funding Cert RMBS Ser 2004-			2	1FM	10,274,648	94.7710	9,737,387	10,274,648	10,274,648					1.070	1.072	MON	1,819	109,894	01/29/2004	08/25/2033
04542B-MU-3	Asset Backed Funding Cert RMBS Ser 2005-			2	1FM	1,333,112	102.7570	1,433,940	1,395,473	1,364,915		1,660			4.780	5.481	MON	5,559	66,747	04/30/2007	06/25/2035
05946X-DL-4	Banc of America Funding Corp RMBS Ser 20			2	1FM	2,759,282	103.6780	2,840,348	2,739,591	2,745,556		3,514			5.500	5.356	MON	12,556	150,677	09/07/2005	10/25/2033
05946X-Y7-2	Banc of America Funding Corp RMBS Ser 20			2	1FM	5,249,285	100.2900	5,538,173	5,522,153	5,249,285					5.750	7.298	MON	26,460	317,489	05/10/2006	01/25/2036
05948K-BW-8	Bank of America Alt Loan Tr RMBS Ser 200			2	1FM	7,149,489	102.7600	7,337,650	7,140,564	7,141,364		(418)			5.750	5.704	MON	34,215	410,582	05/09/2007	05/25/2033
05948K-RM-3	Bank of America Alt Loan Tr RMBS Ser 200			2	1FM	5,872,358	101.8390	6,453,733	6,337,185	6,200,141		44,352			5.000	6.129	MON	26,405	316,859	12/18/2008	06/25/2019
05948K-XQ-7	Bank of America Alt Loan Tr RMBS Ser 200			2	4FM	9,663,622	92.6040	9,091,636	9,817,757	9,663,622					5.500	5.821	MON	44,998	539,977	02/16/2005	03/25/2035
05948K-XS-3	Bank of America Alt Loan Tr RMBS Ser 200			2	4FM	9,208,491	92.6040	8,766,094	9,466,215	9,208,491					5.500	6.076	MON	43,387	520,747	02/14/2005	03/25/2035
05948K-ZH-5	Bank of America Alt Loan Tr RMBS Ser 200			2	4FM	14,891,463	92.8700	14,282,232	15,378,802	14,891,463					5.500	6.164	MON	70,486	845,834	04/18/2005	05/25/2035
05949A-NZ-9	Bank of America Mtg Securities RMBS Ser			2	1FM	3,950,282	105.4560	4,178,880	3,962,665	3,948,672		71			5.750	5.808	MON	18,988	227,853	07/13/2004	08/25/2034
05949C-LZ-7	Bank of America Mtg Securities RMBS Ser			2	3FM	3,038,119	97.5230	2,987,139	3,063,006	3,049,590		2,428			5.500	5.759	MON	14,039	168,465	11/02/2005	04/25/2018
05952D-AB-4	Banc of America Funding Corp RMBS Ser 20			2	1FM	3,789,594	85.3040	3,456,017	4,051,404	3,789,594					0.325	1.146	MON	366	13,040	09/24/2007	02/20/2047
05952H-AJ-8	Bank of America Mtg Securities RMBS Ser			2	4FM	7,717,772	93.0450	7,272,912	7,816,587	7,712,633		378			5.750	6.205	MON	37,454	449,454	07/18/2011	03/25/2037
05952H-BR-9	Bank of America Mtg Securities RMBS Ser			2	2FM	3,157,704	94.7370	3,322,625	3,507,228	3,157,704					5.750	8.115	MON	16,805	201,666	02/09/2007	01/25/2037
073249-BU-7	Bayview Fin Acquisition Tr RMBS Ser 2004			2	1FM	5,528,971	95.1950	5,263,315	5,528,971	5,528,971					0.870	0.871	MON	401	47,772	04/05/2004	02/28/2044
07384Y-MB-9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C			2	3FM	710,547	103.1480	730,631	708,334	733,441		(2,010)			5.500	4.583	MON	3,247	38,958	12/17/2004	10/25/2033
073879-JL-3	Bear Stearns ABS Tr I RMBS Ser 2004-BO C			2	1FM	2,891,435	99.3800	2,873,505	2,891,435	2,891,435					0.870	0.871	MON	419	25,063	09/28/2004	09/25/2034
12489W-ET-7	C-BASS Tr RMBS Ser 2002-CB2 Cl M1			2	1FM	590,827	80.1490	473,540	590,827	590,827					1.415	1.419	MON	139	8,386	04/23/2002	04/25/2032
12489W-HD-9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6			2	1FM	1,077,050	100.7220	1,084,826	1,077,050	1,077,050					5.070	5.097	MON	4,551	54,607	11/21/2003	12/25/2033
12489W-HE-7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1			2	1FM	916,537	94.0490	858,769	913,112	915,039		(92)			1.220	1.202	MON	186	11,155	01/26/2004	12/25/2033
12489W-NP-5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4			2	1FM	4,633,565	100.3310	4,636,401	4,621,100	4,628,785		100			4.123	4.083	MON	15,876	171,128	06/09/2014	07/25/2035
12506Y-BE-8	CDC Mortgage Capital Trust RMBS Ser 2003			2	1FM	818,161	93.9540	1,147,406	1,221,241	818,161					1.370	5.321	MON	279	16,777	05/15/2003	10/25/2033
12544A-BM-6	Countrywide Home Loans RMBS Ser 2006-20			2	4FM	2,221,047	91.7960	2,048,762	2,231,857	2,221,507		(72)			5.750	5.840	MON	10,694	128,313	02/14/2008	02/25/2037
12558M-BL-5	CIT Group Home Eq Loan Tr RMBS Ser 2003-			2	1FM	664,570	102.4340	680,322	664,155	662,908		(123)			4.060	4.057	MON	2,247	26,965	03/05/2003	10/20/2032
12558M-BM-3	CIT Group Home Eq Loan Tr RMBS Ser 2003-			2	1FM	1,552,875	93.6930	1,446,341	1,543,709	1,549,901					4.670	4.636	MON	6,008	72,091	04/06/2004	10/20/2032
12566Q-AA-1	Citimortgage Alternative Ln Tr RMBS Ser			2	1FM	3,529,595	85.3580	3,595,845	4,212,663	3,529,595					6.000	10.156	MON	21,063	252,760	07/23/2007	01/25/2037
12566U-AN-4	Citimortgage Alternative Ln Tr RMBS Ser			2	1FM	2,307,116	87.2370	2,545,010	2,917,358	2,307,116					5.750	11.346	MON	13,979	167,748	09/30/2009	02/25/2037
126670-FB-9	CWABS Inc RMBS Ser 2005-IM2 Cl A3			2	1FM	1,962,414	95.6980	1,920,801	2,007,148	1,962,414					0.710	1.848	MON	119	10,965	09/25/2007	01/25/2036
126671-R4-0	CWABS Inc RMBS Ser 2003-5 Cl MF1			2	1FM	1,807,311	100.6940	1,819,857	1,807,318	1,803,180		(223)			5.413	5.431	MON	8,153	8,153	11/06/2003	01/25/2034
126673-DQ-2	CWABS Inc RMBS Ser 2004-7 Cl MF1			2	1FM	2,088,333	97.6220	2,043,288	2,093,055	2,088,333					5.251	5.282	MON	9,159	109,906	08/30/2004	12/25/2034
126673-GA-4	CWABS Inc RMBS Ser 2004-9 Cl AF6			2	1FM	1,446,318	101.7790	1,472,083	1,446,351	1,442,704		(1,744)			4.603	4.604	MON	5,548	66,576	09/14/2004	12/25/2034
12667F-4S-1	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	15,439,742	102.8950	16,498,723	16,034,523	15,439,742					5.500	6.397	MON	73,492	881,899	02/23/2005	04/25/2035
12667F-5L-5	Countrywide Alternative Ln Tr RMBS Ser 2			2	2FM	9,947,319	98.7140	9,912,656	10,041,763	9,947,319					5.500	5.677	MON	46,025	552,297	02/16/2005	04/25/2035
12667F-5L-5	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	4,301,170	98.7140	6,608,438	6,694,509	4,301,170					5.500	16.042	MON	30,683	368,198	09/30/2009	04/25/2035
12667F-F9-1	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	7,126,408	103.2230	7,385,161	7,154,555	7,119,326		(240)			5.500	5.717	MON	32,792	393,501	10/10/2007	02/25/2035
12667F-LG-8	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	69,346	103.0100	71,435	69,347	69,316		184			5.826	5.819	MON	337	4,014	06/16/2004	07/25/2034
12667F-MX-0	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	2,348,151	105.7280	2,605,610	2,464,441	2,384,521		11,828			5.500	6.243	MON	11,295	135,544	08/14/2006	08/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12667F-PG-4	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	6,969,439	106.0650	7,307,607	6,889,776	6,923,690		(16,254)			6.000	5.879	MON	34,449	413,387	07/13/2004	09/25/2034
12667F-TA-3	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	141,873	103.0000	146,134	141,877	141,438		(19)			5.527	5.512	MON	653	7,842	08/26/2004	08/25/2034
12667F-TY-1	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	113,464	100.8120	114,387	113,466	113,100		(23)			5.295	5.284	MON	501	6,008	09/24/2004	10/25/2034
12667G-D2-6	Countrywide Alternative Ln Tr RMBS Ser 2			2	2FM	5,128,435	88.2810	4,948,593	5,605,502	5,128,435					5.500	7.442	MON	25,692	308,170	02/07/2007	08/25/2035
12667G-D3-4	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	9,460,859	88.2810	9,295,559	10,529,512	9,460,859					5.500	7.858	MON	48,260	578,874	05/11/2007	08/25/2035
12667G-DW-0	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	4,041,310	102.1710	4,206,408	4,117,016	4,041,310					5.500	6.161	MON	18,870	226,436	03/14/2005	05/25/2035
12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	19,375,131	102.2210	19,679,323	19,251,799	19,262,664		55,197			5.500	5.451	MON	88,237	1,058,849	03/07/2005	05/25/2035
12667G-H7-1	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	8,556,539	89.4090	8,270,186	9,249,816	8,556,539					5.500	7.286	MON	42,395	508,449	06/05/2006	07/25/2035
12667G-VL-4	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	2,067,652	100.7900	2,145,796	2,128,985	2,118,336		2,869			5.500	6.073	MON	9,758	117,094	08/29/2006	07/25/2035
126686-AC-8	CWABS Inc RMBS Ser 2006-H Cl 2A1B			2	1FM	2,236,315	71.7520	4,634,901	6,459,604	2,236,315					0.311	28.368	MON	948	19,921	09/14/2007	11/15/2036
12668B-EH-2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3			2	1FM	16,707,392	92.9890	17,488,028	18,806,657	16,707,392					5.500	7.467	MON	86,197	1,034,005	06/19/2006	02/25/2036
12668B-QA-4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6			2	1FM	3,662,321	94.5020	3,791,626	4,012,235	3,662,321					5.500	7.182	MON	18,389	220,420	03/16/2006	04/25/2036
12668B-RZ-8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4			2	1FM	4,477,758	92.0180	4,800,518	5,216,951	4,477,758					5.500	9.102	MON	23,911	286,932	04/21/2006	05/25/2036
126694-NS-3	CWHL Inc RMBS Ser 2005-27 Cl 1A3			2	2FM	479,019	93.9940	462,611	492,169	484,965		(313)			5.500	5.910	MON	2,256	27,069	11/10/2005	12/25/2035
12669E-3P-9	CWALT Loan Tr RMBS Ser 2003-J9 Cl 1A6			2	1FM	948,996	104.2090	1,017,513	976,419	958,917		(1,940)			5.500	6.046	MON	4,475	53,581	02/15/2006	10/25/2033
12669E-C5-3	CWALT Loan Tr RMBS Ser 2003-16T1 Cl A5			2	1FM	3,958,703	105.4070	4,290,753	4,070,645	3,990,953		9,837			5.250	5.756	MON	17,809	213,709	11/01/2006	09/25/2033
12669F-D2-6	CWHL Inc RMBS Ser 2004-10 Cl A10			2	1FM	284,411	101.7610	309,126	303,777	300,136		781			5.000	6.066	MON	1,266	15,189	06/18/2004	07/25/2034
12669G-R3-7	Countrywide Home Loans RMBS Ser 2005-15			2	3FM	217,012	94.8080	209,043	220,492	218,402		(120)			5.500	5.752	MON	1,011	12,127	11/10/2005	08/25/2035
12669G-TD-3	Countrywide Home Loans RMBS Ser 2005-6 C			2	1FM	13,556,931	103.1570	14,563,113	14,117,413	13,556,931					5.250	6.231	MON	61,764	741,164	02/15/2005	04/25/2035
12669G-XY-2	Countrywide Home Loans RMBS Ser 2005-12			2	1FM	7,217,843	101.9440	7,321,521	7,181,933	7,167,900		(8,385)			5.500	5.298	MON	32,917	395,006	08/26/2005	05/25/2035
12669R-AB-3	Countrywide Home Equity Ln RMBS Ser 2007			2	1FM	610,970	99.8350	1,096,859	1,098,669	610,970					5.609	30.872	MON	5,135	61,624	02/23/2007	11/25/2036
144531-CL-2	Carrington Mtg Loan Tr RMBS Ser 2005-OPT			2	1FM	14,470,875	95.9200	16,402,354	17,100,000	16,425,667		403,231			1.100	6.629	MON	3,134	155,009	08/21/2012	05/25/2035
14983A-AB-5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2			2	4FM	4,492,135	31.5380	5,363,939	17,007,914	4,492,135					6.056	28.620	MON	17,167	839,386	11/12/2009	09/25/2036
152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001			2	1FM	3,029,575	99.2490	3,007,061	3,029,821	3,020,769		(397)			7.215	7.270	MON	18,216	220,663	06/06/2001	07/25/2032
152314-DQ-0	Centex Home Equity Loan Tr RMBS Ser 2001			2	1FM	693,751	100.5390	697,557	693,816	691,933		(99)			6.360	6.399	MON	3,677	44,127	06/06/2001	07/25/2032
152314-DS-6	Centex Home Equity Loan Tr RMBS Ser 2001			2	1FM	1,179,884	13.5880	201,131	1,480,223	201,131	(369,696)				7.108	11.550	MON	8,767	102,895	06/06/2001	07/25/2032
152314-EM-8	Centex Home Equity Loan Tr RMBS Ser 2002			2	3FM	2,279,113	71.6170	1,610,538	2,248,837	2,251,930		579			6.140	6.002	MON	11,507	65,601	01/15/2002	01/25/2032
152314-FZ-8	Centex Home Equity Loan Tr RMBS Ser 2002			2	1FM	2,525,522	100.2960	2,533,035	2,525,565	2,520,457		(301)			5.210	5.227	MON	10,965	131,582	12/06/2002	11/25/2028
152314-GM-6	Centex Home Equity Loan Tr RMBS Ser 2003			2	1FM	6,110,000	96.9790	5,925,392	6,110,000	6,110,000					5.241	5.262	MON	26,685	320,225	03/05/2003	03/25/2033
152314-LM-0	Centex Home Equity Loan Tr RMBS Ser 2004			2	1FM	857,230	95.5430	819,368	857,589	856,450		(76)			5.160	5.190	MON	3,688	35,281	09/08/2004	09/25/2034
161542-CQ-6	Chase Funding Ln Acq Tr RMBS Ser 2003-C1			2	1FM	642,219	99.1770	636,965	642,252	640,824		(87)			4.240	4.243	MON	2,269	27,231	06/13/2003	08/25/2032
16162W-KK-4	Chase Mtg Fin Corp RMBS Ser 2005-S1 Cl 1			2	1FM	7,846,791	102.4860	7,962,278	7,769,153	7,760,599		(5,679)			5.500	5.311	MON	35,609	681,075	10/14/2011	05/25/2035
172973-P6-0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl			2	1FM	1,833,076	101.5540	1,852,304	1,823,956	1,825,105		2,360			5.250	5.195	MON	7,980	95,758	02/10/2005	02/25/2035
172973-W5-4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl			2	1FM	2,155,521	104.9940	2,413,237	2,298,457	2,225,932		(4,554)			5.500	6.579	MON	10,535	126,415	04/26/2006	07/25/2035
17306U-CE-6	Citifinancial Mtg Sec Inc RMBS Ser 2004-			2	1FM	322,908	100.4710	324,445	322,926	322,489		(26)			3.846	3.853	MON	1,035	12,420	03/24/2004	04/25/2034
17307G-FN-3	Citigroup Mtg Ln Tr RMBS Ser 2004-RR2 Cl			2	1FM	925,739	103.0940	1,030,372	999,449	971,204		1,839			2.490	3.478	MON	2,074	29,697	03/21/2006	05/25/2034
17307G-H3-5	Citigroup Mtg Ln Tr RMBS Ser 2005-8 Cl 3			2	2FM	10,293,867	102.1190	10,818,883	10,594,368	10,354,847		(2,390)			5.500	6.129	MON	48,558	582,690	08/22/2006	09/25/2035
189766-AQ-9	Citimortgage Alternative Ln Tr RMBS Ser			2	2FM	10,956,008	82.6480	10,314,970	12,480,605	10,956,008					6.000	9.162	MON	62,403	748,836	07/23/2007	06/25/2037
21075W-BF-1	Cointmortgage Home Eq Loan Tr RMBS Ser 1			2	6FM	126,304	95.8370	121,179	126,442	121,179	(4,938)	7			8.100	8.215	MON	853	10,242	05/03/1995	08/15/2025
22540V-XC-1	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	2,758,703	96.0570	2,649,913	2,758,703	2,758,703					1.720	1.726	MON	787	47,687	02/22/2002	08/25/2032
22541Q-3Y-6	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	3,698,073	103.9670	3,755,591	3,612,281	3,645,674		(22,745)			5.500	5.161	MON	16,556	198,676	03/12/2004	12/25/2033
22541S-D4-7	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	2,417,348	101.6480	2,449,378	2,409,669	2,414,226		(14,825)			5.150	3.240	MON	10,341	95,101	06/09/2014	01/25/2043
22541S-TQ-1	CS First Boston Mtg Sec Corp RMBS Ser 20			2	2FM	7,739,011	107.2750	8,200,803	7,644,647	7,689,589		(15,076)			6.000	5.882	MON	38,223	458,679	07/13/2004	08/25/2034
22541S-ZB-7	CS First Boston Mtg Sec Corp RMBS Ser 20			2	2FM	5,496,459	105.2640	5,626,658	5,345,288	5,427,096		(22,141)			6.000	5.690	MON	26,726	317,520	08/18/2004	09/25/2034
225458-2G-2	CS First Boston Mtg Sec Corp RMBS Ser 20			2	2FM	438,566	95.7950	432,558	451,548	443,306		(110)			5.500	5.990	MON	2,070	24,094	06/05/2006	08/25/2025
225458-5Q-7	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	4,905,010	99.5070	5,269,743	5,295,846	4,905,010					5.250	7.283	MON	23,169	277,932	10/26/2005	10/25/2035
225458-AX-6	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	3,023,575	106.2520	3,183,627	2,996,304	3,003,810		1,042			5.500	5.378	MON	13,733	164,797	01/20/2005	02/25/2035
225458-BU-1	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	3,459,192	101.0610	3,467,175	3,430,781	3,427,838		(5,537)			5.250	4.946	MON	15,010	180,176	02/04/2005	05/25/2028
225458-EV-6	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	6,274,803	102.6230	6,542,367	6,375,166	6,274,803					5.250	5.688	MON	27,891	334,460	02/16/2005	03/25/2035
225458-EX-2	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	4,106,260	101.6130	4,138,208	4,072,535	4,096,771					5.250	5.114	MON	17,817	213,657	02/09/2005	03/25/2035
225458-FD-5	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	590,139	102.7300	591,825	576,097	576,633		(218)			5.500	5.160	MON	2,640	31,685	02/11/2005	02/25/2025
225458-FG-8	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	1,322,680	101.9490	1,322,227	1,296,944	1,306,200		(1,594)			5.250	4.749	MON	5,674	68,090	01/28/2005	02/25/2020
225458-NS-3	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	2,811,315	99.3440	2,824,923	2,843,591	2,833,758		1,080			4.980	5.161	MON	11,801	141,611	12/21/2005	02/25/2032
225458-UA-4	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	6,411,062	103.8120	6,668,991	6,424,111	6,405,127		(918)			5.750	5.789	MON	30,782	369,386	01/05/2007	07/25/2035
225458-UL-0	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	5,778,240	99.8330	5,867,623	5,877,421	5,818,340		(5,090)			5.000	5.223	MON	24,489	293,871	05/23/2005	07/25/2035
225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	2,404,497	103.7130	2,543,047	2,452,004	2,431,706		15			4.875	5.216	MON	9,961	119,530	08/29/2005	07/25/2035
225458-XW-3	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	9,186,790	99.8500	9,270,367	9,284,321	9,186,790					5.000	5.154	MON	38,685	464,216	06/28/2005	07/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225470-W4-1	Home Equity Mtg Tr RMBS Ser 2006-2 Cl 1A			2	1FM	82,839	2.6830	287,038	10,700,000	82,839					0.420	63.081	MON	735	35,294	09/30/2009	07/25/2036
2254W0-GX-7	CS First Boston Mtg Sec Corp RMBS Ser 20			2	1FM	2,114,573	105.7830	2,251,624	2,128,541	2,118,058		(703)			5.500	5.608	MON	9,756	116,966	09/03/2004	10/25/2034
2254W0-NS-0	CS First Boston Mtg Sec Corp RMBS Ser 20			2	3FM	2,826,760	97.5410	2,847,112	2,918,887	2,879,489		(824)			5.250	5.716	MON	12,770	158,297	02/10/2006	12/25/2020
22942M-BF-2	Credit Suisse Mtg Capital RMBS Ser 2006-			2	3FM	2,371,836	85.8350	2,029,200	2,364,079	2,368,403					5.581	5.937	MON	10,996	133,799	10/05/2006	10/25/2026
23243N-AH-1	Countrywide Home Equity Ln RMBS Ser 2006			2	1FM	1,054,664	120.1010	3,076,955	2,561,968	1,054,664					6.236	57.377	MON	13,314	113,950	08/28/2006	07/25/2034
23245L-AB-6	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	4,607,264	78.8830	4,453,916	5,646,259	4,607,264					6.000	10.689	MON	28,231	338,397	10/02/2007	02/25/2037
24763L-FN-5	Delta Funding Home Eq Ln Tr RMBS Ser 199			2	1FM	741,317	104.1370	772,060	741,389	739,861		(66)			7.030	7.101	MON	4,343	43,904	05/28/1999	08/15/2030
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			2	1FM	197,277	102.0020	201,270	197,319	197,066		(25)			4.970	4.986	MON	817	10,018	09/23/2003	09/25/2033
251510-DS-9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C			2	1FM	4,747,556	101.2450	4,729,095	4,670,923	4,682,134		(6,114)			5.226	4.999	MON	20,342	247,196	02/24/2005	03/25/2020
251510-EE-9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			2	1FM	1,511,442	98.5860	1,513,724	1,535,433	1,519,326		3,906			6.061	6.304	MON	7,755	93,137	07/21/2006	05/25/2035
251510-EH-2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			2	2FM	3,467,622	96.8040	3,382,844	3,494,515	3,472,941		1,929			5.250	5.376	MON	15,289	183,453	01/01/2006	06/25/2035
251510-ER-0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C			2	2FM	3,028,262	99.9310	3,067,375	3,069,509	3,038,959		4,249			5.705	5.903	MON	14,593	182,609	07/21/2006	06/25/2035
251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C			2	3FM	1,824,180	88.0000	1,710,950	1,944,263	1,824,180					5.300	6.546	MON	8,587	103,035	08/17/2005	09/25/2035
251513-AT-4	Deutsche Alt-A Ses Inc RMBS Ser 2006-AB4			2	1FM	4,240,393	83.0180	5,478,771	6,599,482	4,240,393					6.000	16.729	MON	32,997	590,968	02/28/2011	10/25/2036
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl			2	1FM	501,669	103.0420	517,077	501,811	507,500		6,658			5.240	4.780	MON	2,191	25,877	01/16/2004	12/25/2033
251563-DM-1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl			2	1FM	293,499	103.6840	304,384	293,571	298,062		5,002			5.180	4.765	MON	1,267	13,879	02/19/2004	01/25/2034
25157F-AK-0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C			2	1FM	14,843,750	99.4620	14,919,270	15,000,000	14,898,204		8,325			5.000	5.118	MON	62,500	750,000	08/25/2005	06/26/2035
25157F-AK-0	Deutsche Mtg Sec Inc RMBS Ser 2005-WF1 C			2	2FM	5,049,785	99.4620	4,973,090	5,000,000	5,044,822		(4,963)			5.000	4.810	MON	20,833	125,000	06/09/2014	06/26/2035
268668-FD-7	EMC Mtg Loan Tr RMBS Ser 2006-A Cl A			2	1FM	720,124	94.3610	857,188	908,417	720,124					0.620	1.719	MON	94	6,063	03/15/2006	12/25/2042
294751-EW-8	Equity One ABS Inc RMBS Ser 2004-3 Cl AF			2	1FM	54,755	99.7720	54,630	54,755	54,755					5.060	5.062	MON	231	2,771	07/14/2004	07/25/2034
294754-AS-5	Equity One ABS Inc RMBS Ser 2002-1 Cl M1			2	1FM	910,440	95.5810	870,206	910,441	909,376		2,659			6.282	6.316	MON	4,766	55,088	02/15/2002	08/25/2032
32027N-WN-7	First Franklin Mtg Ln RMBS Ser 2005-FF10			2	1FM	5,867,068	98.2660	6,029,372	6,135,741	6,028,999		55,947			0.490	3.157	MON	493	29,544	08/20/2013	11/25/2035
32051G-TC-9	First Horizon Alt Mtg Sec Tr RMBS Ser 20			2	3FM	3,147,817	91.3930	3,080,275	3,370,351	3,147,817					5.500	6.227	MON	15,447	196,063	07/21/2006	09/25/2035
32052W-AC-3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			2	4FM	5,658,202	78.3380	5,110,022	6,523,019	5,658,202					6.250	9.875	MON	33,974	408,951	06/06/2007	08/25/2037
32052W-AC-3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			2	3FM	5,174,742	78.3380	5,110,022	6,523,019	5,174,742					6.250	12.400	MON	33,974	408,951	09/30/2009	08/25/2037
337925-ES-6	First Plus Home Ln Owner Tr RMBS Ser 199			2	6FM	322,654	103.4580	326,566	315,650	315,316		(14)			7.510	7.264	MON	1,975	55,110	07/18/2001	12/10/2024
35645M-AM-0	Freedom Trust RMBS Ser 2011-3 Cl M89			2	1FM	1,442,181	75.0000	3,816,007	5,088,009	1,707,542		53,794			0.000	6.063	MON		3,102	08/19/2011	09/01/2051
36157R-3X-1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl			2	2FM	224,505	99.6470	223,713	224,505	224,505					7.560	7.627	MON	1,414	16,973	06/21/1999	07/25/2029
36157R-3X-1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl			2	3FM	1,252,294	99.6470	1,118,563	1,122,525	1,196,134		(4,476)			7.560	6.513	MON	7,072	84,863	06/21/1999	07/25/2029
36157R-D8-5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl			2	1FM	2,202	100.8210	2,220	2,202	2,202					6.265	6.304	MON	12	138	02/22/1999	04/25/2029
361856-ER-4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1			2	1FM	2,049,232	86.0920	3,782,352	4,393,399	2,049,232					0.380	28.310	MON	324	16,149	09/06/2007	11/25/2036
36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5			2	1FM	1,008,682	98.8240	996,781	1,008,642	1,005,125		(1)			6.650	6.691	MON	5,590	67,075	05/10/2001	07/20/2031
36226M-AF-0	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl M1			2	1FM	129,336	97.7430	122,315	125,139	126,306		(252)			8.272	7.949	MON	863	10,351	05/10/2001	07/20/2031
36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	600,749	104.6900	628,945	600,772	599,759		(89)			5.053	5.054	MON	2,530	33,552	05/25/2004	04/25/2034
36228F-5F-9	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	367,035	102.4510	376,033	367,036	366,086		(614)			5.606	5.607	MON	1,715	16,766	06/24/2004	06/25/2034
36228F-C5-3	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	459,279	96.3090	442,343	459,297	459,084		784			5.692	5.679	MON	2,179	24,558	02/12/2004	11/25/2033
36228F-XK-7	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	1,521,756	89.3680	1,853,226	2,073,711	1,521,756					0.870	3.456	MON	301	25,334	01/22/2004	10/25/2033
36228F-ZK-5	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	3,671,023	96.9120	3,557,673	3,671,023	3,671,023					1.145	1.147	MON	700	42,055	01/09/2004	11/25/2033
36228F-ZL-3	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	198,847	91.6080	182,159	198,847	198,847					2.270	2.280	MON	75	4,546	01/09/2004	11/25/2033
362341-ES-4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl			2	1FM	2,810,466	102.8240	2,885,769	2,806,519	2,804,246		(2,891)			6.000	5.988	MON	14,033	168,391	01/05/2007	07/25/2035
36242D-6Q-1	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	4,740,508	103.6950	4,952,825	4,776,330	4,751,419		(733)			5.250	5.366	MON	20,896	250,757	05/11/2005	06/25/2035
36242D-7B-3	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	6,196,947	104.3040	6,701,320	6,424,827	6,333,928		4,098			5.500	6.197	MON	29,447	353,394	10/25/2006	06/25/2035
36242D-7Q-0	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	7,546,657	104.2210	8,253,950	7,919,661	7,730,458		93,367			5.250	6.013	MON	34,649	445,271	11/08/2005	06/25/2035
36242D-DE-0	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	3,683,805	100.0560	3,685,967	3,683,923	3,676,272		(211)			5.187	5.186	MON	15,924	191,085	08/13/2004	06/25/2034
36242D-ND-1	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	892,167	104.2800	930,407	892,217	890,032		(34)			4.894	4.887	MON	3,639	46,405	01/01/2006	08/25/2034
36242D-UX-9	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	3,546,429	102.3050	3,593,930	3,512,946	3,522,129		6,612			5.500	5.369	MON	16,101	193,212	01/20/2005	02/25/2035
36297N-AC-9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl			2	1FM	1,664,062	6.6960	1,242,515	18,557,187	1,664,062					0.370	19.304	MON	1,143	17,898	09/30/2009	05/25/2036
39539M-AA-7	Greenpoint Mtg Funding Tr RMBS Ser 2007-			2	2FM	11,882,746	84.2540	10,725,915	12,730,391	11,882,746					0.390	1.888	MON	826	48,457	08/28/2007	06/25/2037
404225-AN-4	HLSS Servicer Adv Rec Tr RMBS Ser 2013-T			2	1FE	6,000,000	99.9200	5,995,200	6,000,000	6,000,000					1.495	1.500	MON	3,987	89,718	01/16/2013	01/16/2046
41164Y-AB-7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C			2	2FM	10,515,177	85.6330	9,238,274	10,788,254	10,628,971		12,107			0.384	0.607	MON	1,496	40,970	08/28/2007	07/19/2047
43708A-AD-4	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser S			2	1FM	770,475	101.0250	778,372	770,475	770,475					6.372	6.404	MON	4,091	48,300	03/26/2002	05/25/2033
43709B-AE-9	Indymac Resident ABS Tr RMBS Ser 2006-C			2	4FM	21,687,919	75.2250	17,594,525	23,389,137	21,687,919					0.320	0.895	MON	1,245	68,991	01/22/2007	08/25/2036
437690-AL-4	Homestar Mtg Acceptance Corp RMBS Ser 20			2	1FM	3,730,362	98.5640	3,753,633	3,808,313	3,745,199		4,132			0.520	0.874	MON	165	19,496	09/25/2007	06/25/2034
45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2			2	1FM	1,559,005	88.0870	1,402,847	1,592,568	1,559,005					0.610	0.997	MON	81	9,606	10/11/2007	08/25/2035
45254T-NY-6	IMPAC Secd Assets CMN Owner Tr RMBS Ser			2	1FM	948,866	103.6140	983,249	948,955	946,879		(46)			4.640	4.633	MON	3,669	44,291	02/11/2004	03/25/2034
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser			2	1FM	783,056	105.0290	822,438	783,059	781,637		(29)			4.410	4.403	MON	2,878	34,510	05/19/2004	08/25/2034
456606-AG-7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2			2	6FM	458,221	44.4510	302,658	680,873	302,658	(10,701)				9.120	16.302	MON	5,175	51,300	05/09/2000	06/25/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45660L-HT-9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3			2	2FM	5,553,472	100.4170	5,578,384	5,555,208	5,545,002		(3,500)			5.500	5.520	MON	25,461	305,537	03/01/2005	04/25/2035
45660L-PE-3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C			2	1FM	607,142	15.9550	366,580	2,297,601	366,580	119,882				5.000	63.507	MON	9,573	105,772	10/26/2005	06/25/2035
45660L-SS-9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C			2	4FM	4,573,648	88.2750	4,180,897	4,736,213	4,573,648					5.500	6.101	MON	21,708	260,492	09/20/2005	07/25/2035
45660L-XA-2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1			2	1FM	5,203,001	84.7330	5,487,894	6,476,713	5,203,001					4.654	10.229	MON	25,121	332,964	02/14/2008	10/25/2035
45660N-UM-5	Residential Asset Sec Tr RMBS Ser 2003-A			2	3FM	2,676,279	66.9900	1,899,703	2,835,792	2,710,039		1,984			5.250	6.365	MON	12,407	136,473	06/08/2006	09/25/2033
45660N-UM-5	Residential Asset Sec Tr RMBS Ser 2003-A			2	4FM	1,436,015	66.9900	1,019,326	1,521,605	1,454,130		1,064			5.250	6.365	MON	6,657	73,227	06/08/2006	09/25/2033
45660N-UM-5	Residential Asset Sec Tr RMBS Ser 2003-A			2	3FM	1,211,693	66.9900	868,436	1,296,362	1,229,422		912			5.250	6.563	MON	5,672	62,387	07/26/2006	09/25/2033
45660N-W5-0	Residential Asset Sec Tr RMBS Ser 2004-R			2	1FM	407,811	99.7120	395,274	396,414	395,360		(818)			5.500	4.873	MON	1,817	21,801	01/04/2005	08/25/2034
45660N-YZ-2	Residential Asset Sec Tr RMBS Ser 2004-R			2	1FM	1,423,792	101.7820	1,588,125	1,560,320	1,539,114		9,427			3.750	5.053	MON	4,876	58,512	04/25/2005	08/25/2033
45661K-AG-5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1			2	1FM	6,872,404	70.2300	6,896,343	9,819,627	6,872,404					2.753	8.300	MON	22,528	270,813	02/21/2007	06/25/2036
45662B-AD-1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1			2	1FM	9,358,350	99.0080	9,791,618	9,889,754	9,358,350					4.950	5.989	MON	40,792	500,506	06/07/2006	08/25/2036
45662D-AA-3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2			2	1FM	3,012,302	76.9310	2,967,755	3,857,689	3,012,302					0.340	5.841	MON	255	13,787	01/23/2007	11/25/2036
45662J-AC-6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1			2	2FM	8,487,047	79.7120	7,916,198	9,931,024	8,487,047					4.578	8.201	MON	37,886	461,124	07/17/2006	12/25/2035
466247-EN-9	JP Morgan Mtg Tr RMBS Ser 2004-S1 Cl 1A4			2	1FM	3,476,769	102.8870	3,713,796	3,609,590	3,568,739		(3,322)			4.500	4.995	MON	13,536	162,432	09/22/2004	09/25/2034
466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3			2	1FM	3,881,469	101.7280	3,916,095	3,849,589	3,863,018		(6,339)			5.500	5.420	MON	17,644	176,440	01/13/2005	01/25/2035
466247-TW-3	JP Morgan Mtg Tr RMBS Ser 2005-A6 Cl 3A2			2	1FM	1,304,549	99.5660	1,309,942	1,315,650	1,312,854		626			2.649	2.822	MON	2,904	35,627	01/19/2007	09/25/2035
466247-VP-5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2			2	1FM	4,855,309	99.9620	5,238,135	5,240,131	5,098,068		19,891			5.000	5.947	MON	21,834	262,007	05/23/2006	09/25/2020
466247-YS-6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6			2	2FM	1,304,314	95.0070	1,260,065	1,326,281	1,311,537		(548)			2.354	2.577	MON	2,602	32,209	02/13/2007	11/25/2035
46627M-AA-5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C			2	4FM	2,731,424	82.6830	2,489,033	3,010,322	2,731,424					5.500	7.385	MON	13,797	165,572	11/02/2005	12/25/2035
46627M-AP-2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C			2	1FM	1,210,754	86.9810	1,197,784	1,377,059	1,210,754					5.500	9.403	MON	6,312	75,738	01/05/2006	12/25/2035
46627M-EH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C			2	1FM	1,646,138	85.6200	1,791,130	2,091,951	1,646,138					6.000	10.328	MON	10,460	125,517	10/28/2008	03/25/2036
46627M-EH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C			2	2FM	2,400,112	85.6200	2,388,174	2,789,268	2,400,112					6.000	8.869	MON	13,946	167,356	05/05/2006	03/25/2036
46629D-AK-1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2			2	1FM	2,052,787	91.2940	2,666,954	2,921,268	2,052,787					2.695	8.211	MON	6,561	76,003	02/05/2007	01/25/2037
46629E-AH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C			2	1FM	7,808,194	98.2880	8,455,243	8,602,509	7,808,194					6.200	8.837	MON	44,446	333,925	01/23/2007	09/25/2036
52518R-CD-6	Lehman Structured Sec Corp RMBS Ser 2005			2	1FM	542,455	45.4050	503,595	1,109,125	542,455					0.560	23.302	MON	85	6,046	05/22/2006	09/26/2045
542514-GW-8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C			2	1FM	10,041,689	95.4520	10,251,341	10,739,775	10,091,871		35,980			0.490	1.029	MON	863	51,713	08/05/2013	09/25/2034
55265K-F6-1	Master Asset Sec Tr RMBS Ser 2003-7 Cl 4			2	1FM	2,508,793	104.8950	2,792,524	2,662,217	2,577,175		(8,956)			5.250	6.245	MON	11,647	139,688	06/16/2006	09/25/2033
55265K-QM-4	Master Asset Sec Tr RMBS Ser 2003-1 Cl 2			2	1FM	895,380	105.0410	919,817	875,677	884,586		2,541			5.750	5.303	MON	4,196	54,543	02/28/2005	02/25/2033
55265K-RQ-4	Master Asset Sec Tr RMBS Ser 2003-2 Cl 2			2	1FM	500,595	99.9990	505,167	505,173	503,069		101			4.500	4.639	MON	1,894	22,601	03/17/2004	03/25/2018
55265W-CA-9	Master Seasoned Securities Tr RMBS Ser 2			2	3FM	308,469	107.9830	322,414	298,578	307,547		3,613			6.500	5.396	MON	1,617	19,362	12/09/2004	08/25/2032
55275S-AC-4	Master Alternative Loans Tr RMBS Ser 200			2	1FM	7,566,571	103.7360	7,828,978	7,547,058	7,561,881		(56)			5.750	5.622	MON	36,163	433,242	02/07/2007	10/25/2036
576434-2D-5	Master Asset Securitization Tr RMBS Ser			2	1FM	10,855,761	87.3700	12,384,477	14,174,683	10,855,761					6.000	13.268	MON	70,873	921,324	07/23/2007	03/25/2036
576434-A2-0	Master Asset Securitization Tr RMBS Ser			2	2FM	1,760,887	103.8850	1,811,178	1,743,452	1,747,935		(6,288)			5.500	5.360	MON	7,991	103,881	01/13/2005	01/25/2035
576434-J5-4	Master Asset Securitization Tr RMBS Ser			2	1FM	4,752,855	101.9200	4,759,348	4,669,677	4,687,768		(3,851)			5.500	5.265	MON	21,403	256,832	02/16/2005	03/25/2035
576434-N2-6	Master Asset Securitization Tr RMBS Ser			2	1FM	10,156,135	98.9460	10,220,745	10,329,641	10,208,142		16,715			5.500	5.716	MON	47,344	568,086	03/31/2005	04/25/2035
576434-UH-5	Master Asset Securitization Tr RMBS Ser			2	1FM	1,063,419	104.4800	1,111,063	1,063,419	1,063,419					5.143	5.140	MON	4,558	54,692	08/10/2004	08/25/2034
576434-WD-2	Master Asset Securitization Tr RMBS Ser			2	1FM	2,483,812	103.4060	2,548,505	2,464,557	2,460,779		(1,430)			5.750	5.618	MON	11,809	141,645	03/29/2005	09/25/2034
576434-YM-0	Master Asset Securitization Tr RMBS Ser			2	1FM	7,657,615	106.4330	8,528,436	8,012,932	7,766,343		51,023			6.000	7.019	MON	40,065	480,775	10/28/2008	12/25/2034
57643M-FN-9	Master Asset Securitization Tr RMBS Ser			2	1FM	2,868,035	105.1180	3,108,051	2,956,737	2,913,531		2,029			5.250	5.726	MON	12,936	155,229	08/24/2004	07/25/2034
589929-PJ-1	Merrill Lynch Mtg Investors RMBS Ser 199			2	1FM	200,234	100.4660	199,281	198,357	198,630		(130)			7.110	7.046	MON	1,175	5,925	02/23/2001	08/25/2027
589929-RK-6	Merrill Lynch Mtg Investors RMBS Ser 199			2	1FM	13,658	99.2790	14,129	14,231	14,141		1			7.500	8.140	MON	89	1,019	03/24/1999	07/25/2027
589929-XZ-6	Merrill Lynch Mtg Investors RMBS Ser 200			2	1FM	1,395,729	98.0980	1,369,732	1,396,291	1,393,525		(2,216)			7.820	7.459	MON	9,099	95,659	01/25/2002	09/25/2032
59020U-P7-4	Merrill Lynch Crd Bse A S & S RMBS Ser 2			2	1FM	37,523	100.8680	38,876	38,542	37,933		49			5.250	5.685	MON	169	2,023	11/10/2005	08/25/2036
61744C-HP-4	Morgan Stanley Cap I RMBS Ser 2004-NC8 C			2	1FM	13,830,494	96.0120	14,164,225	14,752,527	13,926,422		45,194			0.780	1.288	MON	1,899	160,031	11/08/2012	09/25/2034
61745M-VW-0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl			2	1FM	159,964	101.8810	162,974	159,964	159,964					5.000	4.996	MON	667	7,998	04/27/2004	11/25/2018
61745M-WN-9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl			2	1FM	470,021	104.3620	514,902	493,379	484,951		527			5.500	6.378	MON	2,261	27,136	06/27/2006	11/25/2033
64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2			2	1FM	33,374	102.2850	34,144	33,382	33,321		(3)			5.150	5.172	MON	143	1,706	10/07/2003	11/25/2033
65106A-AM-5	New Castle Mortgage Sec Trust RMBS Ser 2			2	1FM	23,940,000	97.3080	27,246,156	28,000,000	27,047,016		670,391			0.450	6.122	MON	2,064	123,468	08/28/2012	03/25/2036
65535V-BZ-0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C			2	1FM	652,766	104.8140	683,548	652,155	650,982		(110)			5.500	5.502	MON	2,989	34,495	09/19/2003	08/25/2033
65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			2	1FM	539,620	103.6880	559,536	539,632	538,320		(108)			4.820	4.826	MON	2,168	26,012	02/05/2004	03/25/2034
65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2			2	2FM	395,190	104.3100	415,501	398,333	396,292		97			5.603	5.724	MON	1,860	22,315	06/10/2004	07/25/2034
65535V-GH-5	Nomura Asset Sec Corp RMBS Ser 2004-AP3			2	1FM	782,827	103.4440	765,760	740,263	776,855		(5,973)			4.793	1.449	MON	2,957	17,740	06/09/2014	10/25/2034
65535V-HF-8	Nomura Asset Sec Corp RMBS Ser 2005-AP1			2	1FM	975,641	100.8130	1,003,969	995,869	991,879		1,750			4.840	5.311	MON	4,017	48,395	04/10/2007	02/25/2035
65535V-HH-4	Nomura Asset Sec Corp RMBS Ser 2005-AP1			2	1FM	273,961	101.4960	279,457	275,338	274,290		119			4.855	4.935	MON	1,114	13,418	05/24/2005	02/25/2035
65535V-US-5	Nomura Asset Sec Corp RMBS Ser 2006-AR2			2	1FM	1,288,196	39.6920	1,054,512	2,656,744	1,288,196					0.370	8.303	MON	160	15,145	01/18/2007	04/25/2036
70069F-AY-3	Park Place Securities Inc RMBS Ser 2004-			2	1FM	22,169,531	98.9310	22,259,475	22,500,000	22,188,165		18,634			1.144	1.592	MON	4,289	64,915	10/17/2014	10/25/2034
70069F-HV-2	Park Place Securities Inc RMBS Ser 2005-			2	1FM	15,093,750	93.1960	16,309,300	17,500,000	15,291,589		171,495			0.630	1.833	MON	1,815	118,539	10/29/2013	05/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74160M-BP-6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1			2	1FM	875,826	101.1310	951,124	940,484	900,826		(8,581)			5.000	6.339	MON	3,919	47,024	03/14/2006	10/25/2033
74160M-KW-1	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A1			2	1FM	3,983,974	101.8990	4,177,098	4,099,265	4,067,723		4,599			5.500	5.982	MON	18,788	225,460	11/04/2005	10/25/2035
743873-AY-7	Provident Funding Mtg Loan Tr RMBS Ser 2			2	1FM	4,219,986	96.0220	4,057,203	4,225,267	4,221,846		600			0.460	0.485	MON	324	19,060	01/19/2007	05/25/2035
74927U-AW-8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1			2	3FM	11,108,443	100.3250	11,109,871	11,073,837	11,066,988		(15,813)			5.750	5.722	MON	53,062	636,746	09/28/2005	04/25/2035
749581-AJ-3	Residential Funding Mtg Sec I RMBS Ser 2			2	4FM	3,734,278	91.4440	3,406,257	3,724,966	3,728,675		594			6.000	5.933	MON	18,625	223,498	01/23/2007	01/25/2037
75114R-AD-7	Residential Accredit Loans Inc RMBS Ser			2	1FM	3,210,823	88.1190	3,873,910	4,396,246	3,210,823					0.370	8.290	MON	271	15,701	09/30/2009	04/25/2036
75115L-AA-5	Residential Accredit Loans Inc RMBS Ser			2	1FM	10,544,373	79.7070	9,806,551	12,303,265	10,544,373					0.420	4.995	MON	846	50,511	08/29/2007	08/25/2037
75970J-AB-2	Renaissance Home Equity Ln Tr RMBS Ser 2			2	5FM	3,969,034	20.9490	931,627	4,447,034	3,969,034					0.400	1.067	MON	291	15,880	05/17/2007	04/25/2037
759950-AD-0	Renaissance Acceptance Mtg Crp RMBS Ser			2	1FM	4,926,874	99.9230	4,923,061	4,926,874	4,926,874					1.745	1.751	MON	1,427	86,415	03/06/2002	06/25/2032
759950-DP-0	Renaissance Home Equity Ln Tr RMBS Ser 2			2	4FM	4,273,591	92.2310	3,941,597	4,273,596	4,265,095		(248)			5.157	5.173	MON	18,366	220,193	09/10/2004	11/25/2034
759950-EL-8	Renaissance Home Equity Ln Tr RMBS Ser 2			2	1FM	1,527,186	101.2870	1,546,836	1,527,186	1,522,744		(266)			4.876	4.875	MON	6,205	74,466	11/19/2004	02/25/2035
759950-FE-3	Renaissance Home Equity Ln Tr RMBS Ser 2			2	1FM	808,662	98.0020	903,143	921,552	885,376		(11,668)			5.016	7.406	MON	3,852	46,225	01/09/2008	05/25/2035
760985-2G-5	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	4,158,931	99.7460	4,148,371	4,158,931	4,158,931					0.620	0.620	MON	429	25,507	03/22/2004	10/25/2031
760985-5D-9	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	1,259,161	94.0430	1,402,711	1,491,560	1,259,161					5.900	10.878	MON	7,334	87,732	07/06/2004	06/25/2034
760985-7F-2	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	310,174	94.8390	488,987	515,599	310,174					5.220	12.717	MON	2,243	50,732	01/01/2014	07/25/2034
760985-M9-9	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	444,065	100.7790	447,527	444,067	443,069		(51)			4.609	4.613	MON	1,706	20,467	01/15/2004	01/25/2034
760985-RZ-6	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	417,581	29.4670	288,694	979,711	417,581					5.756	27.277	MON	4,699	56,392	01/30/2003	02/25/2033
760985-US-8	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	59,096	100.5210	62,248	61,926	60,501		139			4.018	4.619	MON	207	2,306	12/21/2005	03/25/2033
760985-WP-2	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	637,219	102.0120	650,056	637,233	635,949		(47)			3.900	3.900	MON	2,071	24,834	06/13/2003	03/25/2033
760985-ZF-1	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	139,376	101.6140	141,632	139,382	139,055		(102)			5.015	5.026	MON	583	6,990	09/18/2003	09/25/2033
76110H-3B-3	Residential Accredit Loans Inc RMBS Ser			2	2FM	7,243,593	92.8300	7,402,049	7,973,760	7,243,593					5.750	8.128	MON	38,208	429,359	07/21/2006	04/25/2035
76110H-EU-9	Residential Accredit Loans Inc RMBS Ser			2	1FM	1,409,965	101.9630	1,445,779	1,417,941	1,411,238		400			5.250	5.339	MON	6,203	74,442	09/21/2004	06/25/2033
76110H-LP-2	Residential Accredit Loans Inc RMBS Ser			2	1FM	82,845	99.7430	80,617	80,825	80,571		(171)			5.750	5.156	MON	387	4,647	01/18/2005	11/25/2033
76110H-UV-9	Residential Accredit Loans Inc RMBS Ser			2	1FM	2,521,065	103.4110	2,698,988	2,609,967	2,556,313		16,989			5.500	6.094	MON	11,962	143,548	08/22/2006	06/25/2034
76110H-X9-5	Residential Accredit Loans Inc RMBS Ser			2	3FM	8,969,755	96.6280	8,552,346	8,850,822	8,844,554		(4,503)			5.500	5.293	MON	40,566	494,908	04/18/2005	03/25/2035
76110W-MC-7	Residential Asset Sec Corp RMBS Ser 2001			2	1FM	128,854	101.9510	131,394	128,880	128,628		(20)			5.960	5.999	MON	640	7,681	09/06/2001	09/25/2031
76110W-MF-0	Residential Asset Sec Corp RMBS Ser 2001			2	4FM	1,457,560	27.7570	761,041	2,741,837	1,457,560	769,348				6.320	17.243	MON	14,440	173,284	11/01/2014	09/25/2031
76110W-RQ-1	Residential Asset Sec Corp RMBS Ser 2003			2	1FM	1,002,846	101.9250	1,022,707	1,003,389	1,001,195		(67)			3.870	3.876	MON	3,236	38,831	05/14/2003	05/25/2033
76111X-ZX-4	Residential Funding Mtg Sec I RMBS Ser 2			2	1FM	20,452	3.2980	5,222	158,354	5,222	(11,231)				5.500	277.382	MON	726	8,985	12/15/2005	11/25/2035
76112B-SN-1	Residential Asset Mtg Products RMBS Ser			2	1FM	2,297,397	103.0560	2,484,848	2,411,175	2,368,035		(2,554)			5.250	6.117	MON	10,549	125,868	08/10/2006	09/25/2034
76112B-SV-3	Residential Asset Mtg Products RMBS Ser			2	1FM	3,313,309	102.6490	3,517,443	3,426,684	3,388,367		(3,401)			5.250	5.784	MON	14,992	193,871	09/18/2006	09/25/2034
76112F-AG-6	Residential Asset Sec Tr RMBS Ser 2006-A			2	1FM	2,430,751	71.5730	2,476,010	3,459,410	2,430,751					6.000	13.748	MON	17,297	224,867	04/28/2006	06/25/2036
761143-AD-8	Residential Asset Sec Tr RMBS Ser 2007-A			2	2FM	7,020,942	71.4670	6,856,630	9,594,093	7,020,942					6.250	13.552	MON	49,969	581,530	10/01/2014	09/25/2037
76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A			2	3FM	5,119,047	88.3470	4,964,897	5,619,769	5,119,047					6.000	8.433	MON	28,099	362,327	10/03/2007	05/25/2037
762009-BJ-6	Residential Funding Mtg Sec I RMBS Ser 2			2	4FM	5,078,113	90.1800	4,590,385	5,090,242	5,075,714					6.000	6.022	MON	25,451	305,414	06/07/2007	06/25/2037
762009-BJ-6	Residential Funding Mtg Sec I RMBS Ser 2			2	1FM	2,632,864	90.1800	3,442,789	3,817,681	2,632,864					6.000	16.655	MON	19,088	229,061	09/30/2009	06/25/2037
785778-HD-6	SACO I Tr RMBS Ser 2005-6 Cl A			2	1FM	741,089	99.1940	761,195	767,379	741,089					0.750	2.129	MON	95	5,718	09/18/2007	09/25/2035
79548K-ZJ-0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19			2	1FM	15,578	103.2670	15,947	15,443	15,381					6.630	6.535	MON	85	1,024	03/18/1999	06/25/2028
805564-HJ-3	Saxon Asset Securities Tr RMBS Ser 2000-			2	1FM	313,922	105.4190	325,290	308,570	307,022		(245)			8.130	7.634	MON	2,091	22,269	04/12/2001	01/25/2032
805564-NM-9	Saxon Asset Securities Tr RMBS Ser 2003-			2	1FM	3,870,369	100.7570	3,899,864	3,870,572	3,862,513		(2,422)			4.350	4.361	MON	14,031	168,370	05/14/2003	06/25/2032
81441P-CE-9	Security Natl Mtg Loan Tr RMBS Ser 2005-			2	1FM	539,319	100.0330	539,573	539,394	537,736		(2)			4.670	4.654	MON	2,099	25,190	01/25/2005	02/25/2035
81441P-CF-6	Security Natl Mtg Loan Tr RMBS Ser 2005-			2	1FM	2,998,989	101.3050	3,039,144	3,000,000	2,989,082		73			5.720	5.743	MON	14,300	171,600	01/25/2005	02/25/2035
81744H-AD-5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2			2	2FM	6,888,595	87.2520	6,376,349	7,307,994	6,888,595					2.423	3.627	MON	14,756	177,942	02/23/2007	02/20/2047
83611P-AP-6	Soundview Home Eq Loan Tr RMBS Ser 2001-			2	1FM	790,913	99.8310	780,076	781,398	785,753		(348)			6.500	6.430	MON	4,233	55,169	06/15/2001	03/25/2030
84751P-LP-2	Specialty Underw & Residen Fin RMBS Ser			2	5FM	2,982,946	49.2310	1,953,287	3,967,604	2,982,946					5.850	9.085	MON	19,342	116,208	03/22/2006	02/25/2037
85171V-AA-3	Springleaf Mtg Ln Tr RMBS Ser 2012-1A Cl			2	1FM	7,354,830	101.4900	7,313,568	7,206,202	7,274,550		(50,826)			2.667	1.264	MON	16,016	192,190	06/18/2013	09/25/2057
863576-AC-8	Structured Asset Sec Corp RMBS Ser 2005-			2	3FM	2,972,357	94.5680	2,790,295	2,950,573	2,954,970		(8,591)			5.750	5.654	MON	14,138	169,658	03/10/2005	04/25/2035
863576-BF-0	Structured Asset Sec Corp RMBS Ser 2005-			2	1FM	6,817,316	103.0340	6,981,616	6,776,024	6,792,317		(2,238)			5.500	5.314	MON	31,057	381,998	04/22/2005	05/25/2035
863576-CJ-1	Structured Asset Sec Corp RMBS Ser 2005-			2	1FM	5,421,023	101.7850	5,650,154	5,551,067	5,464,276		3,689			5.000	5.617	MON	23,129	290,294	05/11/2005	05/25/2035
863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004			2	1FM	845,111	99.3860	832,768	837,911	840,204		(257)			2.455	2.303	MON	1,714	20,557	10/23/2004	10/25/2034
863579-VS-4	Structured Adj Rate Mtg Ln RMBS Ser 2005			2	1FM	8,409,551	69.8450	7,514,634	10,759,000	8,409,551					4.766	8.054	MON	42,731	521,086	08/15/2005	08/25/2035
86359A-QK-2	Structured Asset Sec Corp RMBS Ser 2003-			2	1FM	4,009,533	100.5170	4,032,767	4,012,041	4,005,729		(403)			5.040	5.056	MON	16,851	189,730	03/14/2003	04/25/2033
86359B-5U-1	Structured Asset Sec Corp RMBS Ser 2005-			2	3FM	618,616	98.9530	596,482	602,793	615,672					5.750	5.562	MON	2,888	34,661	02/24/2005	03/25/2035
86359B-5U-1	Structured Asset Sec Corp RMBS Ser 2005-			2	1FM	458,296	98.9530	596,482	602,793	458,296					5.750	12.786	MON	2,888	34,661	09/30/2009	03/25/2035
86359B-G3-9	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	904,646	103.8290	939,727	905,070	902,892		(115)			4.770	4.780	MON	3,598	43,172	09/20/2004	10/25/2034
86359B-JU-6	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	129,448	101.3120	131,167	129,468	129,251		(15)			4.630	4.644	MON	500	6,229	02/20/2004	03/25/2034
86359B-MK-4	Structured Asset Sec Corp RMBS Ser 2004-			2	4FM	1,476,642	85.1920	1,301,078	1,527,232	1,485,783		(44)			5.569	6.268	MON	7,088	85,550	06/16/2006	03/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
86359B-WR-8	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	2,050,115	99.0990	2,018,402	2,036,749	2,038,759		(1,133)			2.521	2.460	MON	4,280	52,643	09/23/2004	07/25/2034
86359B-XL-0	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	622,226	104.3250	664,155	636,619	624,977		(43)			5.440	6.145	MON	2,886	34,632	07/20/2011	08/25/2034
86359B-ZG-9	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	1,280,986	103.5560	1,326,954	1,281,386	1,278,371		180			5.000	5.001	MON	5,339	64,069	08/18/2004	09/25/2034
86359B-ZS-3	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	4,730,241	100.4890	4,686,020	4,663,207	4,683,526		(22,794)			5.750	5.545	MON	22,345	268,134	08/26/2004	09/25/2034
86359D-FQ-5	Structured Asset Sec Corp RMBS Ser 2005-			2	3FM	3,129,455	98.6290	3,053,619	3,096,075	3,106,121		(11,540)			5.400	5.252	MON	13,932	181,120	06/23/2005	06/25/2035
86359D-GQ-4	Structured Asset Sec Corp RMBS Ser 2005-			2	1FM	1,863,561	101.5960	1,887,766	1,858,118	1,855,492		267			5.250	5.205	MON	8,129	105,680	06/28/2005	12/25/2034
86361Q-AG-9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1			2	1FM	13,797,630	72.0750	14,310,998	19,855,620	13,797,630					4.596	15.851	MON	76,045	948,838	10/01/2014	11/25/2036
86363A-AA-5	Structured Asset Sec Corp RMBS Ser 2006-			2	5FM	2,159,567	30.0590	3,274,888	10,894,904	2,159,567					0.340	11.109	MON	616	54,669	01/19/2007	01/25/2037
90211E-AF-2	Asset Backed Funding Ctf RMBS Ser 01-AQ1			2	1FM	514,387	97.7320	503,664	515,353	513,812		(25)			6.249	6.313	MON	2,684	32,179	03/23/2001	11/20/2030
90263B-HF-8	UCFC Home Equity Loans RMBS Ser 1998-D C			2	6FM	24,658	73.4430	16,788	22,858	16,788	(6,459)	10			8.965	8.068	MON	171	2,049	02/08/2000	04/15/2030
929227-N8-5	Washington Mutual Mtg RMBS Ser 2003-S2 C			2	1FM	435,114	101.9980	456,357	447,418	443,425		182			5.000	5.474	MON	1,864	22,324	10/26/2005	05/25/2018
92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10			2	1FM	8,292,399	102.0220	8,586,895	8,416,676	8,343,257		(1,254)			2.419	2.614	MON	16,970	203,839	03/10/2005	10/25/2033
92922F-RF-7	Washington Mutual Mtg RMBS Ser 2004-CB1			2	1FM	2,793,074	106.1280	3,103,909	2,924,685	2,848,242		21,049			5.500	6.120	MON	13,405	160,747	05/21/2004	06/25/2034
92926U-AD-3	Washington Mutual Mtg RMBS Ser 2007-HY2			2	1FM	9,759,379	87.3060	9,014,407	10,325,084	9,759,379					2.337	3.500	MON	20,112	245,846	03/19/2007	11/25/2036
933634-AJ-6	Washington Mtg PTC RMBS Ser 2007-HY3 CI			2	1FM	13,228,502	94.4500	15,017,889	15,900,325	13,228,502					2.353	5.802	MON	31,183	382,000	06/07/2012	03/25/2037
93363P-AA-8	Washington Mutual Mtg RMBS Ser 2006-AR14			2	1FM	1,263,854	88.2530	1,215,559	1,377,354	1,263,854					1.957	3.272	MON	2,246	30,363	01/18/2007	11/25/2036
939336-2H-5	Washington Mutual MSC Mtg PT RMBS Ser 20			2	3FM	13,043,845	100.6730	13,039,929	12,952,757	13,014,918		4,046			5.500	5.319	MON	59,367	712,401	02/01/2005	03/25/2035
939336-2U-6	Washington Mutual MSC Mtg PT RMBS Ser 20			2	3FM	2,938,294	94.5890	2,755,189	2,912,807	2,917,871		(10,078)			5.500	5.381	MON	13,350	160,204	02/24/2005	03/25/2035
939336-3H-4	Washington Mutual MSC Mtg PT RMBS Ser 20			2	3FM	21,931,332	92.5750	20,318,330	21,947,872	21,931,332					5.500	5.512	MON	100,594	1,203,203	03/07/2005	04/25/2035
939336-4Y-6	Washington Mutual MSC Mtg PT RMBS Ser 20			2	3FM	19,838,666	97.2280	19,442,797	19,997,075	19,838,666		(1,616)			5.500	5.654	MON	91,653	1,170,627	04/15/2005	05/25/2035
939336-6F-5	Washington Mutual MSC Mtg PT RMBS Ser 20			2	4FM	13,997,274	92.5390	12,908,715	13,949,456	13,982,650		(1,078)			5.500	5.425	MON	63,935	766,350	05/24/2005	06/25/2035
939336-6U-2	Washington Mutual MSC Mtg PT RMBS Ser 20			2	3FM	4,306,562	95.7560	4,112,862	4,295,153	4,294,392		(5,619)			5.500	5.489	MON	19,686	236,233	08/24/2005	06/25/2035
939344-AR-8	Washington Mutual Alt Ln Tr RMBS Ser 200			2	2FM	2,643,421	72.9540	2,450,322	3,358,709	2,643,421					6.102	11.398	MON	17,079	148,748	04/21/2006	05/25/2036
93934F-BQ-4	Washington Mutual MSC Mtg PT RMBS Ser 20			2	1FM	6,042,305	94.4890	6,415,477	6,789,684	6,042,305					5.500	7.771	MON	31,119	372,992	10/13/2005	08/25/2035
93934F-CM-2	Washington Mutual MSC Mtg PT RMBS Ser 20			2	4FM	729,961	91.1530	660,017	724,078	727,766		(339)			5.500	5.345	MON	3,319	39,824	10/13/2005	10/25/2035
93934F-HW-5	Washington Mutual MSC Mtg PT RMBS Ser 20			2	5FM	1,256,087	88.9050	1,131,752	1,272,995	1,258,572		248			5.750	5.996	MON	6,100	73,197	07/10/2006	01/25/2036
93934F-KZ-4	Washington Mutual MSC Mtg PT RMBS Ser 20			2	1FM	12,114,631	78.3640	11,338,893	14,469,555	12,114,631					5.750	9.560	MON	69,333	830,094	10/02/2007	02/25/2036
93935G-AG-4	Washington Mutual Alt Ln Tr RMBS Ser 200			2	1FM	623,146	95.4930	668,609	700,164	623,146					6.964	10.532	MON	4,063	48,661	09/30/2009	11/25/2034
93935G-AG-4	Washington Mutual Alt Ln Tr RMBS Ser 200			2	2FM	1,065,999	95.4930	1,002,913	1,050,245	1,065,344					6.964	6.340	MON	6,095	72,991	08/31/2006	11/25/2034
93935H-AJ-6	Washington Mutual Alt Ln Tr RMBS Ser 200			2	1FM	9,029,609	56.9500	7,493,064	13,157,268	9,029,609					4.738	13.424	MON	51,952	468,526	11/29/2006	09/25/2036
94980G-AK-7	Wells Fargo Home Equity Tr RMBS Ser 2004			2	1FM	1,972,314	99.9940	2,019,352	2,019,473	1,979,363		1,371			4.980	5.235	MON	8,381	100,570	12/18/2008	04/25/2034
949810-AJ-7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	9,617,181	100.3430	11,208,896	11,170,592	10,108,334		140,243			2.609	8.104	MON	24,288	292,148	02/22/2012	10/25/2035
94982B-AC-4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	3,824,410	100.6210	3,734,948	3,711,893	3,821,206		(1,355)			2.592	1.715	MON	8,017	97,002	03/20/2013	06/25/2035
94982F-AE-1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	8,395,362	106.9380	8,991,840	8,408,500	8,385,697		593			5.500	5.528	MON	38,539	462,232	03/02/2005	04/25/2035
94982G-AC-3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	3,267,587	105.7740	3,405,190	3,219,298	3,235,975		4,523			5.500	5.292	MON	14,755	176,923	05/13/2005	05/25/2035
94983B-AM-1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	13,681,824	104.1860	14,994,919	14,392,451	13,826,357		(23,250)			5.750	6.965	MON	68,964	827,142	11/30/2011	04/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,339,476,760	XXX	1,357,021,955	1,507,977,254	1,345,780,751	487,595	1,812,832	465,876		XXX	XXX	XXX	4,982,344	61,882,340	XXX	XXX
05357H-AA-8	Aventura Mall Tr CMBS Ser 2013-AVM CI A			2	1FM	10,344,160	106.1330	10,613,290	10,000,000	10,297,632		(45,538)			3.743	3.205	MON	31,189	379,466	12/10/2013	12/05/2032
05529S-AC-3	Barclays Comm Mort Sec CMBS Ser 2013-TYS			2	1FM	6,179,983	105.9830	6,358,998	6,000,000	6,148,305		(23,784)			3.756	3.293	MON	18,781	225,372	08/13/2013	09/05/2032
05529S-AJ-8	Barclays Comm Mort Sec CMBS Ser 2013-TYS			2	1FM	3,087,632	105.8870	3,176,613	3,000,000	3,072,320		(11,502)			4.045	3.593	MON	10,112	121,341	08/13/2013	09/05/2032
05538U-AA-1	BB-UBS Trust CMBS Ser 2012-SHOW CI A			2	1FM	25,749,670	101.7490	25,437,150	25,000,000	25,634,492		(55,019)			3.430	3.146	MON	71,463	857,550	11/01/2012	11/05/2036
05947U-4E-5	Banc of America Comm Mtg Inc CMBS Ser 20			2	1FM	2,136,750	103.2900	2,101,956	2,035,000	2,052,418		(21,441)			5.152	4.070	MON	8,737	106,798	10/19/2010	09/10/2047
05947U-4F-2	Banc of America Comm Mtg Inc CMBS Ser 20			2	1FM	2,775,000	103.2350	3,097,050	3,000,000	2,942,055		53,642			5.152	7.244	MON	12,881	157,442	08/09/2011	09/10/2047
05947U-M3-9	Banc of America Comm Mtg Inc CMBS Ser 20			2	1FM	12,774,419	100.9110	13,758,260	13,634,000	13,564,473		141,361			4.913	6.083	MON	55,820	669,838	06/04/2008	07/10/2043
05947U-VR-6	Banc of America Comm Mtg Inc CMBS Ser 20			2	1FM	448,450	100.0190	459,851	459,764	459,146		605			4.985	5.435	MON	1,910	22,919	09/27/2006	07/10/2042
07383F-5K-0	Bear Stearns Comm Mtg Sec CMBS Ser 2005-			2	1FM	881,938	100.0050	877,164	877,118	875,847		(393)			4.933	4.883	MON	3,606	43,339	04/19/2005	02/13/2042
07383F-5N-4	Bear Stearns Comm Mtg Sec CMBS Ser 2005-			2	1FM	4,021,868	100.9090	4,036,352	4,000,000	3,994,590		(3,460)			5.035	4.996	MON	16,783	201,400	04/19/2005	02/13/2042
07383F-5P-9	Bear Stearns Comm Mtg Sec CMBS Ser 2005-			2	1FM	1,419,663	100.9510	1,425,425	1,412,000	1,410,171		(1,118)			5.074	5.036	MON	5,970	71,645	04/19/2005	02/13/2042
07383F-5Q-7	Bear Stearns Comm Mtg Sec CMBS Ser 2005-			2	1FM	4,714,290	101.2460	4,675,536	4,618,000	4,681,107		(33,183)			5.134	3.810	MON	19,757	118,544	06/09/2014	02/13/2042
07383F-X7-8	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			2	1FM	114,572	99.9740	113,408	113,438	113,294		(290)			4.868	4.616	MON	460	5,522	09/15/2010	11/11/2041
07383F-X9-4	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			2	1FM	922,205	103.1640	980,056	950,000	943,654		3,012			4.945	5.372	MON	3,915	46,977	09/27/2006	11/11/2041
07383F-Y2-8	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			2	1FM	4,021,992	108.4530	4,338,120	4,000,000	4,003,411		(2,302)			5.119	5.102	MON	17,063	204,760	12/08/2004	11/11/2041
07383F-Y3-6	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			2	1FM	4,021,935	109.1470	4,365,892	4,000,000	4,004,551		(2,168)			5.279	5.267	MON	17,597	211,160	12/08/2004	11/11/2041
07383F-Y4-4	Bear Stearns Comm Mtg Sec CMBS Ser 2004-			2	1FM	3,519,008	109.7910	3,842,671	3,500,000	3,504,010		(1,880)			5.406	5.396	MON	15,768	189,210	12/08/2004	11/11/2041
07387B-FU-2	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20			2	1FM	18,863,203	104.8990	20,455,305	19,500,000	19,354,474		87,754			5.575	6.152	MON	90,598	1,101,788	05/22/2008	04/12/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07387J-BN-5	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20			2	4FM	19,227,553	96.2050	18,452,119	19,180,000	19,163,595		(9,175)			5.743	5.757	MON	91,794	1,117,226	06/08/2006	09/11/2038
07388N-AF-3	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20			2	1FM	19,023,226	106.2780	21,255,600	20,000,000	19,726,573		125,163			5.568	6.377	MON	92,800	1,113,600	04/04/2008	10/12/2041
07388Q-BW-8	Bear Stearns Comml Mtg Sec Inc CMBS Ser			24	1FE	1,471,663	0.1450	185,321		83,950		(127,012)			0.158	6.049	MON	16,851	246,575	01/01/2014	06/11/2050
073945-AE-7	Bear Stearns Comm Mtg Sec CMBS Ser 2007-			2	1FM	6,528,438	109.3650	7,108,751	6,500,000	6,498,871		(5,025)			5.742	5.721	MON	31,103	373,230	02/04/2008	09/11/2042
073945-AG-2	Bear Stearns Comm Mtg Sec CMBS Ser 2007-			2	1FM	19,133,371	109.5500	22,978,029	20,975,000	20,354,250		184,456			5.835	7.058	MON	101,991	1,223,891	07/20/2012	09/11/2042
073945-AH-0	Bear Stearns Comm Mtg Sec CMBS Ser 2007-			2	1FM	8,157,813	107.6690	8,613,496	8,000,000	8,043,920		(18,787)			5.954	5.738	MON	39,690	482,811	10/24/2007	09/11/2042
07401D-BC-4	Bear Stearns Mtg Tr CMBS Ser 2007-PW18 C			2	1FM	10,054,803	108.6950	10,869,540	10,000,000	10,004,164		(8,491)			5.700	5.667	MON	47,500	570,000	12/13/2007	06/13/2050
12624K-AC-0	Commercial Mortgage Pass Thru CMBS Ser 2			2	1FM	6,868,203	101.4550	7,101,857	7,000,000	6,892,949		18,246			2.752	3.080	MON	16,053	192,640	08/15/2013	08/15/2045
12625E-AC-3	Commercial Mortgage Tr CMBS Ser 2013-SFS			2	1FM	19,880,165	100.1360	20,027,100	20,000,000	19,895,511		9,018			2.987	3.065	MON	49,780	605,665	04/04/2013	04/12/2035
12625E-AG-4	Commercial Mortgage Tr CMBS Ser 2013-SFS			2	1FM	6,177,281	97.6360	6,155,956	6,305,000	6,195,585		10,755			2.987	3.235	MON	15,693	190,933	04/04/2013	04/12/2035
160841-AA-0	Charlotte Gateway Village LLC CMBS CTL			1	1FM	1,946,199	104.6370	2,036,451	1,946,199	1,946,199					6.410	6.496	MON	10,396	124,751	11/28/2001	12/01/2016
17311Q-BK-5	Citigroup Comm Mtg Tr CMBS Ser 2007-C6 C			2	1FM	15,086,292	108.4390	15,031,745	13,862,000	14,361,409		(213,707)			5.710	4.019	MON	65,962	802,088	08/23/2011	12/10/2049
17313K-AF-8	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C			2	1FM	9,376,692	109.5410	10,151,192	9,267,008	9,278,859		(17,305)			6.142	6.002	MON	47,428	576,482	06/05/2008	12/10/2049
17313K-AH-4	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C			2	1FM	12,142,782	109.4240	14,225,081	13,000,000	12,671,990		96,468			6.142	7.188	MON	66,534	808,703	05/05/2008	12/10/2049
20173Q-AE-1	Greenwich Cap Comm Funding CMBS Ser 2007			2	1FM	46,724,063	106.6680	48,000,510	45,000,000	45,663,706		(247,153)			5.444	4.595	MON	204,150	2,449,800	08/22/2011	03/10/2039
20173Q-AG-6	Greenwich Cap Comm Funding CMBS Ser 2007			2	1FM	10,075,646	104.7760	11,556,826	11,030,000	10,733,020		116,889			5.475	6.876	MON	50,324	603,892	06/12/2008	03/10/2039
233050-AC-7	DBUBS Mtg Tr CMBS Ser 2011-LC1A Cl A3	CF		2	1FM	64,452,122	112.7640	68,944,093	61,140,000	63,233,836		(359,490)			5.002	4.288	MON	254,852	3,058,223	06/13/2011	11/10/2046
30261X-AA-6	FREMF Mortgage Trust CMBS Ser 2010-K9 Cl			2	1FM	7,350,394	110.3610	7,340,090	6,651,000	7,324,490		(25,904)			5.193	3.188	MON	28,785	58,496	10/03/2014	09/25/2045
36197X-AL-8	GS Mortgage Securiities Trust CMBS Ser 2			2	1FM	15,449,063	99.9460	14,991,915	15,000,000	15,354,888		(59,760)			2.678	2.231	MON	33,475	401,700	05/16/2013	06/10/2046
362332-AE-8	GS Mortgage Securities Corp CMBS Ser 200			2	1FM	7,910,127	105.8660	8,359,876	7,896,628	7,894,858		(7,546)			5.560	5.483	MON	36,588	439,052	08/23/2011	11/10/2039
362332-AG-3	GS Mortgage Securities Corp CMBS Ser 200			2	1FM	21,281,462	106.4860	22,095,928	20,750,000	20,911,011		(102,568)			5.591	5.091	MON	96,678	1,160,133	04/14/2011	11/10/2039
36828Q-KT-2	GE Capital Commercial Mortgage CMBS Ser			2	1FM	4,795,313	99.9650	4,705,385	4,707,056	4,703,222		(27,152)			4.826	4.272	MON	18,930	227,163	05/31/2011	06/10/2048
36828Q-QG-4	GE Capital Commercial Mortgage CMBS Ser			2	1FM	9,926,953	102.9580	10,295,780	10,000,000	9,979,463		7,633			5.313	5.456	MON	44,271	538,571	09/07/2006	11/10/2045
46361T-AC-6	Irvine Core Office Tr CMBS Ser 2013-IRV C			2	1FM	20,385,420	101.5260	20,305,260	20,000,000	20,328,926		(35,060)			3.173	2.963	MON	37,020	643,444	05/07/2013	05/15/2048
46361T-AG-7	Irvine Core Office Tr CMBS Ser 2013-IRV C			2	1FM	9,937,950	99.9930	9,999,270	10,000,000	9,946,078		5,066			3.173	3.263	MON	18,510	321,718	05/07/2013	05/15/2048
46361T-AJ-1	Irvine Core Office Tr CMBS Ser 2013-IRV C			2	1FM	3,860,016	97.8480	3,913,924	4,000,000	3,879,248		11,973			3.173	3.612	MON	7,404	128,687	05/07/2013	05/15/2048
46625Y-NC-3	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	3,014,828	100.1730	3,005,187	3,000,000	2,995,003		(2,234)			4.738	4.696	MON	11,845	142,140	06/10/2005	07/15/2042
46625Y-NE-9	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	9,811,572	100.7790	10,329,889	10,250,000	10,206,050		57,862			4.780	5.435	MON	40,829	489,950	10/30/2006	07/15/2042
46625Y-P6-4	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	2,165,820	103.0460	1,977,832	1,919,375	1,992,524		(63,780)			5.475	(0.890)	MON	8,757	105,086	07/20/2012	04/15/2043
46625Y-Q4-8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	1,373,369	100.4980	1,507,467	1,500,000	1,373,369					5.501	7.289	MON	6,876	83,686	03/24/2006	04/15/2043
46625Y-UC-5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	10,301,563	102.0060	10,200,620	10,000,000	10,034,794		(78,935)			4.999	4.205	MON	41,658	499,900	06/06/2011	10/15/2042
46628F-AF-8	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	1,883,515	104.4170	1,886,815	1,807,000	1,818,541		(7,401)			5.897	5.019	MON	8,879	107,372	06/11/2010	04/15/2045
46634G-AB-7	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	24,684,688	114.3000	25,145,890	22,000,000	24,155,254		(396,932)			5.633	3.479	MON	103,272	1,239,260	08/23/2013	12/05/2027
46636D-AC-0	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	9,273,623	102.7550	9,362,816	9,111,750	9,135,155		(38,612)			3.341	2.808	MON	25,370	353,711	12/07/2011	07/15/2046
46636D-AJ-5	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	9,837,246	109.7490	10,371,271	9,450,000	9,728,375		(42,564)			4.388	3.842	MON	34,554	414,647	07/18/2012	07/15/2046
46640J-AS-6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	2,066,406	104.6270	2,092,548	2,000,000	2,059,423		(6,984)			3.414	2.842	MON	5,690	45,516	04/14/2014	01/15/2046
50177A-AE-9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl			2	1FM	9,535,719	108.3400	10,292,319	9,500,000	9,505,249		(7,054)			5.903	5.897	MON	31,157	567,896	05/05/2008	07/15/2044
50180L-AC-4	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A			2	1FM	45,394,135	110.2590	48,734,655	44,200,000	44,545,158		(152,954)			6.154	5.828	MON	151,124	2,749,848	05/16/2008	04/15/2041
50180L-AD-2	LB-UBS Comm Mtg Tr CMBS Ser 2008-C1 Cl A			2	1FM	6,356,795	110.2810	7,719,684	7,000,000	6,734,923		69,257			6.154	7.579	MON	23,934	435,496	04/17/2008	04/15/2041
52108H-4W-1	LB-UBS Comm Mtg Tr CMBS Ser 2005-C3 Cl A			2	1FM	5,527,195	100.9070	5,549,907	5,500,000	5,498,594		(3,655)			4.843	4.821	MON	14,798	266,365	06/21/2005	07/15/2040
52108H-4X-9	LB-UBS Comm Mtg Tr CMBS Ser 2005-C3 Cl B			2	1FM	4,019,889	100.9730	4,038,912	4,000,000	3,999,074		(2,665)			4.895	4.874	MON	10,878	195,800	06/21/2005	07/15/2040
52108M-AJ-2	LB-UBS Comm Mtg Tr CMBS Ser 2005-C7 Cl A			2	1FM	10,106,000	102.5790	10,257,890	10,000,000	10,016,805		(26,150)			5.323	5.096	MON	29,572	532,300	05/06/2011	11/15/2040
52108M-AK-9	LB-UBS Comm Mtg Tr CMBS Ser 2005-C7 Cl B			2	1FM	11,671,501	102.4810	12,455,589	12,154,000	12,081,561		70,342			5.350	6.057	MON	36,124	650,239	01/24/2008	11/15/2040
52108M-DJ-9	LB-UBS Comm Mtg Tr CMBS Ser 2006-C1 Cl A			2	1FM	5,434,688	103.5700	5,696,334	5,500,000	5,488,225		7,814			5.217	5.432	MON	15,941	286,935	09/29/2006	02/15/2031
52109R-BM-2	LB-UBS Comm Mtg Tr CMBS Ser 2007-C7 Cl A			2	1FM	24,971,561	109.8650	27,248,170	24,801,434	24,827,427		(13,973)			5.866	5.815	MON	80,825	1,454,852	11/30/2007	09/15/2045
55660C-AA-6	Madison Ave Tr CMBS Ser 2013-650M CL A			2	1FM	7,209,653	106.3870	7,447,055	7,000,000	7,175,846		(28,394)			3.843	3.365	MON	22,418	269,010	10/10/2013	10/12/2032
59022H-HJ-4	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	5,829,490	100.5520	6,038,487	6,005,326	5,990,583		17,488			4.747	5.226	MON	23,756	285,073	08/29/2006	06/12/2043
59022H-HL-9	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	6,376,836	101.4450	7,101,122	7,000,000	6,942,958		99,879			4.805	6.407	MON	28,029	336,350	03/31/2008	06/12/2043
59022H-HN-5	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	5,027,434	101.3240	5,066,180	5,000,000	4,994,585		(4,358)			4.934	4.895	MON	20,558	246,700	06/21/2005	06/12/2043
59022H-JJ-2	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	5,541,779	99.8960	5,536,268	5,542,054	5,533,922		(669)			4.949	4.980	MON	22,856	275,735	08/11/2005	07/12/2038
59022H-JL-7	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	1,108,323	100.8490	1,008,493	1,000,000	1,017,197		(37,985)			5.047	1.204	MON	4,206	50,470	07/30/2012	07/12/2038
59022H-JN-3	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	15,604,983	101.6890	15,970,257	15,705,000	15,687,304		(11,843)			5.107	5.083	MON	66,838	802,054	06/07/2011	07/12/2038
59023B-AE-4	Merrill Lynch Mortgage Tr CMBS Ser 2006-			2	1FM	1,239,355	104.3160	1,303,950	1,250,000	1,246,376		1,188			5.677	5.855	MON	5,914	71,915	04/10/2008	05/12/2039
59023B-AG-9	Merrill Lynch Mortgage Tr CMBS Ser 2006-			2	1FM	15,221,188	104.9900	16,609,355	15,820,000	15,679,917		81,874			5.677	6.339	MON	74,843	910,158	05/08/2008	05/12/2039
617451-CP-2	Morgan Stanley Cap I Tr CMBS Ser 2006-T2			2	1FM	2,537,939	99.8800	2,521,071	2,524,095	2,520,172		(4)			5.185	5.133	MON	10,906	167,295	01/20/2006	10/12/2052
617451-CS-6	Morgan Stanley Cap I Tr CMBS Ser 2006-T2			2	1FM	8,043,888	103.3450	8,267,576	8,000,000	7,993,747		(6,822)			5.204	5.167	MON	34,693	416,320	01/20/2006	10/12/2052
617451-CT-4	Morgan Stanley Cap I Tr CMBS Ser 2006-T2			2	1FM	8,203,262	103.2670	8,653,766	8,380,000	8,341,768		24,520			5.273	5.658	MON	36,823	441,877	12/05/2007	10/12/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
617458-AC-8	Morgan Stanley Cap I CMBS Ser 2011-C1 CI			2	1FM	10,247,266	101.9720	10,197,220	10,000,000	10,048,050		(61,308)			3.884	3.262	MON	32,367	388,400	08/11/2011	09/15/2047
617458-AG-9	Morgan Stanley Cap I CMBS Ser 2011-C1 CI			2	1FM	57,967,669	112.6880	62,293,650	55,280,000	57,048,611		(275,335)			5.033	4.415	MON	231,854	2,782,242	08/09/2011	09/15/2047
617459-AD-4	Morgan Stanley Cap I CMBS Ser 2011-C2 CI			2	1FM	47,698,137	111.1600	51,689,540	46,500,000	47,300,520		(123,092)			4.661	4.347	MON	180,614	2,167,365	09/19/2011	06/15/2044
61745M-2K-8	Morgan Stanley Cap I CMBS Ser 2005-IQ9 C			2	1FM	5,512,251	104.0000	5,707,493	5,488,000	5,486,180		(3,349)			4.910	4.891	MON	22,455	269,461	02/15/2005	07/15/2056
61745M-5G-4	Morgan Stanley Cap I CMBS Ser 2005-T19 C			2	1FM	20,302,770	100.8460	20,423,709	20,252,354	20,248,543		(56,584)			4.890	4.467	MON	82,528	1,000,390	07/30/2012	06/12/2047
61745M-5J-8	Morgan Stanley Cap I CMBS Ser 2005-T19 C			2	1FM	12,231,222	101.4370	12,679,638	12,500,000	12,460,836		33,501			4.985	5.329	MON	51,927	623,125	05/03/2006	06/12/2047
61745M-5K-5	Morgan Stanley Cap I CMBS Ser 2005-T19 C			2	1FM	7,975,915	101.7890	8,143,120	8,000,000	7,984,610		1,395			5.062	5.136	MON	33,747	404,960	12/15/2005	06/12/2047
61749M-AB-5	Morgan Stanley Cap I CMBS Ser 2006-T23 C			2	1FM	8,253,696	106.0060	8,773,048	8,276,000	8,258,900		770			5.809	5.892	MON	40,066	486,819	07/19/2006	08/12/2041
61749M-AV-1	Morgan Stanley Cap I CMBS Ser 2006-T23 C			2	1FM	6,668,848	104.9170	6,819,573	6,500,000	6,523,626		(25,744)			5.809	5.445	MON	31,468	382,350	03/31/2008	08/12/2041
61749M-AW-9	Morgan Stanley Cap I CMBS Ser 2006-T23 C			2	1FM	10,017,640	106.5750	10,657,450	10,000,000	9,989,217		(4,130)			5.809	5.832	MON	48,412	588,230	07/19/2006	08/12/2041
61750C-AF-4	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C			2	1FM	4,706,036	104.9790	4,976,295	4,740,286	4,732,897		(809)			5.731	5.772	MON	22,639	274,864	07/09/2010	07/12/2044
61750C-AG-2	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C			2	1FM	9,072,656	105.8960	10,589,630	10,000,000	9,767,861		135,394			5.773	7.409	MON	48,108	577,300	08/13/2008	07/12/2044
61755Y-AH-7	Morgan Stanley Cap I CMBS Ser 2007-IQ15			2	1FM	17,335,547	107.4130	21,482,640	20,000,000	19,051,830		313,750			5.908	8.040	MON	98,472	1,198,042	03/07/2008	06/11/2049
61756U-AE-1	Morgan Stanley Cap I CMBS Ser 2007-IQ16			2	1FM	19,958,668	108.7170	21,580,118	19,849,792	19,844,456		(14,343)			5.809	5.767	MON	96,090	1,153,074	11/16/2007	12/12/2049
61756U-AF-8	Morgan Stanley Cap I CMBS Ser 2007-IQ16			2	1FM	5,027,307	109.8760	5,493,800	5,000,000	5,003,404		(4,011)			6.083	6.060	MON	25,347	308,763	11/16/2007	12/12/2049
61756U-AH-4	Morgan Stanley Cap I CMBS Ser 2007-IQ16			2	5FM	4,753,444	97.9850	4,899,250	5,000,000	4,753,444					6.125	7.023	MON	25,522	310,863	11/16/2007	12/12/2049
61757L-AF-7	Morgan Stanley Cap I CMBS Ser 2008-T29 C			2	1FM	9,597,998	111.5390	12,046,169	10,800,000	10,315,941		130,925			6.278	8.012	MON	56,501	686,079	02/13/2008	01/11/2043
61761Q-AC-7	Morgan Stanley BAML Tr CMBS Ser 2013-C8			2	1FM	15,507,422	100.6650	15,099,810	15,000,000	15,383,927		(67,472)			2.699	2.196	MON	33,738	404,850	02/21/2013	12/15/2048
61762D-AU-5	Morgan Stanley BAML Tr CMBS Ser 2013-C9			2	1FM	12,947,929	99.7070	13,280,906	13,320,000	13,007,017		46,307			2.657	3.101	MON	29,493	353,912	08/16/2013	05/15/2046
61762T-AC-0	Morgan Stanley BAML Tr CMBS Ser 2013-C11			2	1FM	20,578,785	106.0980	21,198,440	19,980,000	20,472,996		(77,252)			3.845	3.387	MON	64,019	768,231	08/01/2013	08/15/2046
61763B-AS-3	Morgan Stanley BAML Tr CMBS Ser 2013-C13			2	1FM	15,449,891	104.6290	15,694,365	15,000,000	15,389,749		(58,068)			3.557	3.099	MON	44,463	533,550	11/26/2013	11/15/2046
61763X-BF-2	Morgan Stanley BAML Tr CMBS Ser 2014-C18			2	1FM	11,193,000	102.4690	11,476,528	11,200,000	11,192,800		200			3.749	3.768	MON	36,157	106,138	09/17/2014	08/15/2031
61764J-AA-4	Morgan Stanley Capital I Trust CMBS Ser			2	1FM	5,149,766	103.4780	5,173,875	5,000,000	5,147,680		(2,085)			3.469	2.979	MON	14,454	14,454	11/13/2014	08/11/2029
61764J-AD-8	Morgan Stanley Capital I Trust CMBS Ser			2	1FM	13,889,757	103.4860	13,970,570	13,500,000	13,884,357		(5,400)			3.693	3.219	MON	41,546	41,546	11/13/2014	08/11/2029
61764J-AE-6	Morgan Stanley Capital I Trust CMBS Ser			2	1FM	3,060,215	102.6750	3,080,235	3,000,000	3,059,373		(843)			3.693	3.365	MON	9,233	9,233	11/13/2014	08/11/2029
62474U-AA-8	Morgan Stanley Cap I CMBS Ser 2005-RR6 C			2	1AM	211,071	102.5000	1,340,608	1,307,910	211,071					5.233	54.445	MON	5,704	68,443	09/28/2005	05/24/2043
67087M-AA-4	OBP Depositor LLC Tr CMBS Ser 2010-OBP C			2	1FM	5,543,237	110.7800	5,617,669	5,071,000	5,461,866		(65,205)			4.646	3.115	MON	19,634	235,609	09/25/2013	07/15/2045
743917-B@-4	Prudential Ins Co of America CMBS Ser 19			2	6*	317	100.0000	301	301	301	1	(1)			11.554	11.137	MON	3	35	03/20/1986	12/01/2015
74824D-AA-8	Queens Center Mtg Tr CMBS Ser 2013-QCA C			2	1FM	20,498,260	101.0020	20,200,380	20,000,000	20,427,209		(37,477)			3.275	3.036	MON	54,583	655,000	01/10/2013	01/11/2037
74824D-AG-5	Queens Center Mtg Tr CMBS Ser 2013-QCA C			2	1FM	7,923,781	99.8330	8,785,304	8,800,000	8,009,628		60,457			3.376	4.520	MON	24,757	297,088	07/26/2013	01/11/2037
87246A-AE-8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			2	1FM	17,393,774	102.6550	17,271,670	16,825,000	16,968,396		(192,526)			5.560	4.459	MON	54,566	935,161	07/20/2012	08/15/2039
90269P-AA-9	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			2	1FM	27,827,150	102.5750	27,695,250	27,000,000	27,640,174		(77,835)			3.663	3.311	MON	82,418	989,010	07/18/2012	06/10/2030
90269P-AG-6	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			2	1FM	5,340,625	102.9510	5,147,535	5,000,000	5,270,961		(32,179)			4.163	3.347	MON	17,346	208,150	10/11/2012	06/10/2030
90270R-BF-0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			2	1FM	4,473,056	99.3840	4,651,152	4,680,000	4,511,955		28,742			2.459	3.218	MON	9,590	115,077	08/16/2013	12/10/2045
92938E-AT-0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1			2	1FM	10,299,930	107.3510	10,735,090	10,000,000	10,252,379		(38,122)			3.963	3.507	MON	33,025	396,300	09/16/2013	07/15/2046
92939G-AA-5	WFLD Mortgage Tr CMBS Ser 2014-MONT CI A			2	1FM	7,309,965	105.3130	7,471,957	7,095,000	7,303,173		(6,792)			3.755	3.409	MON	22,200	90,281	08/07/2014	08/10/2031
92939K-AF-5	WF-RBS Comm Mtg Tr CMBS Ser 2014-C24 CI			2	1FM	14,677,286	103.1990	14,705,900	14,250,000	14,670,787		(6,499)			3.324	2.871	MON	39,473	39,473	10/24/2014	11/15/2047
92979F-AD-2	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-			2	1FM	27,122,033	108.0980	27,561,798	25,497,000	26,584,247		(558,438)			5.678	3.353	MON	120,643	1,447,720	10/15/2013	05/15/2046
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,266,318,311	XXX	1,326,823,253	1,254,941,888	1,265,115,372	1	(2,141,774)			XXX	XXX	XXX	4,846,057	59,400,089	XXX	XXX
00248P-AC-0	A Voce CLO Ltd CLO Ser 2014-1A CI A2A			2	1FE	6,061,747	96.7830	5,903,740	6,100,000	6,063,174		1,428			2.231	2.297	JAJO	62,788		06/10/2014	07/15/2026
00248P-AJ-5	A Voce CLO Ltd CLO Ser 2014-1A CI A1B			2	1FE	24,000,000	99.0290	23,767,010	24,000,000	24,000,000					1.691	1.694	JAJO	191,785		06/10/2014	07/15/2026
01365#-AC-7	Albuquerque Plaza Assoc CTL 1st Mtg Nt			2	2	729,995	101.1100	738,094	729,995	729,995					7.400	7.515	MON	4,502	54,020	12/17/2001	07/01/2015
023654-AR-7	America West Airlines ABS EETC Ser 1998-			2	2FE	374,100	104.0000	402,373	386,897	384,860		873			6.870	7.429	JJ	13,216	26,586	12/17/2003	01/02/2017
02376T-AC-2	American Airlines Inc EETC Ser 2013-2B			2	3FE	11,447,100	102.0000	11,484,631	11,259,442	11,441,707		(5,392)			5.600	5.133	JJ	290,744		11/06/2014	07/15/2020
02377Q-AB-2	American Airlines Inc LBASS EETC Ser 201			2	1FE	4,506,203	101.7500	4,826,631	4,743,618	4,518,565		12,362			4.000	4.866	JJ	87,493		07/30/2014	07/15/2025
02377U-AB-0	American Airlines Inc LBASS PTC Ser 2013			2	2FE	6,607,778	107.1250	7,078,582	6,607,778	6,607,778					4.950	4.949	JJ	150,823		07/30/2014	01/15/2023
033348-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL			2	1	1,528,685	115.3870	1,752,231	1,518,562	1,523,839		(454)			6.340	6.346	MON	4,279	96,277	02/11/2003	02/15/2025
03335#-AA-4	Anchorage Park Svc GSA Fin Tr CTL Ser 20			2	1	8,946,124	113.7510	9,961,580	8,757,323	8,847,934		(9,881)			6.025	5.852	MON	23,450	527,629	03/20/2003	07/15/2023
04231#-AA-7	Armstrong/Heinz Contract Sec ABS Lease B			2	3	311,444	100.6690	313,527	311,444	311,444					5.853	5.925	MON	810	19,484	06/21/2005	03/15/2027
049164-BE-5	Atlas Air Inc ABS EETC Ser 2000-1 CI A			2	3	1,062,701	103.7500	1,100,873	1,061,082	1,061,783		(94)			8.707	8.843	MON	7,442	92,388	12/19/2000	07/02/2021
05164#-AA-5	Aurora Health Care (Badger RE) CTL			2	1	4,119,474	115.4690	4,901,753	4,245,068	4,186,534		6,418			6.990	7.489	MON	13,188	296,730	12/27/2002	12/15/2022
055385-AA-6	BFC Guaranty Corp CTL			1	1	5,979,560	107.7800	6,685,149	6,202,605	6,142,662		14,609			6.250	6.787	JD	32,305	387,663	06/26/2001	12/01/2017
055498-AA-3	BJs Wholesale Club Inc CTL (HG Bowie Rea			2	2	3,716,663	106.0860	3,905,199	3,681,148	3,698,521		(1,780)			6.950	6.930	MON	11,371	255,840	10/17/2002	05/15/2022
05568N-AE-2	BNSF Railway Company ABS PTC Nt			2	1	241,151	99.9900	241,142	241,151	241,151					5.531	5.531	JJ	6,669	13,338	07/02/2007	01/01/2015
05568N-AF-9	BNSF Railway Company ABS PTC Nt			2	1	824,002	103.0870	849,441	824,002	824,002					5.631	5.631	JJ	23,071	46,400	07/02/2007	07/02/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08183*-AA-0	Benenson Parsippany LLC CTL			2	1	2,513,702	105.9020	2,662,064	2,513,702	2,513,702					7.050	7.154	MON	10,338	177,216	07/23/2001	04/10/2016
116663-AC-9	Bruce Mansfield Unit 1 2 ABS PTC Nt			2	2AM	8,941,557	108.5260	9,703,914	8,941,557	8,941,557					6.850	6.850	JD	51,041	612,497	10/01/2007	06/01/2034
117017-AA-1	Brunswick & Glynn Co Dev Auth CTL Rev Le			2	1	1,127,119	115.4050	1,300,751	1,127,119	1,127,119					7.230	7.232	AO	17,204	81,491	08/16/2001	10/15/2022
117017-AB-9	Brunswick & Glynn Co Dev Auth CTL Rev Le			2	1	2,056,709	108.0770	2,442,316	2,259,792	2,167,225		9,675			6.260	7.398	FA	53,442	141,463	12/19/2001	02/15/2023
117017-AC-7	Brunswick & Glynn Co Dev Auth CTL Rev Le			2	1	3,798,042	105.2470	3,997,325	3,798,042	3,798,042					5.980	5.981	JJ	104,729	227,123	11/19/2002	01/15/2024
12189P-AL-6	Burlington Northern Santa Fe ABS PTC Nt			2	1FE	858,509	108.3080	865,993	799,565	817,108		(218)			5.943	4.979	JJ	21,911	47,518	11/04/2003	01/15/2023
12644*-AC-1	CTL Cap Tr CTL Ser 2002-3 Anchorage			2	1	6,526,460	123.9060	8,086,657	6,526,460	6,526,460					7.290	7.406	MON	21,146	475,779	02/28/2002	12/15/2026
12644@-AX-3	CTL Cap Tr CTL Lowes			2	1	2,969,188	116.7580	3,466,776	2,969,188	2,969,188					7.070	7.072	FA	79,304	209,922	10/17/2001	08/15/2021
12644@-BG-9	CTL Cap Tr CTLSer 2002-1 ClA1Great Sprin			2	1	3,301,542	111.6820	3,682,877	3,297,644	3,298,452		(233)			7.025	7.012	MN	29,601	231,660	02/11/2002	05/15/2018
12644@-BQ-7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen			2	2	1,485,664	114.2280	1,710,321	1,497,293	1,491,372		584			6.718	6.908	MON	4,471	100,588	12/03/2002	07/15/2022
12644@-BR-5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar			2	1	1,114,605	113.9280	1,269,842	1,114,605	1,114,605					6.650	6.743	MON	3,294	74,121	12/13/2002	10/15/2022
12644@-BS-3	CTL Cap Tr CTL Walgreens			2	2	3,202,985	113.6790	3,618,307	3,182,912	3,192,888		(973)			6.620	6.636	MON	9,365	210,709	05/08/2003	01/15/2023
12644@-BV-6	CTL Cap Tr CTL Ser 2003-17 Costco			2	1	8,385,294	109.7050	9,274,525	8,454,079	8,422,324		3,692			5.500	5.670	MON	14,208	464,974	12/04/2003	09/20/2022
12644@-BX-2	CTL Cap Tr CTL Ser 2004-9 Kohls			2	2	1,194,713	108.9850	1,302,057	1,194,713	1,194,713					5.330	5.390	MON	2,830	63,678	11/05/2004	01/15/2025
12644@-CA-1	CTL Cap Tr CTL Ser 2004-17 Texas Instr			2	1	22,616,010	111.4470	25,624,868	22,992,926	22,731,829		20,075			5.462	5.752	MON	55,817	1,255,874	10/28/2008	01/15/2026
12644@-CC-7	CTL Cap Tr CTL Ser 2005-6 Orange County			2	1	32,033,579	113.4430	36,339,749	32,033,579	32,033,579					5.880	5.952	MON	136,036	1,883,575	02/23/2005	04/05/2025
12644@-CF-0	CTL Cap Tr CTLSer 2005-11Ang IN Walgreen			2	2	3,214,238	109.1080	3,506,985	3,214,238	3,214,238					5.400	5.461	MON	7,714	173,569	09/27/2005	11/15/2029
12644@-CG-8	CTL Cap Tr CTL Ser 2005-12 Lumberton NC			2	2	3,900,578	109.2240	4,260,380	3,900,578	3,900,578					5.400	5.461	MON	9,361	210,631	10/28/2005	07/15/2030
12644@-CH-6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom			2	1	18,059,606	112.4170	20,302,072	18,059,606	18,059,606					6.010	6.086	MON	48,239	1,085,382	04/06/2006	10/15/2023
12644@-CM-5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS			2	1	7,899,858	113.6170	8,975,552	7,899,858	7,899,858					6.010	6.086	MON	21,101	474,781	06/08/2007	03/15/2023
12647@-AA-0	CTL Cap Tr CTL Ser 2007-20 Citizens Bk L			2	2	4,601,534	103.9880	4,785,064	4,601,534	4,601,534					6.330	6.414	MON	12,946	291,277	03/07/2008	08/15/2016
12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW			2	2	6,243,364	127.7690	7,977,053	6,243,364	6,243,364					7.870	8.000	MON	28,662	491,367	09/30/2009	10/10/2031
126650-BP-4	CVS Health Corp ABS PTC Nt			2	2FE	5,878,345	116.6110	5,866,636	5,030,967	5,797,238		(51,408)			6.036	3.765	MON	17,714	303,669	05/29/2013	12/10/2028
126650-BQ-2	CVS Health Corp ABS PTC Nt			2	2FE	33,712,956	121.2500	44,508,327	36,707,959	34,312,495		118,496			6.943	8.181	MON	148,670	2,548,634	07/10/2009	01/10/2030
126650-BS-8	CVS Health Corp ABS PTC Nt			2	2FE	14,650,715	127.5280	17,083,363	13,395,806	14,625,599		(25,116)			7.507	6.253	MON	58,661	793,328	09/02/2014	01/10/2032
12665U-AA-2	CVS Health Corp ABS PTC Nt			1	2FE	4,878,460	106.9310	5,216,569	4,878,460	4,878,460					4.704	4.750	MON	13,386	223,746	12/11/2013	01/10/2036
17305E-CJ-2	Citibank Cr Card Issuance Tr ABS Ser 200			2	1FE	16,577,656	100.8410	17,142,953	17,000,000	16,984,937		69,764			4.850	5.281	MS	254,221	824,500	03/20/2008	03/10/2017
210805-BU-0	Continental Airlines Inc ABS EETC Ser 19			2	2FE	16,240,343	104.6200	17,149,018	16,391,721	16,362,856		15,768			6.900	7.088	JJ	562,373	1,131,029	12/18/2008	01/02/2018
210805-CB-1	Continental Airlines Inc ABS EETC Ser 19			2	2FE	2,327,635	103.6200	2,514,967	2,427,106	2,405,463		7,984			6.648	7.451	MS	47,510	161,354	11/04/2004	03/15/2019
210805-CT-2	Continental Airlines Inc ABS PTC Ser 199			2	2FE	201,888	110.5000	228,420	206,715	205,086		307			7.256	7.596	MS	4,416	14,999	11/18/1999	09/15/2021
210805-DH-7	Continental Airlines Inc ABS EETC Ser 20			2	2FE	3,651,174	108.0000	5,068,712	4,693,252	4,010,996		74,984			6.703	11.838	JD	13,982	314,589	03/20/2009	12/15/2022
224108-AA-4	Cox Enterprises Inc CTL			2	2	17,571,199	112.0450	19,687,566	17,571,199	17,571,199					5.720	5.790	MON	2,792	1,005,073	07/19/2010	06/30/2027
22947@-AA-6	CTL Cap Tr CTL Ser 2010-14 Walgreens			2	2	7,472,939	118.0830	8,824,302	7,472,939	7,472,939					6.340	6.424	MON	21,057	473,784	08/09/2010	02/15/2034
22962*-AA-8	CTL Cap Tr Ahold CTL Ser 2014-09			2	2	11,828,781	102.9770	12,180,907	11,828,781	11,828,781					4.490	4.532	MON	23,605	354,075	04/15/2014	04/15/2029
233244-AD-4	DOT Headquarters II L-B Fin Tr CTL Mtg S			1	1	10,256,286	115.9850	11,598,466	10,000,000	10,188,247		(10,249)			6.001	5.857	MON	40,007	600,100	09/10/2004	12/07/2031
233244-AH-5	DOT Headquarters II L-B Fin Tr CTL Mtg S			2	1	15,655,391	110.2440	17,259,106	15,655,391	15,655,391					5.594	5.660	MON	58,384	875,762	06/30/2004	12/07/2021
254683-AC-9	Discover Card Mstr Tr I ABS Ser 2007-A1			2	1FE	9,762,109	110.9930	11,099,250	10,000,000	9,917,736		27,189			5.650	6.055	MON	25,111	565,000	03/27/2008	03/16/2020
26244E-AA-8	Dryden III CLO LBASS Ser 2014-34A Cl A			2	1FE	30,000,000	99.4720	29,841,648	30,000,000	30,000,000					1.661	1.664	JAJO	174,483		07/21/2014	10/15/2026
26244E-AC-4	Dryden III CLO LBASS Ser 2014-34A Cl B			2	1FE	19,732,800	96.1450	19,228,918	20,000,000	19,746,135		13,335			2.131	2.357	JAJO	149,222		07/21/2014	10/15/2026
301965-CE-7	FFCA Sec Lending Corp ABS Frnch Ln Ser19			2	3AM	3,269,918	99.2300	3,268,578	3,293,941	3,278,814		674			7.850	8.025	MON	21,548	274,219	01/07/2000	05/18/2026
302228-AA-9	EXSIF Worldwide Inc ABS Sr Sec Nt			2	1	1,445,718	104.7320	1,480,642	1,413,738	1,417,845		(3,210)			7.680	7.261	AO	27,144	80,885	12/17/2001	10/01/2015
30251T-AA-7	FNBC 1993-A Pass Through Trust ABS PTC S			2	1FE	1,152,824	108.3060	989,111	913,258	951,311		(16,040)			8.080	4.652	JJ	36,076	73,791	05/13/2003	01/05/2018
31331F-AP-6	Fedex Corp ABS PTC Ser 1995-B3			1	2FE	6,765,030	114.1670	6,850,019	6,000,000	6,205,039		(67,013)			7.580	6.201	JJ	226,137	454,800	05/12/2004	07/02/2019
31331F-AX-9	Fedex Corp ABS PTC Ser 1998-1A			2	2FE	6,993,000	117.0000	7,313,849	6,251,153	6,569,898		(58,515)			6.720	5.177	JJ	193,702	420,077	04/13/2005	07/15/2023
31331F-AY-7	Fedex Corp ABS PTC Ser 1998-1 Cl B			2	2FE	4,765,541	110.0000	4,934,666	4,486,060	4,574,838		(29,961)			6.845	5.764	JJ	141,594	307,071	11/01/2006	01/15/2019
31331F-BA-8	Fedex Corp ABS PTC Ser 1999-1 Cl A			2	1FE	543,409	120.0000	553,210	461,008	500,235		(5,302)			7.650	5.452	JJ	16,262	35,267	04/27/2004	01/15/2022
32058E-AC-7	First Investors Auto Owner Tr LBASS Ser			2	1FE	987,225	99.9810	987,093	987,281	987,260		16			0.900	0.905	MON	395	8,886	01/15/2013	10/15/2018
34487*-AA-9	Football Trust IV ABS Sr Nt				1FE	35,668,650	113.2930	39,652,460	35,000,000	35,577,818		(90,832)			6.110	5.601	OCT	522,744	2,162,261	05/13/2014	10/05/2018
361452-AA-3	GATX Rail Corp ABS PTC Ser 2000-1			2	2FE	1,036,251	106.2760	1,101,282	1,036,251	1,036,251					8.100	8.103	JJ	39,170	83,936	04/05/2000	01/13/2020
36225*-AA-1	GSA IRS Lease Tr CTL PTC Ser 2009			2	1	17,326,083	118.0770	20,458,097	17,326,083	17,326,083					5.930	6.004	MON	57,080	1,027,437	06/29/2009	09/11/2030
368907-AC-5	General American Trans Corp ABS EETC Ser			2	2FE	4,568	100.7500	4,536	4,502	4,503		(6)			7.500	7.240	FA	115	338	12/21/2005	02/28/2015
368907-AD-3	General American Trans Corp ABS PTC Ser			2	2FE	2,914,964	122.1760	3,561,376	2,914,964	2,914,964					7.860	7.860	FA	78,281	229,116	08/21/1996	08/28/2021
438499-AB-1	Honeywell En Sav Perf CtrctTr ABS PTC Se		0	2	1	324,648	103.0000	416,195	404,073	404,073				(54,943)	6.100	6.178	MON	2,054	27,503	10/22/2002	08/01/2015
44984M-AA-7	I-Preferred Term Sec Ltd ABS Residual Nt			23	6*	117,232	46.8490	457,679	976,931	117,232					8.255	80.434	MJSD		196,532	04/08/2005	06/24/2034
52465#-BF-1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C			2	1	1,453,279	108.2380	1,450,533	1,340,132	1,367,156		(9,773)			6.580	5.311	MON	5,144	80,414	08/24/2004	04/10/2017
52465#-BH-7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C			2	1	1,023,737	106.6270	964,627	904,673	927,524		(9,789)			6.872	4.697	MON	3,627	60,704	08/24/2004	04/10/2017
52465#-BP-9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C			2	1	11,520,759	107.9190	13,149,204	12,184,276	11,867,821		34,574			4.820	5.579	MON	48,940	587,282	09/05/2003	03/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
524678-AA-3	Legg Mason Mtg Cap Corp CTL			2	1	3,244,374	118.7560	3,680,573	3,099,263	3,155,321		(7,408)			7.400	6.948	MON	10,193	228,054	03/22/2002	12/15/2021
524678-AH-8	Legg Mason Mtg Cap Corp CTL			2	4	1,166,759	105.0130	1,168,260	1,112,488	1,133,303		(3,140)			7.750	7.194	MON	3,832	86,433	07/02/2002	01/15/2021
524678-BC-8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl			2	5*	2,802,769	111.0210	2,783,955	2,507,598	2,589,590		(19,898)			8.200	6.582	MON	9,139	205,623	04/07/2003	11/15/2018
59549W-AB-9	Mid State Tr ABS Ser 11 Cl M1			2	2AM	1,901,766	105.0550	1,997,937	1,901,806	1,901,800					5.598	5.664	MON	4,732	106,463	06/18/2003	07/15/2038
59560#-AC-8	Mid America Pref Cap Tr ABS Cumulative G			2	2	15,303,075	106.3670	14,883,974	13,993,069	14,167,842		(70,649)			7.830	6.742	FMAN	103,479	1,095,657	08/02/2004	08/27/2016
63080#-AA-5	NARA Caves Lease Tr CTL				1	5,547,575	116.7470	6,476,627	5,547,575	5,547,575					5.300	5.300	MON	13,068	294,021	06/03/2010	09/15/2028
636516-AB-2	National Inst of Hlth Fishers CTL Pl I B			2	1	2,514,759	120.8430	3,038,920	2,514,759	2,514,759					7.000	7.000	JJ	81,171	176,033	07/09/2002	01/15/2024
63651P-AA-2	National Inst Health Twinbrook CTL B Bld			2	1	7,139,137	110.0150	7,707,068	7,005,481	7,051,592		(8,908)			5.830	5.669	MON	18,152	408,419	02/27/2003	01/15/2019
637432-BK-0	National Rural Utilities Coop ABS Coll T				1FE	175,248	104.5380	156,807	150,000	152,330		(2,992)			7.200	5.051	AO	2,700	10,800	08/22/2005	10/01/2015
637432-CG-8	National Rural Utilities Coop ABS Coll T				1FE	875,860	116.9160	920,129	787,000	820,091		(7,599)			6.550	5.322	MN	8,591	51,549	01/04/2006	11/01/2018
637432-KT-1	National Rural Utilities Coop ABS Coll T				1FE	6,793,290	111.3650	7,795,529	7,000,000	6,916,434		24,051			5.450	5.879	FA	158,958	381,500	02/20/2009	02/01/2018
637432-LR-4	National Rural Utilities Coop ABS Coll T				1FE	8,431,570	130.2730	9,119,110	7,000,000	7,688,694		(150,522)			10.375	7.379	MN	121,042	726,250	02/20/2009	11/01/2018
73019#-AB-8	PNC Equip Finc LLC ABS Priv Pl Nt Ser B			2	1	2,378,981	100.1020	2,381,398	2,378,981	2,378,981					3.000	3.000	MS	21,411	71,369	09/13/2012	09/13/2027
73019#-AC-6	PNC Equip Finc LLC ABS Priv Pl Nt Ser C			2	1	7,153,881	100.1020	7,161,150	7,153,881	7,153,881					3.000	3.000	MS	64,385	214,616	09/13/2012	09/13/2027
74040U-AA-8	Preferred Term Sec Ltd ABS IX Residual I			23	6*	0.0000			1,071,925						3.233	0.000	JAJO			05/12/2005	04/03/2033
74041B-AA-9	Preferred Term Sec Ltd ABS XV Residual I			23	6*	0.0000			2,144,204						3.405	0.000	MJSD			06/02/2005	09/26/2034
74041T-AB-8	Preferred Term Sec Ltd ABS VII Residual			23	6*	0.0000			526,064						2.983	0.000	JAJO			04/01/2005	10/03/2032
74042G-AA-7	Preferred Term Sec Ltd ABS XVI Residual			23	6*	0.0000			1,817,782						5.252	0.000	MJSD			04/15/2005	03/23/2035
74927#-AA-9	RB Investment Associates CTL			2	2	3,083,604	120.9780	3,730,483	3,083,604	3,083,604					7.220	7.329	MON	9,895	222,636	02/18/2003	12/15/2028
755920-AF-2	Receipts on Corp Sec Tr ABS Coll Tr Ser			2	3AM	233,610	107.4000	220,926	205,704	211,352		(2,031)			6.375	4.318	MN	1,676	13,114	06/06/2003	05/15/2017
755920-AG-0	Receipts on Corp Sec Tr ABS Coll Tr Ser			2	3AM	1,891,136	106.6430	1,828,820	1,714,901	1,750,223		(12,998)			6.500	4.914	FA	46,445	111,469	06/06/2003	08/01/2017
75903E-AA-7	Regional Diversified Fdg ABS Combo Nt Se			3	6FE	0.0000			5,150,745						1.984	0.000	JAJO			03/22/2005	01/25/2036
76126C-BB-7	RACERS Tr ABS Ser 1997-S-7-1 Cl A1			24	1FE	4,396,900	22.5000	1,125,000		1,045,267		(403,424)			9.500	5.303	MN	60,694	475,000	06/16/2004	05/15/2017
76126C-DE-9	RACERS Tr ABS Ser 1998-CCE-1 Cl A1			2	1	1,098,205	108.5000	1,215,498	1,120,275	1,114,518		1,420			6.625	6.912	MN	9,483	74,218	06/12/2001	05/15/2018
76126C-GB-2	RACERS Tr ABS Ser 1999-24-S-CCE Cl A1			2	2	1,233,894	108.5000	1,442,009	1,329,040	1,305,245		5,886			6.625	7.649	MN	11,251	88,049	12/14/1999	05/15/2018
78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2			2	2	12,122,594	116.3900	13,446,672	11,553,093	11,855,772		(27,796)			7.052	6.414	MON	67,893	798,660	08/02/2004	11/10/2028
78442G-KW-5	SLM Student Loan Tr ABS Ser 2004-1 Cl A6			2	1FE	5,002,930	97.3330	4,866,650	5,000,000	5,001,934		(94)			0.984	0.983	JAJO	9,016	50,205	01/23/2004	07/25/2039
82454N-AA-6	Shiloh Texas Properties Ltd CTL			2	1	8,618,896	112.7590	9,169,710	8,132,108	8,343,864		(31,515)			6.232	5.489	FA	191,455	506,793	08/16/2004	02/15/2020
82454N-AB-4	Shiloh Texas Properties Ltd CTL Ser B			2	1	941,562	107.4900	1,012,082	941,562	941,562					5.250	5.250	FA	18,674	49,432	08/30/2004	02/15/2020
844741-AM-0	Southwest Airlines Co ABS PTC Ser A4			2	2FE	276,055	104.1270	228,770	219,704	222,299		(2,072)			9.150	5.499	JJ	10,051	20,103	12/13/2004	07/01/2016
844741-AS-7	Southwest Airlines Co ABS PTC Ser 1995-A			2	2FE	12,824,999	104.2690	11,791,089	11,308,309	11,502,138		(109,214)			7.640	6.180	JJ	431,977	863,955	12/18/2008	01/01/2018
84474W-AA-8	Southwest Airlines Co ABS PTC Ser 1998-A			2	2FE	401,253	107.2280	399,310	372,392	381,214		134			6.530	5.211	JJ	12,091	24,317	07/14/2004	07/02/2019
85231C-AA-3	St Louis Fed Office Bldg Tr CTL GSA Gtd			2	1	1,054,604	112.9600	1,191,279	1,054,604	1,054,604					6.910	6.912	JJ	33,603	72,873	05/20/2002	01/15/2019
85231C-AB-1	St Louis Fed Office Bldg Tr CTL GSA Gtd			2	1	1,742,889	106.0280	1,847,952	1,742,889	1,742,889					5.272	5.330	MON	4,084	91,885	05/04/2009	01/13/2019
85430R-AA-9	Stanfield CLO Ltd CDO Combo Nt Mix Corp			2	6*	0.0000			1,689,747						9.000	0.000	JAJO			06/24/1999	07/15/2015
85746*-DX-5	State Street Bk & Tr Co ABS Sr Lev Lease			2	2	7,030,219	109.1800	7,675,625	7,030,219	7,030,219					6.840	6.835	JJ	201,697	480,867	10/20/2004	01/31/2019
861832-A#-0	Stonehenge Cap Fund NY LLC ABS Sr Struct			2	1FE	80,414	104.3790	83,935	80,414	80,414					8.424	8.510	MJSD	301	6,774	11/18/2005	12/15/2016
86187#-AA-8	Stonehenge Cap Fd TX LP ABS Sr Structure			2	1FE	447,110	100.9890	451,532	447,110	447,110					7.340	7.340		13,674	32,818	01/24/2008	08/01/2015
86357S-CE-4	Structured Asset Veh Sec Tr CDO Ser 2003			23	1S	4,115,140	104.5970	5,229,834	5,000,000	4,122,698		651			5.100	5.126	AO		502,098	06/26/2013	10/14/2015
89655M-AA-0	Trinity Rail Leasing I LLC LBASS ETC			2	1FE	6,089,653	112.9710	6,879,543	6,089,653	6,089,653					6.740	6.835	MON	12,541	410,442	05/17/2001	04/23/2023
89655V-AA-0	Trinity Rail Leasing I LLC ABS Ser 2003-			2	1FE	2,948,382	107.8550	3,179,983	2,948,382	2,948,382					5.640	5.707	MON	8,776	166,289	10/30/2003	10/12/2026
90216#-AA-5	Oakbrook Properties LLC CTL			2	1	1,472,788	112.1900	1,652,320	1,472,788	1,472,788					8.620	8.776	MON	4,584	128,816	09/18/2003	09/15/2018
90332U-AB-9	US Airways Pass-Thru Tr ABS Ser 1998-1B			2	3FE	2,530,243	106.0000	2,655,502	2,505,191	2,526,377		(3,828)			7.350	7.128	JJ	77,233	184,132	12/05/2012	07/30/2019
90332U-AF-0	US Airways Pass-Thru Tr ABS 2nd Lien Ser			2	3FE	3,710,994	108.0000	3,789,951	3,509,214	3,674,704		(33,729)			9.010	7.633	JJ	141,403	316,180	12/21/2012	07/20/2020
90781#-AH-5	Union Pacific RR ABS PTC Ser 2009-2			2	1	5,285,503	103.3650	5,463,360	5,285,503	5,285,503					4.090	4.090	FA	74,461	216,177	08/27/2009	08/27/2017
907831-AA-9	Union Pacific RR ABS PTC Ser 2001-1			2	1FE	2,804,138	111.8010	3,087,888	2,761,963	2,782,344		1,198			6.630	6.322	JJ	78,334	183,118	07/18/2008	01/27/2022
907833-AH-0	Union Pacific RR ABS PTC Ser 1999-A			2	1FE	400,157	117.1990	468,981	400,157	400,157					7.600	7.600	JJ	15,122	30,412	06/22/1999	01/02/2020
907833-AJ-6	Union Pacific RR ABS PTC Ser 2000-1			2	1FE	1,364,592	113.3420	1,479,882	1,305,676	1,330,355		(5,611)			8.000	7.034	JJ	49,616	104,454	12/18/2008	01/10/2021
90783V-AA-3	Union Pacific RR ABS PTC Ser 2005-1			2	1	6,566,650	110.9440	7,342,649	6,618,320	6,587,529		3,491			5.082	5.189	JJ	167,237	336,343	02/12/2008	01/02/2029
908594-A*-5	Union Tank Car Co ABS Sr Sec Nt			2	1	1,437,618	105.5250	1,517,053	1,437,618	1,437,618					6.820	6.821	JD	8,170	98,046	06/13/2001	06/01/2016
91530#-AA-2	UPenn Building Lease Fin Trust CTL			2	1	7,295,176	112.8830	8,235,036	7,295,176	7,295,176					5.650	5.717	MON	18,319	412,254	12/23/2003	10/15/2024
91736#-AA-4	United States of America BIA CTL GSA Gtd			2	1	8,858,044	112.2530	10,012,818	8,919,881	8,888,935		2,885			5.730	5.811	MS	150,493	511,109	04/09/2003	03/15/2024
91736#-AB-2	United States of America BIA CTL GSA Gtd			2	1	1,289,142	113.5240	1,463,487	1,289,142	1,289,142					6.000	6.001	MS	22,775	77,349	04/07/2006	03/15/2024
91737#-AA-3	United States Govt SS Ls FinTr CTL GSA G			2	1	25,611,128	105.6430	27,136,551	25,686,990	25,662,367		5,093			4.704	4.792	MON	53,703	1,208,316	06/24/2003	11/15/2018
91740#-AA-8	United States of America BIA-2 CTL Alber			2	1	26,036,920	114.0660	29,699,250	26,036,920	26,036,920					5.760	5.830	MON	66,655	1,499,726	12/15/2004	10/15/2025
91741@-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls			2	1	11,844,602	112.3110	13,302,792	11,844,602	11,844,602					5.400	5.461	MON	28,427	639,609	10/18/2005	12/15/2026
91821*-AA-4	Veteran Affairs Crown Point CTL Ls Fin T			2	1	12,870,908	116.0990	14,942,954	12,870,908	12,870,908					5.620	5.686	MON	32,149	723,345	06/17/2010	07/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
91847*-AA-4	VA Evansville IN CTL Ls Fin Tr			2	1	20,243,673	110.8560	22,441,276	20,243,673	20,243,673					4.950	5.001	MON	47,320	1,002,062	06/09/2011	10/14/2031
918498-AA-0	VA Wash Diener Bldg US Gov CTL Nt			2	1	5,422,737	104.7350	5,679,513	5,422,737	5,422,737					4.171	4.207	MON	10,053	226,182	06/07/2012	04/15/2032
92851@-AA-3	Vivendi SPC Tr CTL			2	2	1,597,619	112.1650	1,791,969	1,597,619	1,597,619					6.630	6.722	MON	4,708	105,922	11/25/2002	04/15/2022
92923W-AA-8	WHC-IRS Tr ABS PTC Ser 1993			2	1FE	79,061	102.1480	80,759	79,061	79,061					6.980	6.981	MN	705	5,511	05/24/1993	05/15/2015
949483-AB-7	WellesStreetLP USPostalCtf GSA CTL Parti			2	1	3,266,418	116.2560	3,797,396	3,266,418	3,266,418					7.180	7.180	MN	29,968	234,529	11/22/1996	11/15/2019
94978#-AT-4	Wells Fargo Bank Northwest NA CTL Ser 20			2	2	1,052,976	116.1400	1,222,928	1,052,976	1,052,976					6.650	6.743	MON	5,835	70,023	07/28/2002	08/01/2027
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA L			2	1	12,340,647	135.4440	15,964,478	11,786,762	12,169,376		(16,691)			7.380	7.019	MON	38,661	869,863	07/30/2002	05/15/2032
94978#-AX-5	Wells Fargo Bank Northwest NA CTL CVS Co			2	2	1,247,816	114.0490	1,423,123	1,247,816	1,247,816					6.640	6.733	MON	4,833	82,855	10/09/2002	10/10/2024
94978#-BC-0	Wells Fargo Bank Northwest NA CTL			2	2	6,232,573	116.8990	7,285,810	6,232,573	6,232,573					6.599	6.688	MON	34,274	411,555	02/26/2003	11/01/2022
96928#-AC-7	William Blair CTL CTL PTC Ser 2004-1			2	2	4,711,856	113.0520	4,715,407	4,171,008	4,377,675		(36,226)			7.660	5.867	MON	5,325	339,464	07/27/2006	01/25/2023
96928*-EA-1	William Blair CTL CTL PTC Ser 2011-G			2	2	3,546,801	117.4060	4,164,173	3,546,801	3,546,801					6.410	6.496	MON	10,104	227,350	04/28/2011	01/15/2032
97181#-BU-6	Wilmington Tr Co ABS Nt Ser A-Minerals P			2	1	60,325	105.8710	63,867	60,325	60,325					7.520	7.514	JJ	2,268	4,536	08/30/1995	07/01/2017
97181#-CS-0	Wilmington Tr Co ABS Lease Nt Ser B-Poly			2	1	193,969	106.7090	206,983	193,969	193,969					7.970	7.970	JJ	7,730	15,459	07/02/1996	01/01/2017
97181#-CY-7	Wilmington Tr Co ABS Lease Nt-Polymers			2	1	270,768	111.7390	302,552	270,768	270,768					8.010	8.007	JJ	10,844	22,320	09/20/1996	07/01/2018
98881@-AA-4	ZC Specialty Ins Co CTL Ser 2002-31			2	3	3,681,343	101.8980	3,751,199	3,681,343	3,681,343					7.338	7.339	JJ	117,059	270,137	12/20/2002	12/23/2022
00163K-AC-2	ALM Loan Funding CLO Ser 2013-7RA Cl A2		R	2	1FE	11,657,064	96.5990	11,321,434	11,720,000	11,665,703		5,445			2.083	2.187	JAJO	46,787	276,977	08/07/2013	04/24/2024
00164B-AC-1	ALM Loan Funding CLO Ser 2013-7R2A Cl A2		R	2	1FE	2,983,890	96.5990	2,897,982	3,000,000	2,986,102		1,394			2.083	2.187	JAJO	11,976	70,898	08/07/2013	04/24/2024
001749-AA-8	American Money Mgmt Corp CLO Ser 2011-9A		R	2	1FE	20,000,000	100.1600	20,031,970	20,000,000	20,000,000					1.881	1.885	JAJO	81,493	382,367	11/17/2011	01/15/2022
00175L-AA-0	American Money Mgmt Corp CLO Ser 2014-14		R	2	1FE	48,899,060	98.9840	48,501,925	49,000,000	48,903,397		4,337			1.684	1.706	JAJO	398,803		06/12/2014	07/27/2026
00175L-AB-8	American Money Mgmt Corp CLO Ser 2014-14		R	2	1FE	19,812,948	96.9250	19,385,036	20,000,000	19,819,927		6,979			2.284	2.379	JAJO	220,777		06/12/2014	07/27/2026
00175M-AA-8	American Money Mgmt Corp CLO Ser 2014-15		R	2	1FE	50,000,000	99.3000	49,650,120	50,000,000	50,000,000					1.766	1.766	MJSD	56,401		11/05/2014	12/09/2026
00175M-AE-0	American Money Mgmt Corp CLO Ser 2014-15		R	2	1FE	24,000,000	99.3960	23,854,954	24,000,000	24,000,000					2.686	2.680	MJSD	41,179		11/05/2014	12/09/2026
00176D-AA-7	American Money Mgmt Corp CLO Ser 2013-13		R	2	1FE	39,801,640	99.1320	39,652,776	40,000,000	39,813,639		11,502			1.683	1.771	JAJO	129,015	365,379	11/13/2014	01/26/2026
00176D-AB-5	American Money Mgmt Corp CLO Ser 2013-13		R	2	1FE	29,490,285	95.6890	28,706,559	30,000,000	29,513,332		22,385			2.083	2.391	JAJO	119,761	350,560	09/16/2014	01/26/2026
01448T-AD-6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 5A Cl		R	2	6FE	4,195,560	54.0000	5,803,685	10,747,564	4,195,560	1,508,669				1.902	33.213	MJSD	5,111	205,462	09/30/2009	12/23/2034
01448Y-AE-3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl		R	2	6FE	552,642	15.0000	826,322	5,508,816	552,642	348,506				1.752	72.969	MJSD	2,413	95,878	12/23/2014	07/23/2035
01449C-AK-6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 8A Cl		R	2	6FE	1,915,748	49.2940	5,285,699	10,722,805	1,915,748					1.602	62.204	MJSD	4,295	175,177	03/24/2014	12/23/2035
01449W-AB-2	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C		R	2	2AM	5,000,000	62.0000	3,100,000	5,000,000	5,000,000					0.752	0.753	MJSD	940	37,287	02/28/2006	09/23/2036
01449W-AC-0	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C		R	2	4AM	4,929,970	60.0000	2,968,476	4,947,460	4,944,181		1,766			0.902	0.973	MJSD	1,116	44,344	06/23/2014	09/23/2036
020053-AE-4	ALM Loan Funding CLO Ser 2013-8A Cl A2A		F	2	1FE	15,000,000	95.6300	14,344,571	15,000,000	15,000,000					2.081	2.086	JAJO	63,289	266,020	11/20/2013	01/20/2026
03764H-AA-0	Apidos CDO CLO Ser 2013-14A Cl A		R	2	1FE	25,000,000	97.9850	24,496,265	25,000,000	25,000,000					1.381	1.383	JAJO	74,783	351,222	06/12/2013	04/15/2025
03764H-AC-6	Apidos CDO CLO Ser 2013-14A Cl B1		R	2	1FE	5,000,000	95.1020	4,755,104	5,000,000	5,000,000					1.931	1.935	JAJO	20,915	98,126	06/12/2013	04/15/2025
03764Q-AA-0	Apidos CDO CLO Ser 2013-15A Cl A1		R	2	1FE	30,000,000	98.7770	29,633,037	30,000,000	30,000,000					1.581	1.584	JAJO	96,162	488,128	09/13/2013	10/20/2025
03764Q-AC-6	Apidos CDO CLO Ser 2013-15A Cl A2A		F	2	1FE	3,000,000	95.5150	2,865,446	3,000,000	3,000,000					2.031	2.035	JAJO	12,354	62,651	09/13/2013	10/20/2025
04015B-AA-8	Ares CLO Ltd CLO Ser 2014-31A Cl A1		R	2	1FE	50,000,000	99.5320	49,765,880	50,000,000	50,000,000					1.674	1.675	FMAN	292,845		07/30/2014	08/28/2025
04015B-AC-4	Ares CLO Ltd CLO Ser 2014-31A Cl A2		R	2	1FE	8,862,300	97.5800	8,782,192	9,000,000	8,869,414		7,114			2.186	2.453	FMAN	68,904		07/30/2014	08/28/2025
04964R-AA-4	Atrium CDO Corp CLO Ser 10A Cl A		R	2	1FE	19,970,000	97.9830	19,596,688	20,000,000	19,975,029		2,247			1.349	1.374	JAJO	57,712	386,160	04/25/2013	07/16/2025
04964R-AC-0	Atrium CDO Corp CLO Ser 10A Cl B1		R	2	1FE	6,700,000	94.8760	6,356,696	6,700,000	6,700,000					1.879	1.883	JAJO	26,929	178,387	04/25/2013	07/16/2025
05618L-AA-4	Babson CLO Ltd CLO Ser 2014-IIA Cl A		F	2	1FE	42,978,500	99.2750	42,688,254	43,000,000	42,979,749		1,249			1.618	1.632	JAJO	203,110		08/15/2014	10/17/2026
05618L-AB-2	Babson CLO Ltd CLO Ser 2014-IIA Cl B1		F	2	1FE	21,364,550	96.6830	20,786,821	21,500,000	21,369,276		4,726			2.228	2.324	JAJO	139,807		08/15/2014	10/17/2026
095560-AC-2	Blue Hill CLO Ltd CLO Ser 2013-1A Cl A		F	2	1FE	25,000,000	99.2500	24,812,580	25,000,000	25,000,000					1.712	1.716	JAJO	92,773	378,092	11/08/2013	01/15/2026
095560-AE-8	Blue Hill CLO Ltd CLO Ser 2013-1A Cl A		R	2	1FE	10,000,000	96.1770	9,617,657	10,000,000	10,000,000					2.181	2.186	JAJO	47,246	192,231	11/08/2013	01/15/2026
12549F-AG-4	CIFC Funding Ltd CLO Ser 2013-4A Cl B1		F	2	1FE	6,000,000	95.6750	5,740,489	6,000,000	6,000,000					2.086	2.091	FMAN	11,818	131,984	10/22/2013	11/27/2024
12657@-AA-7	Calittum I CTL Nt		R	2	1	17,469,503	102.8700	17,970,797	17,469,503	17,469,503					4.130	4.151	JAJO	180,373	721,490	03/30/2012	04/01/2027
26249B-AA-9	Dryden Sr Loan Fund CLO Ser 2013-30A Cl		F	2	1FE	29,837,250	98.3330	29,499,960	30,000,000	29,857,957		15,484			1.481	1.568	FMAN	57,990	498,588	09/12/2013	11/15/2025
26249B-AC-5	Dryden Sr Loan Fund CLO Ser 2013-30A Cl		F	2	1FE	1,993,340	95.3150	1,906,309	2,000,000	1,994,216		668			1.980	2.037	FMAN	5,170	44,430	09/12/2013	11/15/2025
26249G-AA-8	Dryden Sr Loan Fund CLO Ser 2014-33A Cl		F	2	1FE	9,000,000	99.7250	8,975,237	9,000,000	9,000,000					1.711	1.714	JAJO	33,357	68,260	04/09/2014	07/15/2026
26249G-AB-6	Dryden Sr Loan Fund CLO Ser 2014-33A Cl		F	2	1FE	5,959,500	96.8110	5,808,674	6,000,000	5,962,679		3,179			2.231	2.347	JAJO	28,998	59,460	04/09/2014	07/15/2026
39807K-AR-9	Greylock Synthetic CDO CDO Ser 2006-2A C		R	2	3AM	20,000,000	102.8400	20,568,000	20,000,000	20,000,000					6.797	6.799	MS	381,387	1,366,952	12/18/2006	03/20/2017
449848-AB-6	I-Preferred Term Sec Ltd ABS Sr Nt Fx-to		R	2	1FE	12,000,000	98.7600	11,851,200	12,000,000	12,000,000					1.485	1.487	MJSD	10,392	180,512	11/22/2002	12/11/2032
449848-AE-0	I-Preferred Term Sec Ltd ABS Nt PTP		R	23	6*	9,8240		65,400	665,721						7.029	0.000	MJSD			04/01/2005	12/11/2032
449848-AF-7	I-Preferred Term Sec Ltd ABS Sr Nt Fx-to		R	2	1FE	5,000,000	97.6400	4,882,000	5,000,000	5,000,000					1.485	1.487	MJSD	4,330	75,213	11/22/2002	12/11/2032
532621-AA-7	Limerock CLO LBASS Ser 2014-2A Cl A		F	2	1FE	48,947,325	99.2550	48,635,009	49,000,000	48,951,460		4,135			1.731	1.752	JAJO	171,969	488,543	02/26/2014	04/18/2026
55312H-AE-9	MMCaps Funding Bk Tr Prfd ABS Mezz Nt Se		R	2	6FE	10,277,228	41.5000	7,667,125	18,475,000	7,667,125	1,939,875				6.083	11.577	MJSD	93,645	1,123,742	09/30/2009	12/01/2035
55818K-AE-1	Madison Park Funding LTD CLO Ser 2013-11		R	2	1FE	43,956,000	98.5820	43,375,864	44,000,000	43,962,677		4,888			1.531	1.549	JAJO	130,951	757,577	08/16/2013	10/23/2025
55818K-AG-6	Madison Park Funding LTD CLO Ser 2013-11		R	2	1FE	14,000,000	95.3830	13,353,602	14,000,000	14,000,000					1.981	1.985	JAJO	53,916	310,872	08/16/2013	10/23/2025
55818P-AA-8	Madison Park Funding LTD CLO Ser 2014-12		F	2	1FE	40,000,000	99.8190	39,927,452	40,000,000	40,000,000					1.731	1.732	JAJO	140,383	273,501	05/08/2014	07/20/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55818V-AC-1	Madison Park Funding LTD CLO 2014-15A Cl		R	2	1FE	35,000,000	100.0000	35,000,000	35,000,000	35,000,000					2.634	2.635	JAJO	7,681		12/12/2014	01/27/2026
65929B-AA-1	North End CLO Ltd CLO Ser 2013-1A Cl A		F	2	1FE	49,750,000	98.0940	49,047,115	50,000,000	49,784,037		19,507			1.378	1.461	JAJO	145,466	824,831	07/19/2013	07/17/2025
65929B-AC-7	North End CLO Ltd CLO Ser 2013-1A Cl B		F	2	1FE	4,969,000	94.9860	4,749,285	5,000,000	4,973,176		2,386			1.878	1.985	JAJO	19,824	112,275	07/19/2013	07/17/2025
67102Q-AB-4	Oak Hill Credit Partners CLO Ser 2012-7A		R	2	1FE	9,983,000	99.5800	9,957,955	10,000,000	9,983,336		336			1.652	1.690	FMAN	19,272		11/18/2014	11/20/2023
67104C-AA-5	Oak Hill Credit Partners CLO Ser 2013-8A		R	2	1FE	14,500,000	98.0830	14,222,042	14,500,000	14,500,000					1.351	1.353	JAJO	39,716	198,655	04/17/2013	04/20/2025
67104C-AB-3	Oak Hill Credit Partners CLO Ser 2013-8A		R	2	1FE	10,000,000	95.0850	9,508,549	10,000,000	10,000,000					1.881	1.885	JAJO	38,137	190,592	04/17/2013	04/20/2025
67706H-AA-6	OHA Loan Funding LTD CLO Ser 2013-1A Cl		R	2	1FE	29,226,750	98.4630	28,849,583	29,300,000	29,237,207		5,723			1.481	1.523	JAJO	84,353	563,820	08/01/2013	07/23/2025
67706T-AA-0	OHA Loan Funding LTD CLO Ser 2014-1A Cl		R	2	1FE	24,937,500	99.3010	24,825,200	25,000,000	24,937,962		462			1.761	1.804	JAJO	25,678		11/06/2014	10/20/2026
72349B-AA-2	Pinnacle Park CLO Ltd CLO Ser 2014-1A Cl		F	2	1FE	49,000,000	99.8250	48,914,333	49,000,000	49,000,000					1.731	1.734	JAJO	183,732	408,652	04/02/2014	04/15/2026
74040P-AC-5	Preferred Term Sec Ltd V ABS Mezz Nt PTP		R	2	6FE	210,199	23.2300	155,582	669,747	155,582	21,659				2.335	17.517	JAJO	3,910	15,665	10/03/2014	04/03/2032
74040S-AA-3	Preferred Term Sec Ltd XIII ABS Residual		R	23	6*	0.0000		1,917,164							3.635	0.000	MJSD			05/06/2005	03/24/2034
74040T-AC-7	Preferred Term Sec Ltd IV ABS Mezz Nt PT		R	2	1AM	121,057	103.9400	380,402	365,982	121,057					2.493	10.931	MJSD	228	9,222	09/30/2009	12/23/2031
74040X-AC-8	Preferred Term Sec Ltd IX ABS Mezz Nt Cl		R		6FE	5,846,693	16.5300	1,239,750	7,500,000	1,239,750	(33,750)				2.034	3.426	JAJO	38,130	155,219	10/11/2006	04/03/2033
74040Y-AG-7	Preferred Term Sec Ltd ABS X Residual In		R	23	6*	0.0000		244,545							2.983	0.000	JAJO			04/01/2005	07/03/2033
74041A-AA-1	Preferred Term Sec XIII ABS Flt Rt Nt Se		R	2	1FE	6,745,488	95.4000	8,303,478	8,703,855	6,895,406		80,469			0.793	3.204	MJSD	1,533	69,357	12/11/2012	03/24/2034
74041A-AG-8	Preferred Term Sec XIII ABS Nt Fx-to-Flt		R	2	6FE	2,677,653	11.2400	562,000	5,000,000	562,000	222,000				1.813	43.282	MJSD	2,014	91,551	09/27/2006	03/24/2034
74041C-AB-5	Preferred Term Sec Ltd XV ABS Nt Ser A-2		R	2	1AM	6,694,493	60.7200	4,554,000	7,500,000	6,694,493					0.823	2.932	MJSD	514	62,048	09/14/2007	09/26/2034
74041E-AC-9	Preferred Term Sec Ltd XVI ABS Mezz Nt		R	2	6FE	170,988	1.2400	66,028	5,324,813	66,028	(16,959)				1.241	68.542	MJSD	1,651	66,158	12/23/2014	03/23/2035
74041W-AA-3	Preferred Term Sec XI ABS Sec Nt		R	2	1FE	7,793,016	97.5700	10,138,194	10,390,688	7,992,819		105,289			0.893	3.745	MJSD	2,061	93,333	11/29/2012	09/24/2033
74042C-AA-6	Preferred Term Sec Ltd ABS Sr Nt Cl A-1		R	2	1FE	9,218,169	100.0700	10,761,062	10,753,535	9,333,533		52,142			1.139	2.161	MJSD	3,402	123,439	10/02/2012	03/22/2038
74042E-AB-0	Preferred Term Sec Ltd ABS Sr Nt Ser A-2		R	2	1AM	7,062,256	74.5900	5,967,200	8,000,000	7,062,256					0.743	3.053	MJSD	1,486	59,695	09/14/2007	06/23/2035
74042E-AC-8	Preferred Term Sec Ltd ABS Mezz Nt Cl B		R	2	2AM	1,433,966	2.6500	51,218	1,932,757	1,433,966	1,411,724				1.043	15.138	MJSD	504	20,287	03/24/2014	06/23/2035
74042E-AD-6	Preferred Term Sec Ltd ABS Mezz Nt Cl C		R	2	6FE	123,158	0.9600	71,555	7,453,596	71,555	(20,698)				1.643	0.000	MJSD	3,061	92,252	12/23/2014	06/23/2035
74042H-AA-5	Preferred Term Sec Ltd ABS XIX Flt Rt Nt		R	2	1FE	2,312,060	93.0500	3,585,620	3,853,434	2,435,311		50,180			0.591	5.044	MJSD	632	22,802	06/27/2012	12/22/2035
74042H-AC-1	Preferred Term Sec Ltd ABS XIX Nt Cl B P		R	2	5AM	4,815,979	20.1500	970,131	4,814,545	4,814,615		9,382			0.841	0.837	MJSD	1,124	40,573	09/22/2014	12/22/2035
74042J-AA-1	Preferred Term Sec Ltd ABS XXI Nt Ser A-		R	2	1FE	3,031,211	93.5300	2,835,091	3,031,211	3,031,211					0.591	0.591	MJSD	497	17,937	04/23/2007	03/22/2038
74042M-AA-4	Preferred Term Sec Ltd ABS XXII Nt Cl A-		R	2	1FE	5,696,332	93.3000	5,314,678	5,696,332	5,696,332					0.581	0.581	MJSD	919	33,131	05/24/2007	09/22/2036
74042T-AC-5	Preferred Term Sec Ltd XXVII ABS Nt Cl A		R	2	1AM	8,474,396	82.8500	7,830,892	9,451,891	8,474,396					0.641	1.856	MJSD	1,682	60,708	09/14/2007	12/22/2037
74042V-AA-4	Preferred Term Sec Ltd ABS XVII Residual		R	23	6*	0.0000		1,451,177							3.402	0.000	MJSD			04/01/2005	06/23/2035
74042W-AB-0	Preferred Term Sec Ltd XVIII ABS Nt Cl A		R	2	1AM	7,803,589	71.7900	6,295,728	8,769,644	7,803,589					0.723	2.792	MJSD	1,585	63,593	09/14/2007	09/23/2035
74042W-AC-8	Preferred Term Sec Ltd XVIII ABS Nt Cl B		R	2	5AM	15,171,323	7.9000	1,193,159	15,103,276	15,106,522	14,085,408	(1,378)			0.993	0.933	MJSD	3,749	150,866	01/19/2007	09/23/2035
74042W-AD-6	Preferred Term Sec Ltd XVIII ABS Nt Cl C		R	2	6FE	3,608,585	1.4400	117,537	8,162,268	117,537	19,821				1.593	33.572	MJSD	3,250	97,715	09/23/2014	09/23/2035
74043A-AD-3	Preferred Term Sec Ltd ABS XXIII Nt Cl A		R	2	1FE	2,641,391	93.0900	2,579,406	2,770,873	2,671,242		4,217			0.551	0.728	MJSD	424	15,275	09/27/2007	12/22/2036
74137W-AA-8	Preferred Term Sec Ltd V ABS Combo Nt PT		R	23	6*	0.0000		61,371							2.983	0.000	JAJO			03/14/2002	04/03/2032
741382-AA-3	Preferred Term Sec Ltd XV ABS Combo Nt P		R	23	1AM	3,324,974	60.5600	3,516,348	5,806,358	3,324,974					2.257	6.304	MJSD	1,820	53,283	09/15/2004	09/26/2034
74138N-AA-7	Preferred Term Sec Ltd XiX ABS Combo Nt		R	2	6*	3,386,146	9.5180	775,800	8,150,984	775,800	303,712				0.841	24.963	MJSD	1,523	46,911	09/23/2014	12/22/2036
74138P-AA-2	Preferred Term Sec Ltd XVIII ABS Combo N		R	2	6*	2,627,966	4.1240	269,254	6,529,420	269,254	29,930				0.991	21.494	MJSD	1,617	26,059	07/17/2006	09/23/2035
75903A-AD-9	Regional Diversified Fdg ABS Sr Nt Ser 2		R		6FE		0.0000		17,527,186						1.554	12,641,532 .894	JAJO			04/25/2012	01/25/2036
88322U-AA-7	Thatcher Park CLO LBASS Ser 2014-1A Cl A		F	2	1FE	50,000,000	99.6520	49,826,050	50,000,000	50,000,000					1.701	1.704	JAJO	165,351		09/16/2014	10/20/2026
89234C-AC-8	TPREF Funding Ltd Fltg Rate ABS Mezz Nt		R	2	6FE	3,004,746	28.0000	2,937,488	10,491,029	2,937,488	524,551				2.081	97.264	JAJO	47,293		09/23/2005	10/15/2032
89234N-AB-6	TPREF Funding Ltd ABS Mezz Nt Ser 2A Cl		R	2	6FE	6,657,410	51.0000	9,180,000	18,000,000	6,009,328	1,250,000				2.082	49.866	FMAN	46,847	382,321	09/30/2009	11/15/2032
89708B-AE-3	TROPC CDO Corp Tr ABS Mezz Nt PTP		R	2	6FE		1.0000	100,000	10,000,000						1.511	0.000	JAJO			07/31/2006	07/15/2036
922501-AA-9	Vega Container Vessel PLC ABS Ser 2006-1		R	2	1AM	4,518,952	95.2500	8,693,452	9,126,984	4,518,952					5.562	29.375	FMAN	71,916	549,767	02/03/2006	02/10/2021
92719T-AA-3	Vinacasa CLO Ltd CLO Ser2008-1A CID JrNt		R	2	6		0.2450	11,343	4,626,781						0.000	0.000	JAJO		30,064	03/18/2008	10/14/2015
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,061,696,123	XXX	2,106,661,490	2,200,909,633	2,036,211,252	21,594,448	(448,755)		(54,943)	XXX	XXX	XXX	12,390,958	62,032,175	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						22,755,293,860	XXX	23,974,054,536	22,619,103,126	22,580,630,436	23,726,915	(43,179,668)	5,730,576	(38,421,790)	XXX	XXX	XXX	252,656,553	1,007,487,949	XXX	XXX
06738C-82-8	Barclays Bank PLC Pref Nt		R	1	3FE	5,000,000	103.0000	5,150,000	5,000,000	5,000,000					6.278	6.278	JD	13,951	313,900	06/01/2005	01/01/2049
313400-62-4	FHLMC Perp Pfd	LS		1	6FE	117,000	15.8000	1,185,000	7,500,000	117,000					0.000	0.000	MJSD			02/01/2008	01/01/2049
313586-75-2	FNMA Pfd	LS		1	6FE	207,000	15.4800	2,322,000	15,000,000	207,000					0.000	0.000	MJSD			02/01/2008	01/01/2049
65557A-AB-3	Nordea Bank AB Fx-to-Flt Nt		R	1	2FE	4,769,621	101.0250	5,202,788	5,150,000	4,788,206	3,076				5.424	5.901	AO	55,091	279,336	01/22/2008	12/31/2049
677879-CE-6	Oil Insurance Ltd Fx-to-Flt Sr Nt		R		2FE	32,184,446	89.0000	28,195,200	31,680,000	31,680,002	(1)				3.239	7.634	MJSD	5,700	1,033,912	03/16/2007	12/31/2049
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						42,278,067	XXX	42,054,988	64,330,000	41,792,208		3,075			XXX	XXX	XXX	74,742	1,627,148	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01039X-AA-8	Alabama Power Cap Tr V LBASS Fx-to-Flt G			1	1FE	22,067,380	93.8880	20,655,303	22,000,000	22,000,000					3.335	3.335	JAJO	187,507	745,166	05/10/2007	10/01/2042
17305H-AA-6	Citigroup Capital ABS Nt				5AM	10,233,150	127.7080	10,855,138	8,500,000	10,027,839		(32,518)			7.625	6.124	JD	54,010	648,125	04/20/2007	12/01/2036
251528-AA-3	Deutsche Bk Cap Funding Tr ABS Fx-to-Flt			1	3AM	48,215,880	97.0000	44,411,450	45,785,000	45,785,000					3.227	3.227	MJSD	8,207	1,488,657	05/15/2007	12/31/2049
493739-AC-0	Kiawah Issuer Tr ABS Principal Units			2	1	1,009,221	57.8440	3,510,550	6,069,000	3,602,534		308,262			0.000	9.148	N/A			10/10/2000	10/30/2020
493739-AF-3	Kiawah Issuer Tr ABS Principal Units			2	1	646,193	87.4750	3,717,678	4,250,000	1,422,803					0.000	9.533	N/A			10/10/2000	12/31/2020
493739-AG-1	Kiawah Issuer Tr ABS Principal Units			2	1	636,596	57.0920	2,426,417	4,250,000	1,396,854					0.000	9.491	N/A			10/10/2000	03/31/2021
493739-AH-9	Kiawah Issuer Tr ABS Principal Units			2	1	805,977	58.5850	2,116,369	3,612,500	805,977					0.000	13.591	N/A			10/10/2000	11/27/2020
493739-AJ-5	Kiawah Issuer Tr ABS Stripped Perp Fltg			2	1	849,826	88.4440	5,638,316	6,375,000	3,506,356		332,514			0.000	10.216	N/A			10/10/2000	12/31/2020
493739-AK-2	Kiawah Issuer Tr ABS Stripped Perp Fltg			2	1	567,820	58.4570	2,484,444	4,250,000	2,367,270		226,056			0.000	10.293	N/A			10/10/2000	10/30/2020
493739-AL-0	Kiawah Issuer Tr ABS Principal Units			2	1	986,306	59.4780	3,538,941	5,950,000	2,107,966					0.000	9.169	N/A			10/10/2000	10/27/2020
493739-AM-8	Kiawah Issuer Tr ABS Stripped Perp Fltg			2	1	684,766	59.2650	2,518,753	4,250,000	2,472,754		213,424			0.000	9.233	N/A			10/10/2000	12/31/2020
493739-AN-6	Kiawah Issuer Tr ABS Stripped Perp Fltg			2	1	1,501,543	58.6370	5,856,331	9,987,500	5,725,354		514,125			0.000	9.634	N/A			10/10/2000	11/30/2020
493739-AP-1	Kiawah Issuer Tr ABS Stripped Perp Fltg			2	1	550,584	56.6430	3,610,988	6,375,000	3,105,502		355,609			0.000	12.539	N/A			10/10/2000	11/30/2020
493739-AQ-9	Kiawah Issuer Tr ABS Principal Units			2	1	179,321	56.2980	1,196,338	2,125,000	1,022,724		117,818			0.000	12.622	N/A			10/10/2000	12/22/2020
553086-AC-3	MMI Cap Tr I ABS Pfd Ser B				2AM	4,982,050	115.9740	5,798,690	5,000,000	4,987,634		544			7.625	7.655	JD	16,944	381,250	06/01/1998	12/15/2027
74959R-AB-2	RIO Tr ABS Ser 1999-1 Cl B Ctf			2	1	1,727,719	34.5170	8,508,368	24,650,000	1,727,719					0.000	13.509	N/A			06/29/1999	07/31/2029
74959R-AD-8	RIO Tr ABS Ser 1999-2 Cl B Ctf			2	1	2,668,626	38.5720	13,278,390	34,425,000	2,668,626					0.000	12.926	N/A			06/29/1999	08/31/2029
74959R-AF-3	RIO Tr ABS Ser 1999-3 Cl B Ctf			2	1	1,202,614	36.5150	9,466,628	25,925,000	5,827,224		563,873			0.000	10.441	N/A			06/29/1999	08/31/2029
749769-AA-3	Rabobank Cap Fd Tr III ABS Perpetual NC			1	2FE	19,316,300	103.8000	20,760,000	20,000,000	19,352,500		5,779			5.254	5.461	JD	2,919	1,050,800	10/05/2007	12/31/2049
787048-AB-3	Saguaro Issuer Tr ABS Principal Units			2	1AM	596,726	63.3000	2,259,814	3,570,000	596,726					0.000	18.113	N/A			05/19/1999	07/24/2019
787048-AC-1	Saguaro Issuer Tr ABS Principal Units			2	1AM	1,400,654	61.0760	2,834,554	4,641,000	1,400,654					0.000	11.552	N/A			05/19/1999	08/30/2019
787048-AD-9	Saguaro Issuer Tr ABS Principal Units			2	1AM	1,102,309	62.6570	2,460,541	3,927,000	1,102,309					0.000	12.576	N/A			05/19/1999	05/31/2019
787048-AE-7	Saguaro Issuer Tr ABS Principal Units			2	1AM	687,225	62.8580	1,570,823	2,499,000	687,225					0.000	12.477	N/A			05/19/1999	08/30/2019
787048-AF-4	Saguaro Issuer Tr ABS Principal Units			2	1AM	1,172,745	61.4970	4,390,865	7,140,000	1,172,745					0.000	18.438	N/A			05/19/1999	06/27/2019
787048-AG-2	Saguaro Issuer Tr ABS Principal Units			2	1AM	1,186,240	64.2410	4,586,842	7,140,000	1,186,240					0.000	18.458	N/A			05/19/1999	05/31/2019
787048-AH-0	Saguaro Issuer Tr ABS Principal Units			2	1FE	1,625,832	62.3340	3,237,863	5,194,350	1,625,832					0.000	11.380	N/A			05/19/1999	06/28/2019
787048-AK-3	Saguaro Issuer Tr ABS Principal Units			2	1FE	373,388	62.5620	1,340,087	2,142,000	867,744					0.000	8.735	N/A			05/19/1999	10/25/2019
787048-AL-1	Saguaro Issuer Tr ABS Principal Units			2	1AM	662,092	57.9750	2,276,673	3,927,000	662,092					0.000	17.992	N/A			05/19/1999	07/31/2019
787048-AM-9	Saguaro Issuer Tr ABS Principal Units			2	1AM	1,221,568	60.1810	7,304,727	12,138,000	1,221,568					0.000	23.304	N/A			05/19/1999	08/30/2019
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						128,860,651	XXX	202,611,881	296,097,350	150,435,771		2,605,486			XXX	XXX	XXX	269,587	4,313,998	XXX	XXX
4899999. Total - Hybrid Securities						171,138,718	XXX	244,666,869	360,427,350	192,227,979		2,608,561			XXX	XXX	XXX	344,329	5,941,146	XXX	XXX
638738-AE-0	Nationwide Advantage Mtg Nt			2	1	17,857,142	100.0000	17,857,142	17,857,142	17,857,142					5.570	5.570	MN	124,330	994,643	11/15/2013	11/16/2019
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						17,857,142	XXX	17,857,142	17,857,142	17,857,142					XXX	XXX	XXX	124,330	994,643	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						17,857,142	XXX	17,857,142	17,857,142	17,857,142					XXX	XXX	XXX	124,330	994,643	XXX	XXX
7799999. Total - Issuer Obligations						19,978,018,755	XXX	21,560,298,393	19,776,051,138	19,976,672,835	1,644,871	(27,078,749)	5,264,700	(38,366,847)	XXX	XXX	XXX	255,551,549	921,642,834	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						3,360,073,061	XXX	3,490,730,639	3,489,702,120	3,359,989,037	487,595	662,882	465,876		XXX	XXX	XXX	12,463,861	141,643,899	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,266,583,568	XXX	1,327,070,165	1,255,188,850	1,265,377,131	1	(2,142,498)			XXX	XXX	XXX	4,847,523	59,417,685	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						2,271,556,173	XXX	2,401,114,504	2,577,771,983	2,267,627,030	21,594,448	2,151,350		(54,943)	XXX	XXX	XXX	13,851,557	70,991,972	XXX	XXX
8399999 - Total Bonds						26,876,231,557	XXX	28,779,213,701	27,098,714,091	26,869,666,033	23,726,915	(26,407,015)	5,730,576	(38,421,790)	XXX	XXX	XXX	286,714,490	1,193,696,390	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
31340#-00-1	Federal Home Loan Bank Com	RF		602,162.000	60,216,200	100.000	60,216,200	60,216,200		1,825,973						U	12/29/2014
55303C-2#-7	MGM Com			210,354.000	15,355,842	73.000	15,355,842	5,160,649				1,051,770		1,051,770		A	12/20/2010
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					75,572,042	XXX	75,572,042	65,376,849		1,825,973		1,051,770		1,051,770		XXX	XXX
63866#-10-7	Nationwide Life & Annuity Ins			66,000.000	690,622,571	10,463.978	690,622,571	1,063,340,260				(133,443,874)		(133,443,874)		K	12/15/2014
63866@-10-9	Nationwide Investment Serv			5,000.000	1,348,897	269.779	1,348,897	1,029,728				1,505		1,505		K	04/05/1996
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					691,971,468	XXX	691,971,468	1,064,369,988				(133,442,369)		(133,442,369)		XXX	XXX
000000-00-0	Nationwide Fin Services Inc Var Ann Sele			15,000.000	10,886	0.726	10,886	15,000				(583)		(583)		L	12/26/2002
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	305	0.305	305	1,000				(183)		(183)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	337	0.337	337	1,000				(204)		(204)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	143	0.143	143	1,000				22		22		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	1,380	1.380	1,380	1,000				10		10		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc R&D Acct 280			1,000.000	1,290	1.290	1,290	1,000				(15)		(15)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,033	1.033	1,033	1,000				128		128		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,076	1.076	1,076	1,000				36		36		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,102	1.102	1,102	1,000				41		41		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,292	1.292	1,292	1,000				60		60		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,291	1.291	1,291	1,000				53		53		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,262	1.262	1,262	1,000				50		50		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,268	1.268	1,268	1,000				89		89		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,256	1.256	1,256	1,000				54		54		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,274	1.274	1,274	1,000				59		59		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,370	1.370	1,370	1,000				64		64		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,366	1.366	1,366	1,000				62		62		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,330	1.330	1,330	1,000				63		63		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,040	1.040	1,040	1,000				31		31		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,054	1.054	1,054	1,000				(152)		(152)		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,088	1.088	1,088	1,000				33		33		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,253	1.253	1,253	1,000				49		49		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,243	1.243	1,243	1,000				50		50		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,250	1.250	1,250	1,000				52		52		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,237	1.237	1,237	1,000				54		54		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,233	1.233	1,233	1,000				79		79		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,252	1.252	1,252	1,000				55		55		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,302	1.302	1,302	1,000				61		61		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,267	1.267	1,267	1,000				58		58		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,258	1.258	1,258	1,000				58		58		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,014	1.014	1,014	1,000				30		30		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,084	1.084	1,084	1,000				39		39		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,092	1.092	1,092	1,000				47		47		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,243	1.243	1,243	1,000				48		48		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,218	1.218	1,218	1,000				48		48		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,223	1.223	1,223	1,000				52		52		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,188	1.188	1,188	1,000				50		50		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,195	1.195	1,195	1,000				50		50		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,180	1.180	1,180	1,000				50		50		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,234	1.234	1,234	1,000				57		57		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,239	1.239	1,239	1,000				56		56		L	12/28/2005
000000-00-0	Nationwide Fin Services Inc NISC Acct 11			1,000.000	1,291	1.291	1,291	1,000				82		82		L	12/28/2005
9299999. Subtotal - Mutual Funds					57,939	XXX	57,939	56,000				843		843		XXX	XXX
9799999 - Total Common Stocks					767,601,449	XXX	767,601,449	1,129,802,837		1,825,973		(132,389,756)		(132,389,756)		XXX	XXX
9899999 - Total Preferred and Common Stocks					767,601,449	XXX	767,601,449	1,129,802,837		1,825,973		(132,389,756)		(132,389,756)		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1 , the total $ value (included in Column 8) of all such issues $ 60,216,200

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
452152-UP-4	Illinois St GO Txbl 5.650% 12/01/38		03/12/2014	Merrill Lynch		35,893,550	35,000,000	483,389
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						35,893,550	35,000,000	483,389
3128MJ-T8-3	FHLMC Pool #G08574 4.500% 02/15/44		04/01/2014	Morgan/JP/Securities - Bonds		22,547,597	21,131,150	23,773
31381L-KH-9	FNMA Pool #463896 6.340% 10/25/27		02/12/2014	Duncan Williams		1,119,263	946,398	2,833
31381L-TV-9	FNMA Pool #464164 5.920% 01/25/35		01/08/2014	Duncan Williams		1,293,243	1,157,426	2,284
3138L2-PT-8	FNMA Pool #AM2233 7.250% 01/25/31		04/30/2014	Duncan Williams		2,034,762	1,603,950	1,292
3138L2-TX-5	FNMA Pool #AM2365 7.190% 02/25/31		05/02/2014	Duncan Williams		3,485,989	2,741,501	3,285
3138L2-UF-2	FNMA Pool #AM2381 7.700% 01/25/31		05/02/2014	Duncan Williams		1,485,276	1,138,142	1,461
3138WC-J9-5	FNMA Pool #AS2987 4.000% 08/25/44		08/26/2014	Morgan/JP/Securities - Bonds		105,344,736	99,330,580	309,028
3138WD-FK-2	FNMA Pool #AS3769 4.000% 11/25/39		12/16/2014	Goldman Sachs & Company		25,453,354	23,779,500	47,559
3138X6-KE-4	FNMA Pool #AU6592 3.500% 01/25/44		02/05/2014	Wells Fargo		7,369,392	7,265,518	8,476
3138XH-D5-7	FNMA Pool #AV5523 4.500% 01/25/44		03/12/2014	Nomura Securities Int'l Inc		4,868,095	4,539,678	9,079
3138XJ-3K-1	FNMA Pool #AV7101 3.500% 03/25/44		02/18/2014	Citigroup		7,540,012	7,488,819	8,737
3138XJ-3Y-1	FNMA Pool #AV7114 4.500% 03/25/44		03/14/2014	Barclays Capital		12,676,114	11,802,026	13,277
3138XK-3B-8	FNMA Pool #AV7993 4.500% 02/25/44		03/12/2014	Nomura Securities Int'l Inc		2,533,161	2,362,266	4,725
3138XU-VB-5	FNMA Pool #AW5109 4.000% 08/25/44		08/26/2014	Nomura Securities Int'l Inc		29,789,189	28,076,108	87,348
3138Y6-3L-6	FNMA Pool #AX5302 4.000% 01/25/42		12/16/2014	Citigroup		82,581,413	77,269,159	154,538
3138Y8-F6-2	FNMA Pool #AX6488 4.000% 11/25/44		12/16/2014	Nomura Securities Int'l Inc		45,502,819	42,538,423	85,077
31394A-PF-7	FNMA REMIC Ser 2004-65 Cl ZA		05/01/2014	Interest Capitalization		384,995	384,995	
31394B-DH-4	FNMA REMIC Ser 2004-78 Cl Z		12/01/2014	Interest Capitalization		1,026,098	1,026,098	
31394B-FS-8	FNMA REMIC Ser 2004-79 Cl ZD		12/01/2014	Interest Capitalization		1,232,287	1,232,287	
31395B-R3-9	FNMA REMIC Ser 2006-24 Cl Z		06/01/2014	Interest Capitalization		2,011,747	2,011,747	
31395X-MD-4	FHLMC REMIC Ser 3025 Cl ZC		12/01/2014	Interest Capitalization		759,894	759,894	
31395X-WS-0	FHLMC REMIC Ser 3019 Cl ZQ		12/01/2014	Interest Capitalization		4,938,998	4,938,998	
31396T-QY-2	FHLMC REMIC Ser 3174 Cl PZ		12/01/2014	Interest Capitalization		1,069,020	1,069,020	
31396W-Q7-4	FNMA REMIC Ser 2007-74 Cl ZE		10/01/2014	Interest Capitalization		679,333	679,333	
31417G-D6-0	FNMA Pool #AB9124 2.500% 04/25/28		02/05/2014	Nomura Securities Int'l Inc		6,369,522	6,346,714	7,933
31418B-AP-1	FNMA Pool #MA1813 4.500% 03/25/44		03/12/2014	Nomura Securities Int'l Inc		11,096,716	10,348,096	20,696
31418B-B6-2	FNMA Pool #MA1860 4.500% 04/25/44		04/09/2014	Nomura Securities Int'l Inc		21,533,101	20,074,558	32,621
592643-BN-9	Metropolitan Washington DC Rev Bld Amer		06/18/2014	Citigroup		3,929,520	3,000,000	54,667
59447P-P7-0	Michigan St Fin Auth Rev Ref Amt Stud Ln		11/21/2014	Merrill Lynch		6,526,065	6,500,000	
59447P-P8-8	Michigan St Fin Auth Rev Ref Amt Stud Ln		11/21/2014	Merrill Lynch		8,624,741	8,625,000	
91412G-VC-6	Univ of Calif CA Rev Txbl Nts Ser AN		04/04/2014	Goldman Sachs & Company		10,000,000	10,000,000	
92706N-DC-4	VLG Center FL CDD Rec Rev Txbl Ref		09/25/2014	Citigroup		5,000,000	5,000,000	
92706N-DD-2	VLG Center FL CDD Rec Rev Txbl Ref		09/25/2014	Citigroup		7,500,000	7,500,000	
92706N-DE-0	VLG Center FL CDD Rec Rev Txbl Ref		09/25/2014	Citigroup		5,000,000	5,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						453,306,452	427,667,384	878,689
0010EP-A#-5	AEP Texas Priv Pl 4.670% 04/30/44		04/30/2014	BNP Paribas Securities		15,000,000	15,000,000	
00248P-AC-0	A Voce CLO Ltd CLO Ser 2014-1A Cl A2A		06/10/2014	Citigroup		6,061,747	6,100,000	
00248P-AJ-5	A Voce CLO Ltd CLO Ser 2014-1A Cl A1B		06/10/2014	Citigroup		24,000,000	24,000,000	
02376T-AC-2	American Airlines Inc EETC Ser 2013-2B		11/06/2014	Morgan Stanley & Co Inc		7,693,952	7,506,295	136,615
02376T-AC-2	American Airlines Inc EETC Ser 2013-2B		07/30/2014	Tax Free Exchange		3,753,147	3,753,147	8,757
023772-AB-2	American Airlines Inc LBASS EETC Ser 201		07/30/2014	Tax Free Exchange		4,506,203	4,743,618	7,906
02377U-AB-0	American Airlines Inc LBASS PTC Ser 2013		07/30/2014	Tax Free Exchange		6,607,778	6,607,778	13,629
024018-AA-7	American Assets Sr Nt Ser A		10/31/2014	Wells Fargo		27,000,000	27,000,000	
03028P-E*-3	American Transmission Co LLC Sr Nt Ser A		12/11/2014	Morgan/JP/Securities - Bonds		12,000,000	12,000,000	
03040W-AL-9	American Water Capital Corp Sr Nt		09/24/2014	Merrill Lynch		31,667,914	31,802,000	124,188
03073E-AL-9	AmerisourceBergen Corp Sr Nt		05/19/2014	Bank of America BISD Dealer		34,900,250	35,000,000	
032510-AC-3	Anadarko Petroleum Corp Sr Nt		04/03/2014	Merrill Lynch		5,784,907	5,001,000	19,810
03305D-AD-9	Anchor Hocking (Oneida) Term Ln Nt 1		09/30/2014	Interest Capitalization		8,753	8,749	
03305D-AD-9	Anchor Hocking (Oneida) Term Ln Nt 5		10/13/2014	Tax Free Exchange		6,342	8,797	30
035242-AB-2	Anheuser-Busch Inbev Fin Sr Nt		06/05/2014	Goldman Sachs & Company		11,376,240	12,000,000	190,667
03524B-AF-3	Anheuser-Busch Inbev Fin Sr Nt		05/19/2014	Citigroup		4,259,880	4,000,000	59,097
037735-CE-5	Appalachian Pwr Co Sr Nt		02/20/2014	US Bancorp		11,194,900	10,000,000	232,000
044209-AF-1	Ashland Inc Nt 4.750% 08/15/22		10/29/2014	Citigroup		4,040,000	4,000,000	41,167
050095-AM-0	Atwood Oceanics Inc Sr Nt		10/22/2014	Various		3,473,000	3,400,000	47,594
05070G-AE-8	Audatex NA Inc HY Sr Nt		11/12/2014	Various		9,522,665	9,010,000	211,964
05565E-G*-0	BMW US Capital LLC Gtd Sr Nt Ser L		02/13/2014	Morgan Stanley & Co Inc		20,000,000	20,000,000	
057224-AZ-0	Baker Hughes Inc Sr Nt		05/21/2014	Credit Suisse First Boston		5,686,750	5,000,000	51,250
06051G-FB-0	Bank of America Corp Sr Nt		01/15/2014	Bank of America BISD Dealer		9,992,700	10,000,000	
06051G-FC-8	Bank of America Corp Sr Nt		01/15/2014	Bank of America BISD Dealer		19,956,800	20,000,000	
06051G-FH-7	Bank of America Corp Sub Nt		08/21/2014	Merrill Lynch		12,990,510	13,000,000	
06406H-CW-7	Bank NY Co Inc Sr Nt 2.300% 09/11/19		09/04/2014	Morgan Stanley & Co Inc		3,999,240	4,000,000	
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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
07274E-AD-5	Bayer US Finance LLC Sr Nt		10/01/2014	Bank of America BISD Dealer		19,908,400	20,000,000	
07274E-AG-8	Bayer US Finance LLC Sr Nt		10/01/2014	Bank of America BISD Dealer		8,910,990	9,000,000	
07330M-AA-5	Branch Banking & Trust Sub Nt		09/22/2014	Deutsche Bank Securities		49,878,000	50,000,000	
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
075887-BE-8	Becton Dickinson & Co Sr Nt		12/17/2014	Various		10,453,496	10,400,000	4,206
09184#-AA-3	Black Bear Holding LLC Sr Sec Nt		02/18/2014	Barclays Capital		40,000,000	40,000,000	
092113-AH-2	Black Hills Corp Sr Nt		07/15/2014	RBC Dominion Securities		1,598,505	1,500,000	8,500
096630-AC-2	Boardwalk Pipelines LLC Sr Nt		04/21/2014	Sterne Agee		4,470,400	5,000,000	38,106
096630-AD-0	Boardwalk Pipelines LLC Sr Nt		11/19/2014	Morgan/JP/Securities - Bonds		19,764,000	20,000,000	
100628-AA-0	Boston Cap Int Term Inc Fd LLC Sr Nt		07/09/2014	Direct		2,034,338	2,034,338	
12489W-NP-5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4		06/09/2014	NW Life Sep Acct Mult Maturity		1,167,863	1,155,275	1,098
12543K-AE-4	Community Health Systems Inc Term Ln E N		05/30/2014	Tax Free Exchange		1,449,267	1,447,377	274
12543K-AK-0	Community Health Systems Inc Term Ln D N		05/30/2014	Tax Free Exchange		9,597,619	9,583,590	61,469
126408-HA-4	CSX Corp Sr Nt 4.500% 08/01/54		07/16/2014	Citigroup		49,668,500	50,000,000	
126408-HB-2	CSX Corp Sr Nt 3.400% 08/01/24		07/16/2014	Morgan Stanley & Co Inc		14,987,250	15,000,000	
126650-BS-8	CVS Health Corp ABS PTC Nt		09/02/2014	Barclays Capital		5,720,175	4,465,266	16,947
131347-BY-1	Calpine Corp 1st Lien HY Nt		10/07/2014	Citigroup		2,393,600	2,176,000	40,460
14040H-BE-4	Capital One Financial Corp Sr Nt		10/09/2014	Citigroup		1,506,615	1,500,000	17,456
140420-NB-2	Capital One Bank USA NA Sub Nt		04/22/2014	Wells Fargo		2,305,067	2,342,000	15,369
14042E-3Y-4	Capital One NA Sr Nt 2.950% 07/23/21		07/21/2014	Credit Suisse First Boston		19,943,600	20,000,000	
14042E-4A-5	Capital One NA Sr Nt 2.400% 09/05/19		09/02/2014	Barclays Capital		15,940,960	16,000,000	
14149Y-AZ-1	Cardinal Health Inc Sr Nt		11/07/2014	Goldman Sachs & Company		4,990,650	5,000,000	
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	
151020-AM-6	Celgene Corp Sr Nt 4.625% 05/15/44		05/06/2014	Merrill Lynch		6,975,220	7,000,000	
151020-AN-4	Celgene Corp Sr Nt 2.250% 05/15/19		10/09/2014	US Bancorp		3,503,290	3,500,000	32,813
171798-AC-5	Cimarex Energy Co Sr Nt		05/20/2014	Wachovia Capital Markets Inc		2,500,000	2,500,000	
184496-AJ-6	Clean Harbors Inc Sr Nt		09/25/2014	Various		4,530,000	4,500,000	25,813
20451N-AE-1	Compass Minerals International Sr Nt		11/04/2014	Various		10,202,625	10,200,000	18,146
22003B-AJ-5	Corporate Office Prop LP Sr Nt		05/15/2014	Various		8,577,831	8,600,000	
22025Y-AM-2	Corrections Corp of America Sr Nt		10/29/2014	Credit Suisse First Boston		3,990,000	4,000,000	14,667
22025Y-AP-5	Corrections Corp of America Sr Nt		11/03/2014	Credit Suisse First Boston		3,945,000	4,000,000	2,569
22541S-D4-7	CS First Boston Mtg Sec Corp RMBS Ser 20		06/09/2014	NW Life Sep Acct Mult Maturity		1,172,481	1,147,461	1,313
22962*-AA-8	CTL Cap Tr Ahold CTL Ser 2014-09		04/15/2014	CTL Capital		11,828,781	11,828,781	
232820-AJ-9	Cytec Inds Inc Sr Nt 3.500% 04/01/23		10/23/2014	Wachovia Capital Markets Inc		4,975,875	5,000,000	13,125
232820-AK-6	Cytec Inds Inc Sr Nt 3.950% 05/01/25		11/05/2014	Various		19,372,686	19,350,000	
233851-BJ-2	Daimler Fin NA LLC Sr Nt		07/24/2014	HSBC Securities		9,903,900	10,000,000	
24422E-SP-5	Deere /John/ Cap Corp Sr Nt		06/09/2014	HSBC Securities		9,992,400	10,000,000	
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
25271C-AN-2	Diamond Offshore Drilling Inc Sr Nt		06/11/2014	UBS Warburg London		29,709,690	30,000,000	155,323
254010-AD-3	Dignity Health Nt 3.812% 11/01/24		10/07/2014	Morgan/JP/Securities - Bonds		3,000,000	3,000,000	
25459H-AW-5	DirectTV Holdings/Fin Sr Nt		04/09/2014	Morgan Stanley & Co Inc		10,058,885	9,500,000	71,619
25459H-BA-2	DirectTV Holdings/Fin Co Gtd Nt		04/24/2014	Morgan Stanley & Co Inc		14,116,790	13,000,000	102,222
25459H-BL-8	DirectTV Holdings/Fin Sr Nt		03/17/2014	Barclays Capital		19,926,000	20,000,000	
25468P-DB-9	Disney Walt Co Sr Nt 4.125% 06/01/44		05/28/2014	Citigroup		14,974,350	15,000,000	
26244E-AA-8	Dryden III CLO LBASS Ser 2014-34A Cl A		07/21/2014	Credit Suisse First Boston		30,000,000	30,000,000	
26244E-AC-4	Dryden III CLO LBASS Ser 2014-34A Cl B		07/21/2014	Credit Suisse First Boston		19,732,800	20,000,000	
26441C-AN-5	Duke Energy Corp Sr Nt		04/01/2014	RBC Dominion Securities		4,997,050	5,000,000	
26884T-AL-6	ERAC USA Finance Company Sr Nt		05/19/2014	Merrill Lynch		9,983,000	10,000,000	
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
29273R-AB-5	Energy Transfer Partners Co Gtd Nt		06/09/2014	NW Life Sep Acct Mult Maturity		3,618,202	3,500,000	74,044
29379V-BC-6	Enterprise Products Operations Nt		02/05/2014	Citigroup		9,984,500	10,000,000	
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
30261X-AA-6	FREMF Mortgage Trust CMBS Ser 2010-K9 Cl		10/03/2014	Baird Robert W & Co Inc		7,350,394	6,651,000	6,933
313747-AU-1	Federal Realty Investors Tr Sr Nt		02/19/2014	Wells Fargo		5,096,250	5,000,000	41,146
313747-AV-9	Federal Realty Investors Tr Sr Nt		11/10/2014	Wells Fargo		6,920,200	7,000,000	
31428X-AW-6	Fedex Corp Sr Nt 5.100% 01/15/44		07/22/2014	Various		32,808,100	30,000,000	36,833
31677Q-BC-2	Fifth Third Bancorp Sr Nt		09/02/2014	Deutsche Bank Securities		29,845,500	30,000,000	
32007U-BE-8	First Data Corp 1st Len Extended Term Ln		01/30/2014	Tax Free Exchange		479,271	479,271	
32007U-BJ-7	First Data Corp Term Ln C1 Nt 1		07/18/2014	Tax Free Exchange		6,317,184	6,317,685	
33829T-AA-4	Five Corners Funding Trust Sr Nt		06/13/2014	Barclays Capital		6,593,657	6,270,000	25,398
341081-FL-6	Florida Pwr & Lt Co Nt		09/02/2014	Morgan/JP/Securities - Bonds		11,960,400	12,000,000	
34487*-AA-9	Football Trust IV ABS Sr Nt		05/13/2014	Bank of America BISD Dealer		5,668,650	5,000,000	186,694
345397-WF-6	Ford Motor Cr Co Sr Nt		01/28/2014	Barclays Capital		30,489,300	30,000,000	463,958
35671D-AU-9	Freeport-McMoran Copper & Gold Sr Nt		06/16/2014	Various		16,351,746	16,800,000	196,335
35671D-AZ-8	Freeport-McMoran Copper & Gold Sr Nt		10/10/2014	Citigroup		27,137,359	27,350,000	33,298

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
35671D-BG-9	Freeport-McMoran Copper & Gold Sr Nt		06/05/2014	Nomura Securities Int'l Inc		1,198,764	1,200,000	8,783
361448-AN-3	GATX Corp Sr Nt 4.750% 06/15/22		03/07/2014	Bank of America BISD Dealer		5,310,750	5,000,000	57,396
361448-AR-4	GATX Corp Sr Nt 2.500% 03/15/19		10/03/2014	Wachovia Capital Markets Inc		5,000,600	5,000,000	7,986
361448-AU-7	GATX Corp Sr Nt 5.200% 03/15/44		03/06/2014	Various		11,993,940	12,000,000	5,056
37186*-AA-6	Genesis Solar Funding LLC Sr Nt		06/13/2014	Citigroup		22,000,000	22,000,000	
375558-AX-1	Gilead Sciences Inc Sr Nt		11/12/2014	Goldman Sachs & Company		13,975,000	13,000,000	270,400
375558-BA-0	Gilead Sciences Inc Sr Nt		11/12/2014	Bank of America BISD Dealer		4,473,585	4,500,000	
42307T-AH-1	Heinz /H J/ Co Sr Nt 7.125% 08/01/39		12/22/2014	Various		16,192,150	14,885,000	369,230
431282-AN-2	Highwoods Realty Ltd Sr Nt		09/18/2014	Wachovia Capital Markets Inc		4,889,100	5,000,000	51,556
43534#-AA-9	Hollander Sleep Products LLC Term Ln		10/20/2014	Direct		10,000,000	10,000,000	
446413-AD-8	Huntington Ingalls Industries Sr Nt		11/10/2014	Barclays Capital		1,627,500	1,500,000	17,516
44701P-AV-6	Huntsman International Inc Sr 1st Lien T		09/12/2014	Morgan/JP/Securities - Bonds		18,975,000	19,166,667	
44701P-AV-6	Huntsman International Inc Sr 1st Lien T		09/30/2014	Tax Free Exchange		825,051	833,333	
44923Q-AJ-3	Hyundai Capital America Sr Nt		04/15/2014	Stifel Nicolaus & Co Villanova		6,978,233	6,930,000	36,816
452308-AQ-2	Illinois Tool Works Inc Sr Nt		05/15/2014	Jeffries & Co Inc		4,233,306	3,850,000	33,888
459200-HP-9	International Bus Machs Corp Sr Nt		09/29/2014	Citigroup		25,333,500	25,000,000	142,969
459200-HU-8	International Bus Machs Corp Sr Nt		09/29/2014	Citigroup		5,135,500	5,000,000	25,174
465685-AG-0	ITC Holdings Corp Sr Nt		08/20/2014	Deutsche Bank Securities		2,615,150	2,500,000	15,188
46625H-JM-3	JPMorgan Chase & Co Sub Nt		04/24/2014	Morgan/JP/Securities - Bonds		20,903,730	19,000,000	215,000
46625H-JY-7	JPMorgan Chase & Co Sub Nt		09/03/2014	Morgan/JP/Securities - Bonds		21,884,500	22,000,000	
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
48121@-AC-5	JRD Holdings LLC Sr Nt Ser A		03/27/2014	Bank of America BISD Dealer		19,901,111	20,000,000	
485188-AM-8	Kansas City Southn RR Co Sr Nt		06/25/2014	Tax Free Exchange		15,530,458	15,500,000	66,306
485188-AN-6	Kansas City Southn RR Co Sr Nt		06/25/2014	Tax Free Exchange		15,356,014	16,525,000	78,953
494550-BL-9	Kinder Morgan Energy - LP Sr Nt		07/28/2014	Various		10,970,270	10,800,000	176,104
494550-BP-0	Kinder Morgan Energy - LP Sr Nt		07/29/2014	Morgan/JP/Securities - Bonds		2,458,775	2,500,000	52,083
494550-BU-9	Kinder Morgan Energy - LP Sr Nt		07/30/2014	Morgan/JP/Securities - Bonds		13,114,075	12,500,000	304,410
49456B-AH-4	Kinder Morgan Inc Sr Nt		11/24/2014	Barclays Capital		15,946,080	16,000,000	
54233*-AA-4	Lone Star Trans LLC Sr Nt Ser A		07/17/2014	Mitsubishi UFJ Sec		28,000,000	28,000,000	
575718-AE-1	Mass Institute of Tech Nt		09/22/2014	Morgan/JP/Securities - Bonds		20,000,000	20,000,000	
57629W-BV-1	Mass Mutual Global Funding Sr Nt		04/02/2014	Morgan Stanley & Co Inc		11,967,000	12,000,000	
581557-BE-4	McKesson Corp Sr Nt 3.796% 03/15/24		03/05/2014	Bank of America BISD Dealer		20,000,000	20,000,000	
585055-BM-7	Medtronic Inc Sr Nt 3.500% 03/15/25		12/16/2014	Morgan Stanley & Co Inc		15,220,200	15,000,000	13,125
61166W-AP-6	Monsanto Co Sr Nt 4.400% 07/15/44		06/26/2014	Citigroup		13,888,980	14,000,000	
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	
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	
61763X-BF-2	Morgan Stanley BAML Tr CMBS Ser 2014-C18		09/17/2014	Bank of America BISD Dealer		11,193,000	11,200,000	33,824
61764J-AA-4	Morgan Stanley Capital I Trust CMBS Ser		11/13/2014	Morgan Stanley & Co Inc		5,149,766	5,000,000	11,563
61764J-AD-8	Morgan Stanley Capital I Trust CMBS Ser		11/13/2014	Morgan Stanley & Co Inc		13,889,757	13,500,000	33,237
61764J-AE-6	Morgan Stanley Capital I Trust CMBS Ser		11/13/2014	Morgan Stanley & Co Inc		3,060,215	3,000,000	7,387
620076-BF-5	Motorola Solutions Inc Sr Nt		08/14/2014	Deutsche Bank Securities		4,926,400	5,000,000	
628530-AW-7	Mylan Inc Sr Nt 1.800% 06/24/16		03/04/2014	Tax Free Exchange		2,498,547	2,500,000	8,750
628530-AX-5	Mylan Inc Sr Nt 2.600% 06/24/18		03/04/2014	Tax Free Exchange		4,491,820	4,500,000	22,750
62927@-AA-6	NHL US Funding LP Term Nt Ser 1		09/29/2014	Citigroup		6,000,000	6,000,000	
62952E-AC-1	NYU Hospitals Center Nt		11/20/2014	Wells Fargo		10,000,000	10,000,000	
64712#-AB-7	New Mexico Gas Priv Pl		09/02/2014	Morgan Stanley & Co Inc		10,000,000	10,000,000	
65364U-AK-2	Niagara Mohawk Pwr Corp Sr Nt		09/22/2014	Wachovia Capital Markets Inc		20,999,790	21,000,000	
65535V-GH-5	Nomura Asset Sec Corp RMBS Ser 2004-AP3		06/09/2014	NW Life Sep Acct Mult Maturity		782,827	740,263	788
66989H-AG-3	Novartis Capital Corp Nt		02/18/2014	Goldman Sachs & Company		9,928,700	10,000,000	
66989H-AH-1	Novartis Capital Corp Nt		02/18/2014	Goldman Sachs & Company		9,919,600	10,000,000	
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
693304-AS-6	Peco Energy Co 1st Mtg		09/08/2014	Mitsubishi UFJ Sec		14,948,550	15,000,000	
693475-AP-0	PNC Financial Services Group Sub Nt		04/23/2014	Goldman Sachs & Company		13,963,180	14,000,000	
70069F-AY-3	Park Place Securities Inc RMBS Ser 2004-		10/17/2014	Citigroup		22,169,531	22,500,000	19,060
71270Q-EB-8	Peoples United Bank Sr Nt		06/23/2014	Jeffries & Co Inc		11,432,035	11,500,000	
720198-AC-4	Piedmont Operating Partnership Sr Nt		03/12/2014	Bank of America BISD Dealer		4,642,250	5,000,000	50,056
720198-AD-2	Piedmont Operating Partnership Sr Nt		09/12/2014	Various		11,498,894	11,250,000	114,835
74170*-AD-1	Prime Property Fd LLC Sr Unsec Nt Ser C		07/30/2014	Suntrust		3,000,000	3,000,000	
74432Q-CA-1	Prudential Financial Inc Sr Nt		05/15/2014	Various		13,000,320	13,000,000	639
74456Q-BK-1	Public Svc Elec & Gas Sr Nt		11/04/2014	Various		10,950,800	11,000,000	
760985-7F-2	Residential Asset Mtg Prod Inc RMBS Ser		01/01/2014	Interest Capitalization		23,921	23,921	
761143-AD-8	Residential Asset Sec Tr RMBS Ser 2007-A		10/01/2014	Interest Capitalization		13,898	13,898	
771196-BH-4	Roche Hldgs Inc Sr Nt 4.000% 11/28/44		11/13/2014	Morgan/JP/Securities - Bonds		5,413,980	5,500,000	
785592-AE-6	Sabine Pass Liquefaction Sec Nt		03/19/2014	Tax Free Exchange		16,753,349	16,500,000	123,750
83379#-AC-9	Sodexo Inc Gtd Sr Nt Ser C		03/04/2014	Royal Bank of Scotland		15,000,000	15,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
842434-CM-2	Southern CA Gas Co 1st Mtg		09/08/2014	Bank of America BISD Dealer		12,454,250	12,500,000	
84756N-AD-1	Spectra Energy Partners Nt		04/02/2014	US Bancorp		9,495,720	9,000,000	26,125
852061-AQ-3	Sprint Nextel Corp Sr Nt		10/01/2014	Credit Suisse First Boston		2,970,000	2,700,000	18,375
86361Q-AG-9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1		10/01/2014	Interest Capitalization		2,911	2,911	
86723C-AC-2	Suncoke Energy Part LP/FI Sr Nt		11/13/2014	Citigroup		5,906,250	5,625,000	121,795
870836-AC-7	Swiss Bank Corp-NY Sub Nt		01/17/2014	Goldman Sachs & Company		28,575,020	23,000,000	31,250
871829-AU-1	Sysco Corp Sr Nt 3.500% 10/02/24		09/23/2014	Goldman Sachs & Company		14,942,400	15,000,000	
871829-AW-7	Sysco Corp Sr Nt 4.500% 10/02/44		09/23/2014	Various		6,335,488	6,400,000	
87264A-AK-1	T-Mobile USA Inc Hgh Yld Nt		09/29/2014	Morgan/JP/Securities - Bonds		10,025,000	10,000,000	63,542
88224P-JS-9	Texas Capital Bk NA Sr Nt		01/28/2014	Deutsche Bank Securities		20,000,000	20,000,000	
883556-BH-4	Thermo Fisher Scientific Inc Sr Nt		11/06/2014	Bank of America BISD Dealer		9,999,100	10,000,000	
887315-BN-8	Time Warner Companies Inc Co Gtd Nt		02/11/2014	Barclays Capital		18,033,300	15,000,000	245,677
887317-AS-4	Time Warner Inc Sr Nt 5.350% 12/15/43		02/12/2014	Bank of America BISD Dealer		4,679,595	4,500,000	41,463
902494-AX-1	Tyson Foods Inc Sr Nt 3.950% 08/15/24		09/04/2014	Various		35,305,578	34,771,000	80,251
902494-AY-9	Tyson Foods Inc Sr Nt 5.150% 08/15/44		09/11/2014	Various		24,776,910	24,000,000	114,158
90346Y-AB-5	US Shipping Corp Term Ln Nt 2		12/31/2014	Tax Free Exchange		270,812	272,727	125
907818-DY-1	Union Pacific Corp Nt 3.250% 01/15/25		08/11/2014	Various		17,366,340	17,375,000	1,115
913017-BP-3	United Technologies Corp Sr Nt		05/19/2014	Citigroup		19,594,807	15,150,000	327,356
913017-BS-7	United Technologies Corp Sr Nt		09/15/2014	Morgan Stanley & Co Inc		12,079,400	10,000,000	242,250
92343V-AV-6	Verizon Communications Inc Sr Nt		06/09/2014	NW Life Sep Acct Mult Maturity		5,921,500	5,000,000	59,972
92553P-AX-0	Viacom Inc Sr Nt 3.875% 04/01/24		04/14/2014	Citigroup		2,019,160	2,000,000	7,750
928668-AB-8	Volkswagen Group America Sr Nt		05/15/2014	Bank of America BISD Dealer		1,999,060	2,000,000	
92890H-AD-4	WEA Fin LLC/Westfield Sr Nt		09/11/2014	Various		14,694,775	14,572,000	
92939G-AA-5	WFLD Mortgage Tr CMBS Ser 2014-MONT Cl A		08/07/2014	UBS Warburg London		7,309,965	7,095,000	15,293
92939K-AF-5	WF-RBS Comm Mtg Tr CMBS Ser 2014-C24 Cl		10/24/2014	Wells Fargo		14,677,286	14,250,000	22,368
931142-DK-6	Wal-Mart Stores Inc Sr Nt		05/20/2014	US Bancorp		20,633,430	19,000,000	127,854
94106L-AV-1	Waste Management Inc Co Gtd Nt		09/25/2014	Jeffries & Co Inc		6,229,150	5,000,000	102,083
949746-RF-0	Wells Fargo & Co Sub Nt		02/05/2014	Tax Free Exchange		37,011,035	36,462,000	391,778
94974B-FY-1	Wells Fargo & Co Sr Nt		05/27/2014	Wells Fargo		22,976,310	23,000,000	
963320-AT-3	Whirlpool Corp Sr Nt 3.700% 05/01/25		10/30/2014	Citigroup		14,984,550	15,000,000	
966244-AA-3	Whitewave Foods Co Sr Nt		11/06/2014	Barclays Capital		7,000,320	6,624,000	52,761
976656-CG-1	Wisconsin Electric Power Co Sr Nt		05/12/2014	Merrill Lynch		5,962,560	6,000,000	
98212B-AD-5	WPX Energy Inc Sr Nt 6.000% 01/15/22		10/02/2014	Credit Suisse First Boston		2,635,000	2,500,000	17,667
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
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
07317Q-AF-2	Baytex Energy Corp Nt 5.125% 06/01/21	A	10/09/2014	Barclays Capital		13,807,500	14,000,000	161,224
097751-BF-7	Bombardier Inc Sr Nt 6.125% 01/15/23	A	07/29/2014	RBC Dominion Securities		3,980,000	4,000,000	10,889
136375-CD-2	Canadian Natl RR Co Sr Nt	I	11/04/2014	Wells Fargo		7,913,600	8,000,000	
136385-AT-8	Canadian Natural Resources Sr Nt	A	03/26/2014	Bank of America BISD Dealer		6,996,990	7,000,000	
73755L-AL-1	Potash Corp Saskatchewan Inc Sr Nt	A	04/04/2014	Various		18,051,542	18,200,000	57,698
775109-AY-7	Rogers Communications Inc Sr Nt	A	09/19/2014	Various		22,732,690	22,000,000	176,300
775109-AZ-4	Rogers Communications Inc Sr Nt	A	04/14/2014	Merrill Lynch		2,732,400	2,500,000	6,056
775109-BB-6	Rogers Communications Inc Sr Nt	A	06/25/2014	Various		27,513,824	27,310,000	126,958
89352H-AL-3	TransCanada Pipelines Ltd Nt	A	06/06/2014	Societe General		22,303,606	20,650,000	153,486
00175L-AA-0	American Money Mgmt Corp CLO Ser 2014-14	R	06/12/2014	Royal Bank of Scotland		48,899,060	49,000,000	
00175L-AB-8	American Money Mgmt Corp CLO Ser 2014-14	R	06/12/2014	Royal Bank of Scotland		19,812,948	20,000,000	
00175M-AA-8	American Money Mgmt Corp CLO Ser 2014-15	R	11/05/2014	Jeffries & Co Inc		50,000,000	50,000,000	
00175M-AE-0	American Money Mgmt Corp CLO Ser 2014-15	R	11/05/2014	Jeffries & Co Inc		24,000,000	24,000,000	
00176D-AA-7	American Money Mgmt Corp CLO Ser 2013-13	R	11/13/2014	Morgan Stanley & Co Inc		14,902,500	15,000,000	17,529
00176D-AB-5	American Money Mgmt Corp CLO Ser 2013-13	R	09/16/2014	Morgan Stanley & Co Inc		14,625,000	15,000,000	49,462
01448Y-AE-3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl	R	12/23/2014	Interest Capitalization		95,878	95,878	
01449C-AK-6	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 8A Cl	R	03/24/2014	Interest Capitalization		2,803	2,803	
01449W-AC-0	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C	R	06/23/2014	Interest Capitalization		22,179	22,179	
04015B-AA-8	Ares CLO Ltd CLO Ser 2014-31A Cl A1	R	07/30/2014	Morgan/JP/Securities - Bonds		50,000,000	50,000,000	
04015B-AC-4	Ares CLO Ltd CLO Ser 2014-31A Cl A2	R	07/30/2014	Morgan/JP/Securities - Bonds		8,862,300	9,000,000	
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
05279#-AE-9	Autoliv ASP Inc Gtd Sr Nt Ser A	F	04/23/2014	HSBC Securities		16,947,053	17,000,000	
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	
05578Q-AB-9	BPCE SA Sub Nt 5.150% 07/21/24	F	08/05/2014	UBS Warburg London		10,443,200	10,000,000	24,319
05578Q-AD-5	BPCE SA Sub Nt 4.500% 03/15/25	F	09/08/2014	Morgan/JP/Securities - Bonds		14,786,550	15,000,000	
05618L-AA-4	Babson CLO Ltd CLO Ser 2014-IIA Cl A	F	08/15/2014	Bank of America BISD Dealer		42,978,500	43,000,000	
05618L-AB-2	Babson CLO Ltd CLO Ser 2014-IIA Cl B1	F	08/15/2014	Bank of America BISD Dealer		21,364,550	21,500,000	
21684A-AA-4	Rabobank Nederland Sub Nt	F	04/15/2014	Various		27,994,774	27,000,000	403,274
25156P-AR-4	Deutsche Telekom Co Gtd Nt	F	08/21/2014	Various		23,231,920	22,000,000	385,125
26249G-AA-8	Dryden Sr Loan Fund CLO Ser 2014-33A Cl	F	04/09/2014	Goldman Sachs & Company		9,000,000	9,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
26249G-AB-6	Dryden Sr Loan Fund CLO Ser 2014-33A Cl	F	04/09/2014	Goldman Sachs & Company		5,959,500	6,000,000	
35177P-AX-5	France Telecom Sr Nt 5.375% 01/13/42	F	09/15/2014	Morgan Stanley & Co Inc		21,427,000	20,000,000	194,097
40052V-AC-8	Grupo Bimbo SAB De CV Sr Nt	F	06/24/2014	HSBC Securities		14,938,500	15,000,000	
40052V-AD-6	Grupo Bimbo SAB De CV Sr Nt	F	06/25/2014	Various		26,602,700	27,000,000	8,125
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
456873-AA-6	Ingersoll-Rand Fin Nt 2.625% 05/01/20	R	10/23/2014	Morgan/JP/Securities - Bonds		4,996,700	5,000,000	
532621-AA-7	Limerock CLO LBASS Ser 2014-2A Cl A	F	02/26/2014	Credit Suisse First Boston		48,947,325	49,000,000	
55818P-AA-8	Madison Park Funding LTD CLO Ser 2014-12	F	05/08/2014	Wells Fargo		40,000,000	40,000,000	
55818V-AC-1	Madison Park Funding LTD CLO 2014-15A Cl	R	12/12/2014	Citigroup		35,000,000	35,000,000	
671020-AB-4	Oak Hill Credit Partners CLO Ser 2012-7A	R	11/18/2014	Credit Suisse First Boston		9,983,000	10,000,000	459
67706T-AA-0	OHA Loan Funding LTD CLO Ser 2014-1A Cl	R	11/06/2014	Guggenheim Securities LLC		24,937,500	25,000,000	
685218-AB-5	Orange SA Sr Nt 5.500% 02/06/44	F	09/30/2014	Morgan Stanley & Co Inc		5,478,400	5,000,000	43,542
72349B-AA-2	Pinnacle Park CLO Ltd CLO Ser 2014-1A Cl	F	04/02/2014	Wells Fargo		49,000,000	49,000,000	
74040P-AC-5	Preferred Term Sec Ltd V ABS Mezz Nt PTP	R	10/03/2014	Interest Capitalization		15,665	15,665	
74041E-AC-9	Preferred Term Sec Ltd XVI ABS Mezz Nt	R	12/23/2014	Interest Capitalization		66,158	66,158	
74042E-AC-8	Preferred Term Sec Ltd ABS Mezz Nt Cl B	R	03/24/2014	Interest Capitalization		5,086	5,086	
74042E-AD-6	Preferred Term Sec Ltd ABS Mezz Nt Cl C	R	12/23/2014	Interest Capitalization		92,252	92,252	
74042H-AC-1	Preferred Term Sec Ltd ABS XIX Nt Cl B P	R	09/22/2014	Interest Capitalization		20,301	20,301	
74042W-AD-6	Preferred Term Sec Ltd XVIII ABS Nt Cl C	R	09/23/2014	Interest Capitalization		97,715	97,715	
74138N-AA-7	Preferred Term Sec Ltd XiX ABS Combo Nt	R	09/23/2014	Interest Capitalization		38,288	38,288	
806213-AB-0	Scentre Grp Tr Sr Nt 3.500% 02/12/25	F	11/06/2014	Citigroup		35,625,240	36,000,000	
81725W-AG-8	Sensata Technologies BV Sr Nt	F	06/03/2014	Barclays Capital		5,985,000	6,000,000	40,760
81725W-AH-6	Sensata Technologies BV Sr Nt	F	11/06/2014	Barclays Capital		7,850,625	7,500,000	21,563
88322U-AA-7	Thatcher Park CLO LBASS Ser 2014-1A Cl A	F	09/16/2014	Goldman Sachs & Company		50,000,000	50,000,000	
89153V-AL-3	Total Capital Intl SA Nt	F	04/01/2014	Societe General		20,459,870	20,000,000	163,646
893830-BC-2	Transocean Sedco Forex Inc Sr Nt	R	07/21/2014	Deutsche Bank Securities		13,783,560	14,000,000	146,300
902151-AA-7	Tyco Intl Fin/Tyco Fire & Sec Sr Nt	R	11/17/2014	Tax Free Exchange		51,315,141	45,850,000	1,068,241
902151-AC-3	Tyco Intl Fin/Tyco Fire & Sec Sr Nt	R	11/17/2014	Tax Free Exchange		5,416,902	5,000,000	147,778
92857W-BD-1	Vodafone Group PLC Sr Nt	F	06/17/2014	Various		14,153,851	15,000,000	218,865
D2736#-AL-3	Fritz Draxlmaier GMBH & Co KG Sr Nt Ser	F	04/02/2014	HSBC Securities		11,909,137	12,000,000	
G0566*-AC-3	Arqiva PP Fin Plc Gtd Sec Nt Ser 3	D	07/24/2014	Barclays Capital		23,780,400	23,780,400	
G1696#-BB-1	Bunzl Fin PLC Gtd Sr Nt Ser A	R	05/15/2014	Bank of America BISD Dealer		11,000,000	11,000,000	
G1745*-AM-3	Brookfield Utilities UK PLC Sr Nt	D	06/17/2014	Citigroup		15,294,600	15,294,600	
G1835#-AA-6	Capco Covent Garden Ltd Sr Nt Ser A (GBP	D	12/16/2014	Royal Bank of Scotland		47,250,000	47,250,000	
G6596#-AA-4	North West Elec Networks PLC Gtd Sr Nt S	D	12/18/2014	Morgan Stanley & Co Inc		18,804,000	18,804,000	
H4777*-AA-3	SBM Deep Panuke SA Prvt Pl Sr Nt	R	10/31/2014	Mitsubishi UFJ Sec		33,614,232	33,452,222	
L7272@-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
L7272@-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
L7272@-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
L8367#-AA-1	Shurgard Luxembourg Sarl Sr Nt Ser A	D	07/24/2014	Morgan/JP/Securities - Bonds		18,942,636	18,849,600	
L8367#-AB-9	Shurgard Luxembourg Sarl Sr Nt Ser B	D	07/24/2014	Morgan/JP/Securities - Bonds		14,810,400	14,810,400	
Q1297#-AE-8	CSL Finance Pty Ltd Sr Nt Ser A	D	11/12/2014	Citigroup		23,632,200	23,632,200	
Q3629#-AF-0	ETSA Utilities Finance Pty Ltd Sr Nt	F	06/04/2014	Morgan/JP/Securities - Bonds		6,000,000	6,000,000	
Q6634@-AK-7	Newcastle Coal Infra Grp Ltd Ser 2014A G	F	01/15/2014	Morgan/JP/Securities - Bonds		30,000,000	30,000,000	
Q7794#-AF-0	QPH Fin Co Pty Ltd Gtd Sr Sec Nt	D	08/14/2014	National Australia Fdg Del		20,501,800	20,501,800	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,611,473,349	3,555,376,695	12,768,396
8399997. Total - Bonds - Part 3						4,100,673,351	4,018,044,079	14,130,474
8399998. Total - Bonds - Part 5						144,798,572	242,822,044	561,997
8399999. Total - Bonds						4,245,471,923	4,260,866,123	14,692,471
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
31340#-00-1	Federal Home Loan Bank Com		12/29/2014	Direct	169,828.000	16,982,800		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						16,982,800	XXX	
63866#-10-7	Nationwide Life & Annuity Ins		12/15/2014	Capital Contribution	0.000	290,000,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						290,000,000	XXX	
9799997. Total - Common Stocks - Part 3						306,982,800	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						306,982,800	XXX	
9899999. Total - Preferred and Common Stocks						306,982,800	XXX	
9999999 - Totals						4,552,454,723	XXX	14,692,471

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 During Year	Stated Contractual Maturity Date
36200M-TT-0	GNMA Pool #604562 3.500% 08/15/18		12/01/2014	Paydown		218,569	218,569	205,182	212,543		6,027		6,027		218,569				3,098	08/15/2018
36210U-WX-7	GNMA PTC #502962 6.000% 04/15/14		04/01/2014	Paydown		4,812	4,812	4,734	4,797		15		15		4,812				45	04/15/2014
36210Y-R2-3	GNMA PTC #506405 6.000% 04/15/14		04/01/2014	Paydown		3,696	3,696	3,636	3,685		12		12		3,696				43	04/15/2014
36215W-2S-2	GNMA GNSF Pool #147585		12/01/2014	Paydown		1,647	1,647	1,603	1,631		16		16		1,647				86	03/15/2016
362197-3A-1	GNMA GNSF Pool #269993		12/01/2014	Paydown		136	136	141	139		(3)		(3)		136				7	06/15/2020
36220T-2Q-6	GNMA GNSF Pool #287983		12/01/2014	Paydown		1,214	1,214	1,260	1,240		(26)		(26)		1,214				63	08/15/2020
36223A-5D-0	GNMA GNSF Pool #302444		12/01/2014	Paydown		385	385	399	394		(9)		(9)		385				20	12/15/2020
36225B-EW-4	GNMA PTC #781049 6.500% 06/15/14		06/01/2014	Paydown		5,334	5,334	5,249	5,314		20		20		5,334				72	06/15/2014
36225B-GC-6	GNMA PTC #781095 6.500% 08/15/14		08/01/2014	Paydown		43,937	43,937	42,976	43,728		209		209		43,937				858	08/15/2014
36225B-HC-5	GNMA I Pool #781127 7.000% 01/15/15		12/01/2014	Paydown		22,414	22,414	22,207	22,326		88		88		22,414				707	01/15/2015
38373Y-UR-3	GNMA Ser 2003-2 CI PB 5.500% 03/20/32		02/01/2014	Paydown		42,548	42,548	42,654	42,429		119		119		42,548				276	03/20/2032
38374B-PY-3	GNMA Ser 2003-58 CI VB		12/01/2014	Paydown		1,663,506	1,663,506	1,707,173	1,663,158		348		348		1,663,506				51,153	10/17/2022
38374B-VY-6	GNMA Ser 2003-66 CI MV		12/01/2014	Paydown		3,195,012	3,195,012	3,165,059	3,179,694		15,318		15,318		3,195,012				99,676	09/20/2023
38374C-YT-2	GNMA Ser 2003-84 CI PB		12/01/2014	Paydown		578,147	578,147	575,979	576,407		1,740		1,740		578,147				16,197	11/20/2032
455780-A#-3	Indonesia (Republic of) AID Nt		08/01/2014	Redemption 100.0000		131,102	131,102	127,824	130,171		931		931		131,102				8,934	08/01/2019
455780-AG-1	Indonesia (Republic of) AID Sr Nt		12/01/2014	Redemption 100.0000		200,000	200,000	218,000	209,192		(9,192)		(9,192)		200,000				13,350	06/01/2021
491798-AA-2	Kenya (Republic of) AID Sr Nt		10/15/2014	Redemption 100.0000		235,294	235,294	257,059	243,667		(8,373)		(8,373)		235,294				17,647	10/15/2018
911760-GT-7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z		12/01/2014	Paydown		385,716	385,716	399,804	392,831		(7,115)		(7,115)		385,716				15,110	09/15/2025
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1		12/01/2014	Paydown		266,775	266,775	274,453	271,183		(4,408)		(4,408)		266,775				9,243	06/15/2028
912833-DF-4	U S Treasury Principal Strips		02/15/2014	Maturity		5,000,000	5,000,000	530,985	4,946,372		53,628		53,628		5,000,000					02/15/2014
0599999. Subtotal - Bonds - U.S. Governments						12,000,244	12,000,244	7,586,377	11,950,901		49,345		49,345		12,000,244				236,585	XXX
085209-B*-4	Bermuda (Government of) Nt	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
1099999. Subtotal - Bonds - All Other Governments						15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				491,250	XXX
745144-6R-1	Puerto Rico Comwlth GO		07/01/2014	Maturity		350,000	350,000	438,897	355,032		(5,032)		(5,032)		350,000				22,750	07/01/2014
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						350,000	350,000	438,897	355,032		(5,032)		(5,032)		350,000				22,750	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
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
717883-KL-5	Philadelphia PA Sch Dist GO Bld Amer Bd		11/01/2014	Call 157.9028		142,113	90,000	93,394	93,197		48,916		48,916		142,113				4,623	06/01/2040
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,142,113	1,090,000	1,093,394	1,093,206		48,907		48,907		1,142,113				28,623	XXX
04057P-JA-7	Arizona Sch Facs Brd Ctfs Rev LBASS Qual		02/06/2014	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				38,750	09/01/2027
186103-CE-5	Cleveland OH Port Auth Rev Txbl Dev Luig		11/15/2014	Redemption 100.0000		385,000	385,000	385,000	385,000						385,000				16,994	05/15/2019
186103-CU-9	Cleveland OH Port Auth Rev Txbl Dev Tru		11/15/2014	Redemption 100.0000		50,000	50,000	50,000	50,000						50,000				2,539	11/15/2023
3128H6-DC-5	FHLMC Pool #E98199 3.500% 08/15/18		12/01/2014	Paydown		251,314	251,314	230,306	241,685		9,629		9,629		251,314				4,169	08/15/2018
3128H7-B7-6	FHLMC Pool #E99062 3.500% 09/15/18		12/01/2014	Paydown		47,443	47,443	44,700	46,080		1,363		1,363		47,443				912	09/15/2018
3128H7-G3-0	FHLMC Pool #E99218 3.500% 09/15/18		12/01/2014	Paydown		135,309	135,309	127,233	131,377		3,932		3,932		135,309				2,590	09/15/2018
3128H7-K4-3	FHLMC Pool #E99315 3.500% 10/15/18		12/01/2014	Paydown		100,051	100,051	94,079	97,173		2,878		2,878		100,051				1,934	10/15/2018
3128H7-K7-6	FHLMC Pool #E99318 3.500% 09/15/18		12/01/2014	Paydown		132,400	132,400	124,497	128,433		3,967		3,967		132,400				2,596	09/15/2018
3128H7-MX-7	FHLMC Pool #E99374 3.500% 10/15/18		12/01/2014	Paydown		154,758	154,758	145,521	150,331		4,427		4,427		154,758				2,599	10/15/2018
3128H7-NH-1	FHLMC Pool #E99392 3.500% 09/15/18		12/01/2014	Paydown		236,967	236,967	222,156	229,890		7,077		7,077		236,967				4,316	09/15/2018
3128HJ-AD-8	FHLMC Gold PC Pool #W30004		12/01/2014	Paydown		607,304	607,304	577,429	593,181		14,124		14,124		607,304				24,803	05/15/2021
3128MJ-G3-7	FHLMC Giant Pool #G08473		12/01/2014	Paydown		573,182	573,182	588,183	587,814		(14,632)		(14,632)		573,182				11,628	01/15/2042
312903-HR-1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		12/15/2014	Paydown		727	727	746	728		(2)		(2)		727				35	05/15/2021
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		12/15/2014	Paydown		51,380	51,380	52,128	51,418		(39)		(39)		51,380				1,736	08/15/2021
312904-F7-5	FHLMC REMIC Ser 1022-J		12/01/2014	Paydown		28,863	28,863	28,497	28,602		261		261		28,863				819	12/15/2020
312904-N2-7	FHLMC REMIC Ser 1030 F		12/01/2014	Paydown		6,163	6,163	6,518	6,429		(266)		(266)		6,163				282	12/15/2020
312905-RA-2	FHLMC REMIC Ser 1070-H		12/01/2014	Paydown		45,870	45,870	47,103	46,178		(308)		(308)		45,870				1,899	04/15/2021
312905-YJ-5	FHLMC REMIC Ser 1077-E		12/01/2014	Paydown		19,517	19,517	19,776	19,549		(33)		(33)		19,517				942	05/15/2021
312906-E5-5	FHLMC REMIC Ser 1116-XA		12/01/2014	Paydown		15,177	15,177	14,606	14,956		221		221		15,177				639	08/15/2021
312906-LL-2	FHLMC REMIC Ser 1110-Z		12/01/2014	Paydown		67,057	67,057	69,722	68,217		(1,160)		(1,160)		67,057				2,726	07/15/2021
312913-ZE-9	FHLMC REMIC Ser 1437-HD		12/01/2014	Paydown		46,171	46,171	47,360	46,833		(662)		(662)		46,171				1,774	12/15/2022
312915-UF-6	FHLMC REMIC Ser 1504 Z		12/01/2014	Paydown		47,481	47,481	48,841	48,231		(751)		(751)		47,481				1,658	05/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31294K-UC-7	FHLMC Gold PC Pool #E01479		12/01/2014	Paydown		233,105	233,105	219,410	226,496		6,609		6,609		233,105				4,416	09/15/2018
31339D-SE-9	FHLMC REMIC Ser 2416 PV		12/01/2014	Paydown		232,796	232,796	235,051	233,402		(607)		(607)		232,796				7,517	02/15/2032
31339G-JU-6	FHLMC REMIC Ser 2367 ZK		12/01/2014	Paydown		147,443	147,443	147,074	147,082		361		361		147,443				4,380	10/15/2031
3133T2-YE-4	FHLMC REMIC Ser 1643-E		12/01/2014	Paydown		22,661	22,661	23,132	22,913		(252)		(252)		22,661				784	05/15/2023
3133T3-KF-4	FHLMC REMIC Ser 1628-KZ		12/01/2014	Paydown		408,415	408,415	429,075	417,582		(9,167)		(9,167)		408,415				14,527	12/15/2023
3133T6-M4-0	FHLMC REMIC Ser 1837-Z		12/01/2014	Paydown		234,545	234,545	241,802	238,565		(4,020)		(4,020)		234,545				7,938	04/15/2026
3133TC-6P-8	FHLMC Structured Ser 2008 M		12/01/2014	Paydown		34,691	34,691	36,003	35,477		(786)		(786)		34,691				1,235	11/20/2027
3133TC-AU-2	FHLMC Structured Ser FSPC T-9 A6		12/01/2014	Paydown		4,347	4,347	4,183	4,326		22		22		4,347				176	03/25/2029
3133TD-6W-1	FHLMC Structured Ser T-10 A5 PT		11/01/2014	Paydown		356	356	356	356						356				7	05/25/2029
3133TE-LG-7	FHLMC REMIC Ser 2064 M		12/01/2014	Paydown		18,322	18,322	18,792	18,628		(306)		(306)		18,322				488	06/15/2028
3133TH-VM-6	FHLMC REMIC Ser 2113-TE		01/01/2014	Paydown		3,207	3,207	2,993	3,198		9		9		3,207				16	02/15/2014
3133TK-5S-5	FHLMC REMIC Ser 2136-A		12/01/2014	Paydown		29,780	29,780	27,923	28,908		872		872		29,780				1,007	03/15/2029
3133XU-MR-1	Federal Home Loan Bk Bd		09/12/2014	Maturity		10,000,000	10,000,000	10,277,500	10,041,248		(41,248)		(41,248)		10,000,000				325,000	09/12/2014
313401-TB-7	Federal Home Loan Mtg Corp Ser 17-0155		12/01/2014	Paydown		912	912	917	907		6		6		912				51	02/15/2016
313401-TJ-0	Federal Home Loan Mtg Corp Ser 17-0158		12/01/2014	Paydown		280	280	282	278		2		2		280				15	03/15/2016
313401-VR-9	Federal Home Loan Mtg Corp Ser 17-0189		12/01/2014	Paydown		1,176	1,176	1,155	1,159		16		16		1,176				66	09/15/2016
31340Y-BH-1	FHLMC REMIC Ser 6-C 9.050% 06/15/19		12/15/2014	Paydown		10,996	10,996	11,602	11,203		(207)		(207)		10,996				484	06/15/2019
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		12/15/2014	Paydown		17,394	17,394	17,319	17,285		109		109		17,394				1,019	11/15/2019
31340Y-JX-8	FHLMC REMIC Ser 30-D 9.500% 02/15/20		12/15/2014	Paydown		2,149	2,149	2,149	2,149						2,149				111	02/15/2020
31340Y-KF-5	FHLMC REMIC Ser 31-E 7.550% 05/15/20		12/15/2014	Paydown		47,594	47,594	48,092	47,480		114		114		47,594				1,921	05/15/2020
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		12/15/2014	Paydown		16,792	16,792	16,795	16,759		33		33		16,792				777	09/15/2020
31340Y-X6-1	FHLMC REMIC Ser 85-C 8.600% 01/15/21		12/15/2014	Paydown		21,675	21,675	20,619	21,283		392		392		21,675				970	01/15/2021
31344M-H4-6	Federal Home Loan Mtg Ser 28-2951		04/01/2014	Paydown		361	361	363	358		4		4		361				9	08/01/2014
31358E-RK-0	FNMA REMIC Ser 1990-72B		12/01/2014	Paydown		23,101	23,101	22,556	22,835		266		266		23,101				1,550	07/25/2020
31358G-X4-4	FNMA REMIC Ser 1991-56G		12/01/2014	Paydown		23,269	23,269	22,853	23,040		229		229		23,269				1,019	06/25/2021
31358H-GT-6	FNMA REMIC Ser 1991-73A		12/01/2014	Paydown		15,588	15,588	14,974	15,352		236		236		15,588				597	07/25/2021
31358H-H4-0	FNMA REMIC Ser 1991-98J		12/01/2014	Paydown		19,970	19,970	20,585	20,158		(187)		(187)		19,970				826	08/25/2021
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE		12/01/2014	Paydown		5,602	5,602	5,764	5,679		(77)		(77)		5,602				270	09/25/2021
31358M-Q4-9	FNMA REMIC Ser G1992-42 Z		12/01/2014	Paydown		74,978	74,978	74,463	74,502		476		476		74,978				2,547	07/25/2022
31358N-5B-4	FNMA REMIC Ser 1992-124 PZ		12/01/2014	Paydown		343,569	343,569	353,477	347,901		(4,332)		(4,332)		343,569				13,139	07/25/2022
31359B-DN-4	FNMA REMIC Ser 1993-115G		12/01/2014	Paydown		177,717	177,717	161,918	172,368		5,349		5,349		177,717				5,508	07/25/2023
31359B-ZK-6	FNMA REMIC Ser 1993-119GA		12/01/2014	Paydown		40,001	40,001	39,476	39,719		282		282		40,001				1,465	07/25/2023
31359E-LJ-8	FNMA REMIC Ser 1993-204ZA		12/01/2014	Paydown		340,642	340,642	310,416	326,142		14,500		14,500		340,642				10,881	10/25/2023
31359E-YL-9	FNMA REMIC Ser 1993-199PF		12/01/2014	Paydown		134,314	134,314	136,615	134,102		212		212		134,314				4,550	10/25/2023
31359F-DE-5	FNMA REMIC Ser 1993-202M		12/01/2014	Paydown		712,731	712,731	731,938	711,385		1,346		1,346		712,731				23,515	11/25/2023
31359G-DE-3	FNMA REMIC Ser 1993-225 CI UB		12/01/2014	Paydown		86,744	86,744	88,140	87,662		(918)		(918)		86,744				2,953	12/25/2023
31359G-P3-4	FNMA REMIC Ser 1994-37L		12/01/2014	Paydown		172,832	172,832	175,499	173,240		(408)		(408)		172,832				5,618	03/25/2024
31359K-ZR-1	FNMA REMIC Ser 1996-45 CI K		12/01/2014	Paydown		50,579	50,579	51,591	51,235		(656)		(656)		50,579				1,732	09/25/2021
31359M-WJ-8	FNMA Benchmark Nt 4.625% 10/15/14		10/15/2014	Maturity		17,000,000	17,000,000	16,861,205	16,982,302		17,698		17,698		17,000,000				786,250	10/15/2014
31359P-DJ-2	FNMA ACES Ser 1997-M2 CI Z		12/01/2014	Paydown		6,841	6,841	7,348	7,271		(430)		(430)		6,841				267	01/17/2037
31359Q-UN-2	FNMA REMIC Ser 1997-56 Z		12/01/2014	Paydown		56,874	56,874	57,872	57,416		(542)		(542)		56,874				2,028	09/18/2027
31359T-6P-8	FNMA REMIC Ser 1998-37 CI VZ		12/01/2014	Paydown		483,125	483,125	497,464	488,880		(5,754)		(5,754)		483,125				15,618	06/17/2028
31359U-TL-9	FNMA REMIC Ser 1998-54C		12/01/2014	Paydown		34,880	34,880	35,011	34,908		(28)		(28)		34,880				1,098	09/18/2028
31359V-BH-5	FNMA REMIC Ser 1998-73 CI MZ		12/01/2014	Paydown		38,152	38,152	39,137	38,738		(586)		(586)		38,152				1,317	10/17/2038
313602-3E-2	FNMA REMIC Ser 1989-67D		12/01/2014	Paydown		13,355	13,355	13,311	13,283		72		72		13,355				678	10/25/2019
313602-DV-3	FNMA REMIC Ser 1988-15A		12/01/2014	Paydown		15,148	15,148	15,333	15,176		(28)		(28)		15,148				765	06/25/2018
313602-GQ-1	FNMA REMIC Ser 1988-25B		12/01/2014	Paydown		15,416	15,416	16,309	15,666		(250)		(250)		15,416				760	10/25/2018
313602-W4-2	FNMA REMIC Ser 1989-62G		12/01/2014	Paydown		22,892	22,892	22,933	22,877		16		16		22,892				1,127	10/25/2019
313603-2H-4	FNMA REMIC Ser 1990-35E		12/01/2014	Paydown		465	465	492	470		(5)		(5)		465				19	04/25/2020
313603-6W-6	FNMA REMIC Ser 1989-86E		12/01/2014	Paydown		3,325	3,325	3,295	3,305		21		21		3,325				170	11/25/2019
313603-JJ-2	FNMA REMIC Ser 1989-90E		12/01/2014	Paydown		6,408	6,408	6,757	6,540		(133)		(133)		6,408				256	12/25/2019
313603-YL-0	FNMA REMIC Ser 1990-16E		12/01/2014	Paydown		12,853	12,853	13,033	12,847		5		5		12,853				624	03/25/2020
31377M-AP-6	FNMA DUS Pool #380814 6.030% 12/25/19		12/01/2014	Paydown		70,250	70,250	75,398	72,152		(1,902)		(1,902)		70,250				2,318	12/25/2019
31377M-Y7-0	FNMA DUS Pool #381534 6.585% 04/25/24		12/01/2014	Paydown		140,378	140,378	155,293	148,727		(8,349)		(8,349)		140,378				5,068	04/25/2024
31377Q-ML-3	FNMA DUS Pool #383863 6.850% 07/25/18		12/01/2014	Paydown		159,134	159,134	176,813	165,298		(6,164)		(6,164)		159,134				6,001	07/25/2018
31377R-JL-5	FNMA DUS Pool #384667 7.090% 01/25/27		12/01/2014	Paydown		240,860	240,860	264,608	256,625		(15,764)		(15,764)		240,860				9,362	01/25/2027
31377T-KU-9	FNMA DUS Pool #386507 5.690% 11/25/18		12/01/2014	Paydown		146,231	146,231	151,395	147,708		(1,477)		(1,477)		146,231				4,549	11/25/2018
31377T-XE-1	FNMA DUS Pool #386877 4.990% 04/25/19		12/01/2014	Paydown		118,271	118,271	113,337	116,070		2,201		2,201		118,271				3,258	04/25/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31377U-FK-4	FNMA DUS Pool #387270 5.450% 03/25/35		12/01/2014	Paydown		77,638	77,638	78,086	77,921		(284)		(284)		77,638				2,314	03/25/2035
31381H-TQ-9	FNMA DUS Pool #461459 5.450% 11/25/23		12/01/2014	Paydown		492,666	492,666	507,061	499,743		(7,077)		(7,077)		492,666				14,676	11/25/2023
31381H-TR-7	FNMA DUS Pool #461460 5.350% 09/25/23		12/01/2014	Paydown		145,630	145,630	149,634	147,576		(1,947)		(1,947)		145,630				4,310	09/25/2023
31381L-KH-9	FNMA Pool #463896 6.340% 10/25/27		12/01/2014	Paydown		29,142	29,142	34,028	33,935		(4,793)		(4,793)		29,142				1,018	10/25/2027
31381L-NY-9	FNMA Pool #464007 6.650% 01/25/28		12/01/2014	Paydown		18,971	18,971	22,543	22,468		(3,497)		(3,497)		18,971				691	01/25/2028
31381M-PR-0	FNMA DUS Pool #464932 4.340% 04/25/20		12/01/2014	Paydown		180,634	180,634	194,972	190,137		(9,504)		(9,504)		180,634				4,321	04/25/2020
31381M-X2-6	FNMA DUS Pool #465197 4.270% 05/25/20		12/01/2014	Paydown		121,515	121,515	130,363	127,404		(5,888)		(5,888)		121,515				2,860	05/25/2020
31381N-K9-3	FNMA Pool #465720 4.030% 10/25/20		12/01/2014	Paydown		138,300	138,300	145,982	143,521		(5,221)		(5,221)		138,300				3,072	10/25/2020
31381N-V3-4	FNMA Pool #466034 6.210% 12/25/29		12/01/2014	Paydown		62,351	62,351	71,119	70,954		(8,603)		(8,603)		62,351				2,120	12/25/2029
31381N-WH-2	FNMA Pool #466048 3.680% 09/25/20		12/01/2014	Paydown		117,180	117,180	120,915	119,684		(2,505)		(2,505)		117,180				2,376	09/25/2020
31381N-XT-5	FNMA Pool #466090 3.280% 10/25/20		12/01/2014	Paydown		232,594	232,594	232,594	232,594						232,594				4,202	10/25/2020
31381P-KS-6	FNMA Pool #466605 6.340% 01/25/29		12/01/2014	Paydown		34,717	34,717	40,282	40,173		(5,457)		(5,457)		34,717				1,205	01/25/2029
31381T-KS-8	FNMA Pool #470205 6.740% 07/25/29		12/01/2014	Paydown		37,445	37,445	45,046	44,926		(7,480)		(7,480)		37,445				1,388	07/25/2029
31384V-QL-9	FNMA Pool #535159 7.000% 02/25/30		12/01/2014	Paydown		54,245	54,245	52,504	52,610		1,635		1,635		54,245				2,039	02/25/2030
3138A9-CV-4	FNMA Pool #AH7283 4.000% 03/25/41		12/01/2014	Paydown		855,031	855,031	863,414	863,131		(8,100)		(8,100)		855,031				21,090	03/25/2041
3138AB-YQ-6	FNMA Pool #AH9718 4.000% 04/25/41		12/01/2014	Paydown		805,683	805,683	813,583	813,309		(7,626)		(7,626)		805,683				17,051	04/25/2041
3138AC-AR-8	FNMA Pool #AH9915 3.500% 04/25/41		12/01/2014	Paydown		126,570	126,570	128,053	128,009		(1,439)		(1,439)		126,570				2,624	04/25/2041
3138AP-JX-7	FNMA Pool #AI9277 4.000% 08/25/41		12/01/2014	Paydown		618,620	618,620	624,686	624,471		(5,851)		(5,851)		618,620				16,339	08/25/2041
3138EG-N4-2	FNMA Pool #AL0410 4.404% 06/25/21		12/01/2014	Paydown		478,424	478,424	511,914	503,770		(25,346)		(25,346)		478,424				11,611	06/25/2021
3138EK-TC-9	FNMA Pool #AL3246 3.500% 10/25/42		12/01/2014	Paydown		3,857,255	3,857,255	3,885,039	3,884,642		(27,387)		(27,387)		3,857,255				75,504	10/25/2042
3138EL-GL-1	FNMA Pool #AL3802 3.000% 02/25/28		12/01/2014	Paydown		715,099	715,099	732,306	732,230		(17,131)		(17,131)		715,099				11,690	02/25/2028
3138LU-XW-0	FNMA Pool #AO4292 3.000% 07/25/42		12/01/2014	Paydown		642,830	642,830	668,945	668,282		(25,452)		(25,452)		642,830				11,264	07/25/2042
3138M0-JU-5	FNMA Pool #AO8374 3.000% 07/25/42		12/01/2014	Paydown		628,716	628,716	654,258	653,465		(24,749)		(24,749)		628,716				10,024	07/25/2042
3138M3-SM-7	FNMA Pool #AP0523 3.000% 08/25/42		03/04/2014	Morgan/JP/Securities - Bonds		7,730,960	7,988,076	8,312,592	8,303,637		854		854		8,304,491		(573,531)	(573,531)	63,905	08/25/2042
3138M3-SM-7	FNMA Pool #AP0523 3.000% 08/25/42		03/01/2014	Paydown		134,175	134,175	139,626	139,475		(5,300)		(5,300)		134,175				893	08/25/2042
3138M6-QU-4	FNMA Pool #AP3166 3.000% 08/25/42		12/01/2014	Paydown		346,067	346,067	360,126	359,618		(13,551)		(13,551)		346,067				4,072	08/25/2042
3138MJ-HZ-5	FNMA Pool #AQ2947 2.500% 11/25/27		12/01/2014	Paydown		374,702	374,702	373,355	373,358		1,343		1,343		374,702				5,032	11/25/2027
3138MR-ML-2	FNMA Pool #AQ9362 2.500% 01/25/28		03/04/2014	Various		73,922,182	73,728,764	73,221,879	73,227,126		559		559		73,227,684		694,498	694,498	412,153	01/25/2028
3138MR-ML-2	FNMA Pool #AQ9362 2.500% 01/25/28		12/01/2014	Paydown		7,464,131	7,464,131	7,412,815	7,413,346		50,785		50,785		7,464,131				91,637	01/25/2028
3138W9-GS-3	FNMA Pool #AS0208 3.500% 08/25/43		12/01/2014	Paydown		3,949,042	3,949,042	3,913,562	3,913,762		35,279		35,279		3,949,042				83,542	08/25/2043
3138W9-GU-8	FNMA Pool # AS0210 3.500% 08/25/43		12/01/2014	Paydown		2,680,617	2,680,617	2,691,507	2,691,375		(10,759)		(10,759)		2,680,617				54,886	08/25/2043
3138W9-LM-0	FNMA Pool #AS0331 3.000% 08/25/43		01/28/2014	Barclays Capital		19,071,647	19,740,990	19,232,814	19,237,943		(749)		(749)		19,237,194		(165,547)	(165,547)	98,705	08/25/2043
3138W9-LM-0	FNMA Pool #AS0331 3.000% 08/25/43		01/01/2014	Paydown		53,611	53,611	52,231	52,244		1,366		1,366		53,611				134	08/25/2043
3138WQ-AY-8	FNMA Pool #AT2722 3.000% 05/25/43		12/01/2014	Paydown		318,129	318,129	309,232	309,292		8,838		8,838		318,129				5,548	05/25/2043
3138WQ-B8-4	FNMA Pool #AT2762 2.500% 05/25/28		12/01/2014	Paydown		979,012	979,012	971,057	971,086		7,926		7,926		979,012				14,037	05/25/2028
3138WW-BK-4	FNMA Pool #AT8141 3.000% 08/25/43		12/01/2014	Paydown		305,418	305,418	295,695	295,799		9,619		9,619		305,418				4,996	08/25/2043
3138X0-Z3-5	FNMA Pool #AU1661 2.500% 07/25/28		12/01/2014	Paydown		1,554,179	1,554,179	1,541,551	1,541,596		12,583		12,583		1,554,179				22,309	07/25/2028
3138X2-LF-9	FNMA Pool #AU3025 3.000% 08/25/43		12/01/2014	Paydown		838,509	838,509	811,814	812,100		26,408		26,408		838,509				16,385	08/25/2043
3138X3-AQ-5	FNMA Pool #AU3614 3.000% 07/25/43		12/01/2014	Paydown		285,603	285,603	276,510	276,599		9,004		9,004		285,603				5,863	07/25/2043
3138X9-SH-3	FNMA Pool #AU9519 3.500% 10/25/43		12/01/2014	Paydown		1,552,079	1,552,079	1,585,462	1,585,291		(33,212)		(33,212)		1,552,079				34,830	10/25/2043
31392C-PT-5	FNMA REMIC Ser 2002-21 CI PE		12/01/2014	Paydown		72,810	72,810	74,926	74,452		(1,642)		(1,642)		72,810				2,418	04/25/2032
31392E-4S-6	FNMA REMIC Ser 2002-72 CI DA		12/01/2014	Paydown		240,762	240,762	247,684	241,767		(1,005)		(1,005)		240,762				6,664	11/25/2017
31392E-5J-5	FNMA REMIC Ser 2002-79 CI CB		12/01/2014	Paydown		757,236	757,236	745,759	752,047		5,189		5,189		757,236				22,795	11/25/2022
31392E-F5-4	FNMA REMIC Ser 2002-65 CI HC		12/01/2014	Paydown		69,656	69,656	70,211	69,645		11		11		69,656				1,852	10/25/2017
31392E-SX-9	FNMA REMIC Ser 2002-59 CI B		12/01/2014	Paydown		30,350	30,350	31,555	30,778		(427)		(427)		30,350				852	09/25/2017
31392G-DK-8	FNMA REMIC Ser 2002-90 CI PD		05/01/2014	Paydown		27,348	27,348	27,963	27,327		20		20		27,348				195	10/25/2032
31392J-YQ-6	FNMA REMIC Tr Ser 2003 W3 CI 2A5		12/01/2014	Paydown		147,030	147,030	149,511	148,544		(1,514)		(1,514)		147,030				3,972	06/25/2042
31392R-SJ-1	FHLMC SPC Ser T-45 CI A5		12/01/2014	Paydown		1,350,687	1,350,687	1,389,519	1,366,977		(16,291)		(16,291)		1,350,687				80,519	10/27/2031
31392T-WT-0	FHLMC REMIC Ser 2478 JF		12/01/2014	Paydown		55,458	55,458	57,763	56,218		(760)		(760)		55,458				1,692	08/15/2022
31392U-KL-7	FHLMC REMIC Ser 2504 N		12/01/2014	Paydown		494,868	494,868	505,615	496,943		(2,076)		(2,076)		494,868				14,428	09/15/2017
31392U-MQ-4	FHLMC REMIC Ser 2503 BH		12/01/2014	Paydown		241,740	241,740	249,408	242,975		(1,234)		(1,234)		241,740				6,949	09/15/2017
31392V-7G-1	FHLMC REMIC Ser 2498 BM		12/01/2014	Paydown		43,592	43,592	44,811	43,822		(230)		(230)		43,592				1,216	09/15/2017
31392V-SN-3	FHLMC REMIC Ser 2496 BK		12/01/2014	Paydown		209,491	209,491	216,038	210,771		(1,280)		(1,280)		209,491				6,116	09/15/2017
31392V-XT-4	FHLMC Struc PTC Ser T50 CI A7		12/01/2014	Paydown		217,447	217,447	214,987	216,188		1,258		1,258		217,447				10,977	10/27/2031
31392W-G9-5	FHLMC REMIC Ser 2516 CI EH		12/01/2014	Paydown		773,266	773,266	780,999	774,091		(825)		(825)		773,266				21,005	10/15/2022
31392W-MB-3	FHLMC REMIC Ser 2515 CI KB		12/01/2014	Paydown		122,229	122,229	124,559	122,658		(429)		(429)		122,229				3,159	10/15/2017
31392X-6X-1	FHLMC REMIC Ser 2517 CI BH		12/01/2014	Paydown		316,723	316,723	325,680	318,253		(1,530)		(1,530)		316,723				9,034	10/15/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31393A-FD-4	FNMA REMIC Ser 2003-28 CI TC		12/01/2014	Paydown		980,215	980,215	1,039,028	991,954		(11,739)		(11,739)		980,215				27,254	04/25/2023
31393B-3W-3	FNMA REMIC Ser 2003-51 CI QH		12/01/2014	Paydown		2,496,837	2,496,837	2,571,742	2,526,893		(30,056)		(30,056)		2,496,837				76,689	06/25/2033
31393B-RF-4	FNMA REMIC Ser 2003-37 CI PD		12/01/2014	Paydown		905,677	905,677	857,846	899,160		6,517		6,517		905,677				24,534	05/25/2032
31393C-PD-9	FNMA REMIC Ser 2003-55 CI CD		12/01/2014	Paydown		125,281	125,281	123,970	124,544		737		737		125,281				3,128	06/25/2023
31393C-QH-9	FNMA REMIC Ser 2003-55 CI HY		12/01/2014	Paydown		512,278	512,278	524,365	514,486		(2,208)		(2,208)		512,278				12,886	06/25/2023
31393D-KD-2	FNMA REMIC Ser 2003-64 CI VD		05/01/2014	Paydown		917,165	917,165	939,521	914,565		2,600		2,600		917,165				11,613	08/25/2020
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4		12/01/2014	Paydown		579,663	579,663	579,640	578,687		976		976		579,663				11,984	06/25/2043
31393E-2B-4	FNMA REMIC Ser 2003-85 CI VY		12/01/2014	Paydown		1,480,272	1,480,272	1,388,680	1,466,205		14,067		14,067		1,480,272				43,380	10/25/2024
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8		12/01/2014	Paydown		1,068,128	1,068,128	1,034,987	1,049,016		19,112		19,112		1,068,128				26,187	06/25/2043
31393E-MH-9	FNMA REMIC Ser 2003-84 CI PV		12/01/2014	Paydown		482,511	482,511	450,696	476,492		6,019		6,019		482,511				13,168	08/25/2023
31393E-N7-0	FNMA REMIC Ser 2003-86 CI VH		12/01/2014	Paydown		2,700,003	2,700,003	2,575,128	2,680,925		19,078		19,078		2,700,003				81,358	04/25/2022
31393F-4B-9	FHLMC REMIC Ser 2528 CI KM		12/01/2014	Paydown		265,286	265,286	269,951	266,639		(1,353)		(1,353)		265,286				7,890	11/15/2022
31393F-LU-8	FHLMC REMIC Ser 2527 CI BP		12/01/2014	Paydown		127,472	127,472	129,185	127,693		(221)		(221)		127,472				3,101	11/15/2017
31393F-PA-8	FHLMC REMIC Ser 2532 CI PH		12/01/2014	Paydown		2,457,165	2,457,165	2,525,505	2,488,972		(31,807)		(31,807)		2,457,165				68,941	12/15/2032
31393H-6S-6	FHLMC REMIC Ser 2543 CI AN		12/01/2014	Paydown		315,043	315,043	312,287	313,989		1,055		1,055		315,043				8,438	12/15/2017
31393J-6E-3	FHLMC REMIC Ser 2556 CI TC		12/01/2014	Paydown		304,009	304,009	318,449	307,161		(3,152)		(3,152)		304,009				8,396	01/15/2023
31393J-CQ-9	FHLMC REMIC Ser 2551 CI CB		12/01/2014	Paydown		340,188	340,188	323,763	335,605		4,583		4,583		340,188				8,832	01/15/2018
31393M-FL-0	FHLMC REMIC Ser 2591 CI WC		12/01/2014	Paydown		853,463	853,463	831,326	848,092		5,371		5,371		853,463				20,929	10/15/2032
31393N-AH-2	FHLMC REMIC Ser 2587 CI KG		12/01/2014	Paydown		1,227,698	1,227,698	1,261,460	1,244,047		(16,348)		(16,348)		1,227,698				30,299	03/15/2033
31393N-MC-0	FHLMC REMIC Ser 2590 CI TY		12/01/2014	Paydown		528,697	528,697	528,697	528,697						528,697				12,993	09/15/2032
31393P-DY-7	FHLMC REMIC Ser 2595 CI GC		12/01/2014	Paydown		556,223	556,223	583,687	562,237		(6,014)		(6,014)		556,223				16,209	04/15/2023
31393P-NE-0	FHLMC REMIC Ser 2600 CI MD		06/01/2014	Paydown		83,681	83,681	83,184	83,489		192		192		83,681				1,154	06/15/2032
31393P-RF-3	FHLMC REMIC Ser 2603 CI C		12/01/2014	Paydown		411,441	411,441	435,421	417,073		(5,631)		(5,631)		411,441				11,989	04/15/2023
31393Q-2X-9	FHLMC REMIC Ser 2594 CI TE		08/01/2014	Paydown		1,518,901	1,518,901	1,546,817	1,517,055		1,846		1,846		1,518,901				28,572	12/15/2031
31393Q-3G-5	FHLMC REMIC Ser 2594 CI TY		12/01/2014	Paydown		1,726,078	1,726,078	1,758,441	1,726,354		(276)		(276)		1,726,078				75,721	12/15/2022
31393T-CC-8	FNMA REMIC Ser 2003-92 CI MB		12/01/2014	Paydown		399,173	399,173	382,172	392,780		6,393		6,393		399,173				9,998	09/25/2023
31393U-HG-1	FNMA REMIC Ser 2003-120 CI JD		12/01/2014	Paydown		611,096	611,096	609,951	609,328		1,769		1,769		611,096				15,214	12/25/2023
31393U-QG-1	FNMA REMIC Ser 2003-117 CI MD		12/01/2014	Paydown		1,567,130	1,567,130	1,463,798	1,525,525		41,605		41,605		1,567,130				40,324	12/25/2023
31393V-4V-0	FHLMC REMIC Ser 2627 CI MW		12/01/2014	Paydown		467,702	467,702	473,621	468,509		(807)		(807)		467,702				12,196	06/15/2023
31393W-ZL-6	FHLMC REMIC Ser 2638 CI MH		12/01/2014	Paydown		95,561	95,561	94,557	95,318		243		243		95,561				2,363	04/15/2032
31393X-3H-8	FNMA REMIC Ser 2004-W4 CI A4		04/01/2014	Paydown		3,961,130	3,961,130	3,988,982	3,947,268		13,862		13,862		3,961,130				37,145	06/25/2034
31393X-VG-9	FNMA REMIC Ser 2004-W3 CI A5		10/01/2014	Paydown		1,472,310	1,472,310	1,494,395	1,467,727		4,583		4,583		1,472,310				34,091	05/25/2034
31393Y-4J-1	FNMA REMIC Ser 2004-51 CI KW		12/01/2014	Paydown		455,200	455,200	453,208	453,425		1,774		1,774		455,200				12,783	07/25/2024
31394A-LU-8	FNMA REMIC Ser 2004-W10 CI A5		12/01/2014	Paydown		5,235,842	5,235,842	5,334,628	5,251,683		(15,841)		(15,841)		5,235,842				167,984	08/25/2034
31394A-PF-7	FNMA REMIC Ser 2004-65 CI ZA		12/01/2014	Paydown		2,517,405	2,517,405	2,397,923	2,436,375		81,030		81,030		2,517,405				87,793	08/25/2034
31394A-XM-3	FNMA Grantor Tr Ser 2004-T4 CI A19		12/01/2014	Paydown		1,453,646	1,453,646	1,462,776	1,459,061		(5,414)		(5,414)		1,453,646				34,808	08/25/2034
31394B-6M-1	FNMA REMIC Ser 2005-6 CI MB		12/01/2014	Paydown		1,538,587	1,538,587	1,541,232	1,536,007		2,581		2,581		1,538,587				41,360	02/25/2025
31394D-JW-1	FNMA REMIC Ser 2005-W2 CI A8		12/01/2014	Paydown		2,795,054	2,795,054	2,777,287	2,779,314		15,740		15,740		2,795,054				95,481	05/25/2035
31394F-H7-3	FNMA REMIC Ser 2005-83 CI LB		12/01/2014	Paydown		3,064,109	3,064,109	3,010,565	3,037,084		27,025		27,025		3,064,109				98,913	10/25/2035
31394G-KM-4	FHLMC REMIC Ser 2649 CI VB		05/01/2014	Paydown		535,840	535,840	545,217	534,962		878		878		535,840				5,883	10/15/2022
31394G-PF-4	FHLMC REMIC Ser 2659 CI PG		10/01/2014	Paydown		634,075	634,075	632,589	632,827		1,248		1,248		634,075				13,329	12/15/2031
31394G-S8-7	FHLMC REMIC Ser 2657 CI DT		12/01/2014	Paydown		354,805	354,805	328,140	346,138		8,668		8,668		354,805				9,387	08/15/2023
31394H-4W-8	FHLMC REMIC Ser 2664 CI AY		12/01/2014	Paydown		863,029	863,029	800,190	842,661		20,369		20,369		863,029				21,591	08/15/2023
31394H-QG-9	FHLMC REMIC Ser 2663 CI VB		07/01/2014	Paydown		1,330,540	1,330,540	1,305,592	1,327,112		3,427		3,427		1,330,540				22,158	03/15/2022
31394H-ZZ-7	FHLMC REMIC Ser 2672 CI XB		12/01/2014	Paydown		194,655	194,655	200,008	197,647		(2,991)		(2,991)		194,655				5,508	09/15/2023
31394J-KW-6	FHLMC REMIC Ser 2673 CI QL		12/01/2014	Paydown		2,434,529	2,434,529	2,491,358	2,448,062		(13,533)		(13,533)		2,434,529				69,296	09/15/2023
31394J-M2-0	FHLMC REMIC Ser 2676 CI JC		06/01/2014	Paydown		271,996	271,996	276,459	271,587		410		410		271,996				4,026	10/15/2022
31394J-MS-3	FHLMC REMIC Ser 2676 CI KY		12/01/2014	Paydown		1,854,247	1,854,247	1,754,703	1,821,986		32,261		32,261		1,854,247				47,809	09/15/2023
31394J-V5-3	FHLMC REMIC Ser 2677 CI VJ		12/01/2014	Paydown		1,711,278	1,711,278	1,709,139	1,707,707		3,571		3,571		1,711,278				49,838	07/15/2022
31394J-YA-9	FHLMC REMIC Ser 2697 CI LG		12/01/2014	Paydown		811,819	811,819	725,817	784,218		27,601		27,601		811,819				19,621	10/15/2023
31394K-MW-1	FHLMC REMIC Ser 2686 CI JH		01/01/2014	Paydown		417	417	421	417		1		1		417				2	07/15/2032
31394L-4E-9	FHLMC REMIC Ser 2684 CI PH		12/01/2014	Paydown		337,097	337,097	316,555	332,663		4,435		4,435		337,097				8,845	01/15/2033
31394L-HM-7	FHLMC REMIC Ser 2691 CI VU		12/01/2014	Paydown		1,167,639	1,167,639	1,202,668	1,168,605		(966)		(966)		1,167,639				38,095	08/15/2023
31394L-N5-7	FHLMC REMIC Ser 2701 CI AC		12/01/2014	Paydown		936,818	936,818	872,412	915,482		21,337		21,337		936,818				24,188	11/15/2023
31394M-YB-0	FHLMC REMIC Ser 2720 CI PC		12/01/2014	Paydown		500,785	500,785	466,199	485,818		14,966		14,966		500,785				12,185	12/15/2023
31394N-ZJ-0	FHLMC REMIC Ser 2737 CI YD		08/01/2014	Paydown		672,157	672,157	640,019	668,814		3,343		3,343		672,157				11,563	08/15/2032
31394R-JX-8	FHLMC REMIC Ser 2754 CI PD		12/01/2014	Paydown		745,798	745,798	741,720	743,993		1,806		1,806		745,798				20,403	11/15/2032
31394U-6M-9	FHLMC REMIC Ser 2005-99 KG		12/01/2014	Paydown		2,771,464	2,771,464	2,734,655	2,759,248		12,216		12,216		2,771,464				72,686	06/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31394V-CY-4	FHLMC REMIC Ser 2005-117 CI AU		12/01/2014	Paydown		1,549,101	1,549,101	1,531,673	1,541,169		7,931		7,931		1,549,101				36,742	07/25/2034
31394W-KC-1	FHLMC REMIC Ser 2777 CI DG		12/01/2014	Paydown		970,534	970,534	845,577	942,589		27,944		27,944		970,534				20,031	04/15/2033
31394X-Q9-0	FHLMC REMIC Ser 2780 CI LE		12/01/2014	Paydown		276,614	276,614	269,698	275,561		1,053		1,053		276,614				7,139	11/15/2032
31394Y-R7-1	FHLMC REMIC Ser 2802 CI VG		12/01/2014	Paydown		2,056,686	2,056,686	2,081,109	2,054,282		2,403		2,403		2,056,686				61,869	07/15/2023
31394Y-XS-8	FHLMC REMIC Ser 2811 CI DT		12/01/2014	Paydown		313,688	313,688	310,355	312,202		1,485		1,485		313,688				8,241	06/15/2024
31395A-FU-4	FHLMC REMIC Ser 2808 CI PG		12/01/2014	Paydown		969,781	969,781	981,516	968,800		981		981		969,781				26,379	04/15/2033
31395B-R3-9	FNMA REMIC Ser 2006-24 CI Z		12/01/2014	Paydown		10,300,017	10,300,017	10,518,275	10,427,333		(127,317)		(127,317)		10,300,017				452,049	04/25/2036
31395D-J4-2	FNMA REMIC Ser 2006-43 CI KD		12/01/2014	Paydown		5,058,508	5,058,508	5,314,595	5,151,107		(92,599)		(92,599)		5,058,508				155,547	06/25/2036
31395D-XD-6	FNMA REMIC Ser 2006-49 CI CB		09/01/2014	Paydown		1,672,276	1,672,276	1,669,010	1,665,827		6,449		6,449		1,672,276				38,639	06/25/2034
31395E-4R-5	FHLMC REMIC Ser 2837 CI ED		12/01/2014	Paydown		162,263	162,263	158,409	161,064		1,199		1,199		162,263				4,014	08/15/2019
31395E-GG-6	FHLMC REMIC Ser 2834 CI VL		06/01/2014	Paydown		2,688,688	2,688,688	2,515,604	2,677,869		10,820		10,820		2,688,688				33,410	09/15/2022
31395E-ZV-2	FHLMC REMIC Ser 2835 CI NG		12/01/2014	Paydown		869,471	869,471	889,849	869,154		316		316		869,471				24,124	07/15/2033
31395F-JG-0	FHLMC REMIC Ser 2854 CI PG		03/01/2014	Paydown		260,040	260,040	265,688	259,560		480		480		260,040				2,228	01/15/2033
31395F-WB-6	FHLMC REMIC Ser 2856 CI PD		03/01/2014	Paydown		205,233	205,233	207,221	204,837		395		395		205,233				1,858	01/15/2033
31395G-M4-1	FHLMC REMIC Ser 2868 CI AV		12/01/2014	Paydown		989,447	989,447	989,602	988,203		1,244		1,244		989,447				25,781	08/15/2024
31395J-MG-8	FHLMC REMIC Ser 2892 CI AD		12/01/2014	Paydown		239,354	239,354	239,205	239,002		352		352		239,354				6,217	11/15/2024
31395J-Z2-5	FHLMC REMIC Ser 2891 CI LD		12/01/2014	Paydown		1,010,214	1,010,214	971,384	1,004,555		5,659		5,659		1,010,214				28,202	08/15/2033
31395K-CW-1	FHLMC REMIC Ser 2905 CI ME		12/01/2014	Paydown		388,444	388,444	394,331	388,196		248		248		388,444				10,731	08/15/2033
31395K-HE-6	FHLMC REMIC Ser 2904 CI PE		12/01/2014	Paydown		5,131,973	5,131,973	5,329,233	5,214,096		(82,123)		(82,123)		5,131,973				154,851	12/15/2034
31395K-NS-8	FHLMC REMIC Ser 2903 CI BD		12/01/2014	Paydown		4,756,394	4,756,394	4,832,199	4,780,870		(24,476)		(24,476)		4,756,394				110,358	12/15/2019
31395L-E8-0	FHLMC REMIC Ser 2915 CI MQ		12/01/2014	Paydown		347,356	347,356	348,061	346,820		535		535		347,356				8,591	09/15/2033
31395M-5N-5	FHLMC REMIC Ser 2939 CI DK		12/01/2014	Paydown		1,065,130	1,065,130	1,092,257	1,073,517		(8,387)		(8,387)		1,065,130				32,813	02/15/2030
31395M-QS-1	FHLMC REMIC Ser 2935 CI LM		12/01/2014	Paydown		152,553	152,553	145,021	148,869		3,685		3,685		152,553				3,551	02/15/2035
31395N-BP-1	FNMA REMIC Ser 2006-44 CI OG		12/01/2014	Paydown		3,900,575	3,900,575	3,768,931	3,874,224		26,351		26,351		3,900,575				109,459	12/25/2034
31395P-WT-5	FHLMC REMIC Ser 2950 CI LG		12/01/2014	Paydown		1,843,989	1,843,989	1,857,531	1,841,426		2,563		2,563		1,843,989				50,809	10/15/2033
31395U-DZ-1	FHLMC REMIC Ser 2980 CI LD		12/01/2014	Paydown		1,696,158	1,696,158	1,613,205	1,685,190		10,968		10,968		1,696,158				47,241	12/15/2033
31395U-J2-8	FHLMC REMIC Ser 2971 CI KT		01/01/2014	Paydown		75,564	75,564	72,683	75,364		200		200		75,564				346	05/15/2033
31395U-QH-7	FHLMC REMIC Ser 2982 CI PE		12/01/2014	Paydown		89,468	89,468	87,050	88,250		1,219		1,219		89,468				4,921	05/15/2035
31395X-3F-0	FHLMC REMIC Ser 3018 CI UG		12/01/2014	Paydown		895,409	895,409	904,363	895,473		(64)		(64)		895,409				25,633	10/15/2034
31396E-KN-5	FHLMC REMIC Ser 3078 CI PD		12/01/2014	Paydown		3,891,424	3,891,424	3,923,042	3,890,796		628		628		3,891,424				109,024	07/15/2034
31396F-G3-1	FHLMC REMIC Ser 3068 CI Z		12/01/2014	Paydown		4,998,105	4,998,105	5,101,223	5,057,582		(59,476)		(59,476)		4,998,105				141,732	11/15/2035
31396H-E6-2	FHLMC REMIC Ser 3113 CI QD		12/01/2014	Paydown		3,372,765	3,372,765	3,224,153	3,347,619		25,146		25,146		3,372,765				87,221	06/15/2034
31396J-UF-0	FHLMC REMIC Ser 3143 CI B		12/01/2014	Paydown		1,270,308	1,270,308	1,234,184	1,255,186		15,123		15,123		1,270,308				36,130	04/15/2026
31396T-KH-5	FHLMC REMIC Ser 3174 CI DG		12/01/2014	Paydown		2,713,795	2,713,795	2,856,269	2,763,190		(49,396)		(49,396)		2,713,795				79,272	06/15/2036
31396U-AQ-3	FHLMC REMIC Ser 3189 CI PC		12/01/2014	Paydown		1,945,562	1,945,562	1,965,017	1,944,749		813		813		1,945,562				55,316	08/15/2035
31396U-LN-8	FHLMC REMIC Ser 3186 CI PD		12/01/2014	Paydown		5,931,012	5,931,012	5,727,134	5,896,610		34,402		34,402		5,931,012				178,099	07/15/2034
31396W-7B-6	FNMA REMIC Ser 2007-83 CI PD		12/01/2014	Paydown		7,867,868	7,867,868	8,084,234	7,869,543		(1,675)		(1,675)		7,867,868				219,309	05/25/2036
31396W-Q7-4	FNMA REMIC Ser 2007-74 CI ZE		12/01/2014	Paydown		839,639	839,639	856,623	849,230		(9,591)		(9,591)		839,639				44,216	08/25/2037
31396X-AT-1	FNMA REMIC Ser 2007-81 CI DE		12/01/2014	Paydown		7,681,144	7,681,144	7,875,572	7,692,861		(11,718)		(11,718)		7,681,144				228,876	06/25/2036
31396X-GH-1	FHLMC REMIC Ser 2007-77 CI MD		12/01/2014	Paydown		2,204,895	2,204,895	2,416,036	2,282,194		(77,299)		(77,299)		2,204,895				104,760	12/25/2036
31396X-HW-7	FNMA REMIC Ser 2007-77 CI DC		12/01/2014	Paydown		5,054,441	5,054,441	5,213,972	5,107,498		(53,057)		(53,057)		5,054,441				153,330	08/25/2037
31396Y-F7-2	FNMA REMIC Ser 2008-29 CI ZA		12/01/2014	Paydown		4,036,862	4,036,862	3,833,615	3,926,858		110,004		110,004		4,036,862				93,402	04/25/2038
31397A-6C-2	FHLMC REMIC Ser 3209 CI TZ		12/01/2014	Paydown		1,802,709	1,802,709	1,772,556	1,784,393		18,316		18,316		1,802,709				46,752	08/15/2036
31397A-QF-3	FHLMC REMIC Ser 3203 CI LX		12/01/2014	Paydown		1,493,833	1,493,833	1,585,330	1,533,418		(39,585)		(39,585)		1,493,833				62,198	08/15/2036
31397B-PV-7	FHLMC REMIC Ser 3230 CI NE		12/01/2014	Paydown		5,343,728	5,343,728	5,457,282	5,380,460		(36,733)		(36,733)		5,343,728				139,192	10/15/2036
31397F-QV-7	FHLMC REMIC Ser 3290 CI PE		12/01/2014	Paydown		3,881,138	3,881,138	3,979,379	3,912,014		(30,876)		(30,876)		3,881,138				107,916	03/15/2037
31397F-SF-0	FHLMC REMIC Ser 3294 CI ND		05/01/2014	Paydown		2,518,736	2,518,736	2,495,122	2,512,659		6,077		6,077		2,518,736				27,626	05/15/2035
31397G-5Y-2	FHLMC REMIC Ser 3287 CI GD		12/01/2014	Paydown		3,381,570	3,381,570	3,485,130	3,416,927		(35,357)		(35,357)		3,381,570				85,929	03/15/2037
31397M-TV-9	FNMA REMIC Ser 2008-84 CI L		12/01/2014	Paydown		3,723,211	3,723,211	3,900,063	3,775,959		(52,748)		(52,748)		3,723,211				125,012	09/25/2038
31397S-DQ-4	FNMA REMIC Ser 2011-23 CI A		12/01/2014	Paydown		107,351	107,351	108,672	108,325		(974)		(974)		107,351				2,531	12/25/2036
31397W-QB-4	FHLMC REMIC Ser 3473 CI CH		12/01/2014	Paydown		2,865,711	2,865,711	2,949,502	2,898,707		(32,996)		(32,996)		2,865,711				84,400	07/15/2038
31398K-6C-9	FHLMC REMIC Ser 3585 CI UB		12/01/2014	Paydown		6,488,807	6,488,807	6,304,282	6,405,636		83,171		83,171		6,488,807				146,177	10/15/2039
31402Q-NR-8	FNMA Pool #734900 3.500% 08/25/18		12/01/2014	Paydown		45,397	45,397	41,737	43,435		1,962		1,962		45,397				358	08/25/2018
31403A-WY-7	FNMA Pool #743263 3.500% 10/25/18		12/01/2014	Paydown		490,183	490,183	457,095	474,156		16,027		16,027		490,183				8,606	10/25/2018
31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35		12/01/2014	Paydown		52,150	52,150	53,331	53,245		(1,095)		(1,095)		52,150				1,299	07/25/2035
31406J-Y8-0	FNMA Pool #811735 4.000% 03/25/20		12/01/2014	Paydown		125,324	125,324	118,921	121,737		3,587		3,587		125,324				2,997	03/25/2020
31411D-FZ-7	FNMA Pool #904784 2.263% 12/25/36		12/01/2014	Paydown		7,710	7,710	7,743	7,742		(32)		(32)		7,710				98	12/25/2036
31412P-GX-3	FNMA Pool #930914 4.000% 04/25/39		12/01/2014	Paydown		818,476	818,476	816,302	816,299		2,177		2,177		818,476				18,290	04/25/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31412U-Z4-5	FNMA Pool #935563 4.000% 09/25/39		12/01/2014	Paydown		438,371	438,371	442,670	442,510		(4,138)		(4,138)		438,371				8,122	09/25/2039
31414U-2A-5	FNMA Pool #976969 6.000% 02/25/38		12/01/2014	Paydown		558,396	558,396	556,128	556,124		2,272		2,272		558,396				18,884	02/25/2038
31414U-XN-3	FNMA Pool #976885 6.000% 04/25/38		12/01/2014	Paydown		284,024	284,024	285,533	285,429		(1,405)		(1,405)		284,024				13,084	04/25/2038
31416H-ZM-0	FNMA Pool #AA0747 4.000% 03/25/39		12/01/2014	Paydown		655,772	655,772	646,524	646,770		9,002		9,002		655,772				15,278	03/25/2039
31417C-5A-9	FNMA Pool #AB6240 3.500% 09/25/42		12/01/2014	Paydown		437,845	437,845	443,831	443,756		(5,912)		(5,912)		437,845				9,921	09/25/2042
31417G-FN-1	FNMA Pool #AB9172 2.500% 04/25/28		12/01/2014	Paydown		1,023,881	1,023,881	1,020,201	1,020,209		3,671		3,671		1,023,881				14,249	04/25/2028
31418A-JV-1	FNMA Pool #MA1175 3.000% 08/25/42		12/01/2014	Paydown		911,929	911,929	948,976	948,105		(36,176)		(36,176)		911,929				16,097	08/25/2042
31418X-EJ-3	FNMA Pool #AD9136 4.000% 08/25/40		12/01/2014	Paydown		5,108,827	5,108,827	5,212,600	5,210,521		(101,694)		(101,694)		5,108,827				110,237	08/25/2040
31419A-DT-1	FNMA Pool #AE0113 4.000% 07/25/40		12/01/2014	Paydown		876,036	876,036	877,507	877,395		(1,360)		(1,360)		876,036				19,718	07/25/2040
31419E-X5-3	FNMA Pool #AE4299 4.000% 09/25/40		12/01/2014	Paydown		1,189,865	1,189,865	1,201,532	1,201,041		(11,175)		(11,175)		1,189,865				26,002	09/25/2040
31419F-SN-7	FNMA Pool #AE5024 4.000% 12/25/40		12/01/2014	Paydown		2,136,382	2,136,382	2,135,965	2,135,811		571		571		2,136,382				51,165	12/25/2040
31419L-EY-5	FNMA Pool #AE9150 4.000% 12/25/40		12/01/2014	Paydown		1,544,114	1,544,114	1,624,456	1,624,025		(79,911)		(79,911)		1,544,114				38,818	12/25/2040
491313-3V-2	Kentucky Infrastructure Rev Auth Govt Ta		08/01/2014	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				105,800	08/01/2014
649085-AA-5	New Valley Generation II Ser 2001		05/01/2014	Redemption 100.0000		266,035	266,035	278,576	270,962		(4,927)		(4,927)		266,035				7,412	05/01/2020
64908Q-AA-9	New Valley Generation V Tenn PTC		01/15/2014	Redemption 100.0000		380,739	380,739	381,781	381,246		(507)		(507)		380,739				9,383	01/15/2021
649870-EG-3	New York St Hsg Fin Agy Rev LBASS Txbl E		03/15/2014	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				24,150	03/15/2014
677555-WU-4	Ohio St Econ Development Rev Txbl Ohio E		12/01/2014	Call 100.0000		530,000	530,000	530,000	530,000						530,000				16,721	06/01/2019
677555-XD-1	Ohio St Econ Development Rev Txbl Ohio E		12/01/2014	Redemption 100.0000		400,000	400,000	400,000	400,000						400,000				13,850	12/01/2021
76116E-FH-8	Resolution Funding Corp Strips		01/15/2014	Maturity		20,000,000	20,000,000	4,104,200	19,935,117		64,883		64,883		20,000,000					01/15/2014
841215-AA-4	Southaven Cmbd Cycle Gen Sec Nt		08/15/2014	Redemption 100.0000		1,689,379	1,689,379	1,705,146	1,704,561		(15,182)		(15,182)		1,689,379				50,187	08/15/2033
889251-EY-6	Toledo LucasCtyOH PortAuth Rev Txbl Luig		11/15/2014	Call 100.0000		450,000	450,000	450,000	450,000						450,000				19,631	05/15/2019
977100-AB-2	Wisconsin St Gen Rev Ser A		05/01/2014	Redemption 100.0000		940,000	940,000	935,704	938,806		1,194		1,194		940,000				24,440	05/01/2018
3199999. Subtotal - Bonds - U.S. Special Revenues						418,436,323	419,169,364	403,860,958	418,918,990		(438,090)		(438,090)		418,480,903		(44,580)	(44,580)	9,031,018	XXX
000759-CV-0	American Business Fin Svcs Inc RMBS Ser		12/01/2014	Paydown		189,628	189,628	183,212	183,212		6,416		6,416		189,628				4,580	09/15/2033
000780-HX-7	ABN AMRO Mtg Corp RMBS Ser 2003-8 Cl A4		02/01/2014	Paydown		4,397,931	4,397,931	4,244,003	4,316,276		81,655		81,655		4,397,931				38,249	06/25/2033
00103Y-AE-1	AES Red Oak LLC Sec Nt		11/30/2014	Redemption 100.0000		219,644	219,644	219,644	219,644						219,644				12,896	11/30/2019
00111@-AA-2	AES Hawaii Inc Sr Sec Nt		12/31/2014	Redemption 100.0000		1,006,400	1,006,400	980,523	992,610		13,790		13,790		1,006,400				43,625	06/30/2022
00253C-GP-6	Aames Mtg Tr RMBS Ser 2001-1 Cl M1		09/01/2014	Paydown		345,606	345,606	358,481	356,885		(11,279)		(11,279)		345,606				10,793	06/25/2031
00253C-HH-3	Aames Mtg Tr RMBS Ser 2001-4 Cl A4		12/01/2014	Paydown		227,162	227,162	229,821	234,276		(7,114)		(7,114)		227,162				9,388	04/25/2031
00253C-HK-6	Aames Mtg Tr RMBS Ser 2001-4 Cl M1		11/01/2014	Paydown		43,722	43,722	44,705	45,222		(1,500)		(1,500)		43,722				2,846	01/25/2032
00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 Cl M1		12/01/2014	Paydown		165,543	165,543	126,635	45,851	80,784			80,784		126,635		(126,635)	(126,635)	4,418	06/25/2032
00442M-AA-5	ACE Securities Corp RMBS Ser 2006-SD2 Cl		12/26/2014	Paydown		399,652	399,652	399,777	399,664		(11)		(11)		399,652				1,012	12/25/2045
00507X-AC-9	Activision Blizzard Inc Term Ln Nt 1		02/11/2014	Redemption 100.0000		6,750,000	6,750,000	6,743,250	6,743,415		6,585		6,585		6,750,000				25,594	10/11/2020
00764M-BD-8	Aegis ABS Trust RMBS Ser 2004-1 Cl M1		12/26/2014	Paydown		965,978	965,978	965,978	965,978						965,978				5,926	04/25/2034
00764M-BT-3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1		11/25/2014	Paydown		2,401,026	2,401,026	2,178,931	2,191,150		209,877		209,877		2,401,026				13,831	06/25/2034
009363-AG-7	Airgas Inc Co Gtd Nt 4.500% 09/15/14		09/15/2014	Maturity		9,800,000	9,800,000	10,211,796	9,868,393		(68,393)		(68,393)		9,800,000				441,000	09/15/2014
01365#-AC-7	Albuquerque Plaza Assoc CTL 1st Mtg Nt		12/01/2014	Redemption 100.0000		1,277,795	1,277,795	1,277,795	1,277,795						1,277,795				51,796	07/01/2015
01877K-AB-9	Alliance Pipeline LP Sr Nt		12/31/2014	Redemption 100.0000		678,857	678,857	714,715	695,716		(16,859)		(16,859)		678,857				35,620	12/31/2019
01877K-AD-5	Alliance Pipeline LP Sr Nt		12/31/2014	Redemption 100.0000		160,200	160,200	160,200	160,200						160,200				5,516	12/31/2025
01881C-AH-8	Alliant Techsystems Inc Term Ln B Nt 1		01/31/2014	Bank of America BISD Dealer															176	11/01/2020
02147B-AA-3	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		316,357	415,639	337,094	337,094						337,094		(20,737)	(20,737)	14,538	04/25/2037
02147J-AE-8	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		327,001	523,145	398,781	398,781						398,781		(71,780)	(71,780)	13,441	02/25/2047
02147L-AN-3	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		503,485	850,561	580,259	580,259						580,259		(76,773)	(76,773)	25,561	05/25/2036
02148J-AJ-6	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		422,015	528,131	447,355	447,355						447,355		(25,341)	(25,341)	17,346	01/25/2037
02149D-AJ-8	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		426,690	444,622	425,696	425,696						425,696		994	994	5,944	01/25/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02149H-AW-0	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		1,266,629	1,528,208	1,298,913	1,298,913						1,298,913		(32,285)	(32,285)	50,899	03/25/2037
023654-AR-7	America West Airlines ABS EETC Ser 1998-		07/02/2014	Paydown		166,891	166,891	161,371	165,636		1,255		1,255		166,891				8,546	01/02/2017
02376T-AA-6	American Airlines Inc LBASS EETC Ser 201		07/15/2014	Redemption 100.0000		246,853	246,853	246,853	246,853						246,853				5,893	07/15/2020
02376T-AA-6	American Airlines Inc LBASS EETC Ser 201		07/30/2014	Tax Free Exchange		3,753,147	3,753,147	3,753,147	3,753,147						3,753,147				141,869	07/15/2020
023772-AA-4	American Airlines Inc LBASS EETC Ser 201		07/15/2014	Redemption 100.0000		256,382	256,382	242,922	243,322		13,060		13,060		256,382				7,546	07/15/2025
023772-AA-4	American Airlines Inc LBASS EETC Ser 201		07/30/2014	Tax Free Exchange		4,506,203	4,743,618	4,494,578	4,501,971		4,232		4,232		4,506,203				197,651	07/15/2025
02377U-AA-2	American Airlines Inc LBASS PTC Ser 2013		07/15/2014	Redemption 100.0000		392,222	392,222	392,222	392,222						392,222				13,478	01/15/2023
02377U-AA-2	American Airlines Inc LBASS PTC Ser 2013		07/30/2014	Tax Free Exchange		6,607,778	6,607,778	6,607,778	6,607,778						6,607,778				327,085	01/15/2023
02582J-DE-7	American Express Cr Acct M Tr ABS Ser 20		01/29/2014	Morgan/JP/Securities - Bonds		2,999,531	3,000,000	3,000,000	3,000,000						3,000,000		(469)	(469)	1,078	10/16/2017
02660T-BQ-5	American Home Mtg Inv Tr RMBS Ser 2004-3		12/01/2014	Paydown		1,216,651	1,216,651	1,202,013	1,208,493		8,158		8,158		1,216,651				28,102	10/25/2034
02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2		12/01/2014	Paydown		1,955,166	1,955,166	1,945,757	1,946,697		8,469		8,469		1,955,166				53,221	09/25/2035
02660T-GB-3	American Home Mtg Inv Tr RMBS Ser 2005-3		12/01/2014	Paydown		686,877	686,877	686,877	686,877						686,877				18,093	09/25/2035
026935-AR-7	American Home Mtg Inv Tr RMBS Ser 2007-3		12/26/2014	Paydown		153,904	153,904	153,904	153,904						153,904				776	09/25/2027
03072S-FY-6	Ameriquest Mtg Sec Inc RMBS Ser 2003-5 C		12/01/2014	Paydown		681,518	681,518	681,488	680,441		1,077		1,077		681,518				14,672	04/25/2033
030955-AB-4	Ameritech Capital Funding Corp Nt		06/01/2014	Redemption 100.0000		1,252,974	1,252,974	1,444,997	1,302,023		(49,049)		(49,049)		1,252,974				57,010	06/01/2016
03215P-BN-8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199		12/01/2014	Paydown		39,374	39,374	39,189	39,174						39,174		199	199	1,729	03/25/2027
03305D-AD-9	Anchor Hocking (Oneida) Term Ln Nt 1		12/31/2014	Redemption 100.0000		22,478	22,478	15,134	22,275		7,362	7,155	207		22,482		(4)	(4)	1,396	04/22/2019
03305D-AD-9	Anchor Hocking (Oneida) Term Ln Nt 1		10/13/2014	Tax Free Exchange		13,750	16,271	13,741	16,121		8	2,380	(2,372)		13,750				770	04/22/2019
03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL		12/15/2014	Redemption 100.0000		103,168	103,168	103,856	103,557		(389)		(389)		103,168				3,577	02/15/2025
03335#-AA-4	Anchorage Park Svc GSA Fin Tr CTL Ser 20		12/15/2014	Redemption 100.0000		557,192	557,192	569,205	563,586		(6,394)		(6,394)		557,192				18,351	07/15/2023
03523T-BG-2	Anheuser-Busch InBev Wldwdlnc Co Gtd Nt		11/15/2014	Maturity		15,000,000	15,000,000	14,870,932	14,967,317		32,683		32,683		15,000,000				806,250	11/15/2014
040104-BF-7	Argent Securities Inc RMBS Ser 2003-W3 C		12/26/2014	Paydown		1,001,593	1,001,593	1,006,931	1,004,850		(3,256)		(3,256)		1,001,593				7,759	09/25/2033
040104-BW-0	Argent Securities Inc RMBS Ser 2003-WD C		12/01/2014	Paydown		1,316,788	1,316,788	1,316,205	1,350,864		(34,076)		(34,076)		1,316,788				33,528	10/25/2033
040104-PB-1	Argent Securities Inc RMBS Ser 2005-W3 C		12/26/2014	Paydown		2,786,569	2,786,569	2,373,033	2,404,057		382,512		382,512		2,786,569				6,920	11/25/2035
04231#-AA-7	Armstrong/Heinz Contract Sec ABS Lease B		12/15/2014	Redemption 100.0000		386,195	386,195	386,195	386,195						386,195				12,995	03/15/2027
04249@-AC-5	Army & Air Force Exchange Svc Nt		06/17/2014	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				143,500	06/17/2014
04541G-AS-1	Asset Backed Securities Corp RMBS Ser 20		12/01/2014	Paydown		124,660	124,660	129,530	125,521		(861)		(861)		124,660				4,041	03/21/2029
04541G-MC-3	Asset Backed Securities Corp RMBS Ser 20		12/26/2014	Paydown		1,638,609	1,638,609	1,533,123	1,533,989		104,619		104,619		1,638,609				9,992	10/25/2034
04542B-AS-1	Asset Backed Funding Cert RMBS Ser 2002-		07/01/2014	Paydown		110,160	110,160	109,899	109,899						109,899		262	262	4,316	10/25/2031
04542B-CW-0	Asset Backed Funding Cert RMBS Ser 2003-		12/01/2014	Paydown		363,905	363,905	363,894	363,399		506		506		363,905				8,145	10/25/2032
04542B-FM-9	Asset Backed Funding Cert RMBS Ser 2004-		12/26/2014	Paydown		1,895,204	1,895,204	1,895,204	1,895,204						1,895,204				12,381	08/25/2033
04542B-MU-3	Asset Backed Funding Cert RMBS Ser 2005-		12/01/2014	Paydown		650,457	650,457	621,389	635,440		15,017		15,017		650,457				15,840	06/25/2035
04626R-AA-4	Astoria Power Project ABS PTC Ser A		12/24/2014	Call 103.5283		6,513,805	6,291,811	6,291,811	6,291,811		221,994		221,994		6,513,805				384,714	05/01/2016
04626R-AA-4	Astoria Power Project ABS PTC Ser A		12/01/2014	Redemption 100.0000		2,277,285	2,277,285	2,277,285	2,277,285						2,277,285				66,929	05/01/2016
04626R-AB-2	Astoria Power Project ABS PTC Ser B		12/24/2014	Call 123.7740		3,094,351	2,500,000	2,500,000	2,500,000		594,351		594,351		3,094,351				216,608	05/01/2021
04626R-AC-0	Astoria Power Project ABS PTC Ser C		12/24/2014	Call 114.6079		1,271,038	1,109,032	1,109,032	1,109,032		162,006		162,006		1,271,038				93,235	05/01/2021
04626R-AC-0	Astoria Power Project ABS PTC Ser C		12/01/2014	Redemption 100.0000		329,963	329,963	329,963	329,963						329,963				13,866	05/01/2021
049164-BE-5	Atlas Air Inc ABS EETC Ser 2000-1 Cl A		12/02/2014	Paydown		513,365	513,365	514,148	513,750		(384)		(384)		513,365				28,021	07/02/2021
05164#-AA-5	Aurora Health Care (Badger RE) CTL		12/15/2014	Redemption 100.0000		382,878	382,878	371,550	377,020		5,858		5,858		382,878				14,651	12/15/2022
05367D-BB-2	Aviation Securitization LLC ABS Flt Rate		01/01/2014	Paydown		92,707	92,707	92,707	92,707						92,707				(92,705)	01/13/2020
05367D-BC-0	Aviation Securitization LLC ABS Flt Rate		01/01/2014	Paydown		51,339	51,339	51,339	18,482	32,857			32,857		51,339					01/13/2020
05367D-BD-8	Aviation Securitization LLC ABS Flt Rate		01/01/2014	Paydown		17,113	17,113	17,113	3,594	13,519			13,519		17,113					01/13/2020
05367D-BE-6	Aviation Securitization LLC ABS Flt Rate		01/01/2014	Paydown		61,976	61,976	61,976	34,707	27,269			27,269		61,976					01/13/2020
05367D-BN-6	Aviation Securitization LLC ABS Flt Rate		08/11/2014	Paydown		22,905	22,905	22,905	22,905						22,905				(1,081)	04/11/2023
05367D-BP-1	Aviation Securitization LLC ABS Flt Rate		11/11/2014	Paydown		20,598	20,920	20,920	7,531	13,389			13,389		20,920		(323)	(323)	174	04/11/2023
055381-AS-6	BE Aerospace Inc Sr Nt		12/16/2014	Call 109.0960		1,090,960	1,000,000	1,002,500	1,002,444		88,516		88,516		1,090,960				93,438	04/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
055385-AA-6	BFC Guaranty Corp CTL 6.250% 12/01/17		12/01/2014	Redemption 100.0000		1,829,178	1,829,178	1,763,400	1,807,192		21,986		21,986		1,829,178				114,324	12/01/2017
055498-AA-3	BJs Wholesale Club Inc CTL (HG Bowie Rea		12/15/2014	Redemption 100.0000		272,545	272,545	275,174	273,963		(1,418)		(1,418)		272,545				10,369	05/15/2022
05568N-AE-2	BNSF Railway Company ABS PTC Nt		07/01/2014	Redemption 100.0000		1,692,838	1,692,838	1,692,838	1,692,838						1,692,838				51,887	01/01/2015
05568N-AF-9	BNSF Railway Company ABS PTC Nt		07/02/2014	Redemption 100.0000		482,378	482,378	482,378	482,378						482,378				13,746	07/02/2016
05946X-DL-4	Banc of America Funding Corp RMBS Ser 20		12/01/2014	Paydown		996,067	996,067	1,003,227	996,958		(891)		(891)		996,067				31,859	10/25/2033
05946X-Y7-2	Banc of America Funding Corp RMBS Ser 20		12/01/2014	Paydown		1,460,822	1,460,822	1,388,638	1,388,638		72,184		72,184		1,460,822				45,613	01/25/2036
05947U-VR-6	Banc of America Comm Mtg Inc CMBS Ser 20		12/01/2014	Paydown		3,540,236	3,540,236	3,453,113	3,530,815		9,420		9,420		3,540,236				161,845	07/10/2042
05948K-BW-8	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2014	Paydown		1,703,176	1,703,176	1,705,305	1,703,466		(291)		(291)		1,703,176				47,720	05/25/2033
05948K-RM-3	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2014	Paydown		2,580,559	2,580,559	2,391,278	2,506,693		73,866		73,866		2,580,559				71,772	06/25/2019
05948K-XQ-7	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2014	Paydown		1,511,934	1,572,451	1,547,764	1,547,764		17,942		17,942		1,565,707		(53,773)	(53,773)	51,523	03/25/2035
05948K-XS-3	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2014	Paydown		713,733	970,677	944,250	944,250		9,653		9,653		953,903		(240,170)	(240,170)	37,760	03/25/2035
05948K-ZH-5	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2014	Paydown		2,217,826	2,396,963	2,321,005	2,321,005		51,570		51,570		2,372,575		(154,749)	(154,749)	80,375	05/25/2035
05949A-BX-7	Bank of America Mtg Securities RMBS Ser		11/01/2014	Paydown		1,577,080	1,577,080	1,577,080	1,577,080						1,577,080				40,077	04/25/2034
05949A-KA-7	Bank of America Mtg Securities RMBS Ser		02/01/2014	Paydown		160,623	160,623	164,689	160,164		459		459		160,623				1,360	07/25/2034
05949A-NZ-9	Bank of America Mtg Securities RMBS Ser		12/01/2014	Paydown		1,267,970	1,267,970	1,264,008	1,263,470		4,500		4,500		1,267,970				41,012	08/25/2034
05949A-QB-9	Bank of America Mtg Securities RMBS Ser		12/01/2014	Paydown		3,131,040	3,131,040	3,177,538	3,126,317		4,724		4,724		3,131,040				95,799	08/25/2034
05949A-U4-0	Bank of America Mtg Securities RMBS Ser		05/01/2014	Paydown		2,443,890	2,443,890	2,480,167	2,438,977		4,914		4,914		2,443,890				33,553	03/25/2035
05949C-LZ-7	Bank of America Mtg Securities RMBS Ser		12/01/2014	Paydown		830,597	830,597	823,849	826,301		4,297		4,297		830,597				24,952	04/25/2018
05952D-AB-4	Banc of America Funding Corp RMBS Ser 20		12/22/2014	Paydown		321,023	321,023	300,278	300,278		20,745		20,745		321,023				518	02/20/2047
05952H-AJ-8	Bank of America Mtg Securities RMBS Ser		12/01/2014	Paydown		2,412,892	2,868,192	2,831,933	2,829,908		1,842		1,842		2,831,751		(418,858)	(418,858)	93,018	03/25/2037
05952H-BR-9	Bank of America Mtg Securities RMBS Ser		12/01/2014	Paydown		1,177,178	1,185,568	1,067,417	1,067,417		94,572		94,572		1,161,989		15,189	15,189	24,177	01/25/2037
07383F-5K-0	Bear Stearns Comm Mtg Sec CMBS Ser 2005-		12/01/2014	Paydown		3,862,334	3,862,334	3,883,558	3,858,463		3,872		3,872		3,862,334				163,277	02/13/2042
07383F-PX-0	Bear Stearns Comm Mtg Sec CMBS Ser 2002-		07/01/2014	Paydown		3,103,046	3,103,046	3,120,437	3,097,184		5,862		5,862		3,103,046				63,609	08/15/2038
07383F-X7-8	Bear Stearns Comm Mtg Sec CMBS Ser 2004-		12/01/2014	Paydown		9,886,562	9,886,562	9,985,428	9,899,245		(12,683)		(12,683)		9,886,562				458,572	11/11/2041
07384Y-MB-9	Bear Stearns ABS Inc RMBS Ser 2003-AC5 C		12/01/2014	Paydown		136,044	136,044	136,469	141,252		(5,208)		(5,208)		136,044				3,869	10/25/2033
07385T-AJ-5	Bear Stearns Co Inc Sr Nt		11/15/2014	Maturity		1,000,000	1,000,000	961,010	993,654		6,346		6,346		1,000,000				57,000	11/15/2014
073879-JL-3	Bear Stearns ABS Tr I RMBS Ser 2004-BO C		12/26/2014	Paydown		2,108,565	2,108,565	2,108,565	2,108,565						2,108,565				12,532	09/25/2034
073880-BW-8	Bear Stearns Comml Mtg Sec Inc CMBS Ser		09/01/2014	Paydown				125,096	17,932		(17,932)		(17,932)						15,982	06/11/2050
079867-AQ-0	BellSouth Telecom Inc Deb		12/15/2014	Redemption 100.0000		292,163	292,163	296,890	293,091		(927)		(927)		292,163				13,879	12/15/2015
08183*-AA-0	Benenson Parsippany LLC CTL		12/10/2014	Redemption 100.0000		354,700	354,700	354,700	354,700						354,700				13,688	04/10/2016
09700W-DG-5	Boeing Cap Corp MT Nt Ser X		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
100628-AA-0	Boston Cap Int Term Inc Fd LLC Sr Nt		09/26/2014	Redemption 100.0000		1,102,258	1,102,258	1,102,258	1,102,258						1,102,258				9,521	06/30/2018
10138M-AH-8	Bottling Group LLC Co Gtd Nt		03/15/2014	Maturity		3,000,000	3,000,000	3,400,770	3,017,262		(17,262)		(17,262)		3,000,000				104,250	03/15/2014
11448*-BX-4	Brookshire Grocery Co Ser A-4		09/01/2014	Redemption 100.0000		327,102	327,102	323,429	326,904		197		197		327,102				9,628	09/01/2014
11448*-BY-2	Brookshire Grocery Co Ser A-5		09/01/2014	Redemption 100.0000		196,575	196,575	194,739	196,476		99		99		196,575				5,786	09/01/2014
11448*-BZ-9	Brookshire Grocery Co Ser A-6		09/01/2014	Redemption 100.0000		369,562	369,562	365,523	369,346		217		217		369,562				10,878	09/01/2014
116663-AC-9	Bruce Mansfield Unit 1 2 ABS PTC Nt		06/01/2014	Redemption 100.0000		638,025	638,025	638,025	638,025						638,025				21,852	06/01/2034
117017-AA-1	Brunswick & Glynn Co Dev Auth CTL Rev Le		10/15/2014	Redemption 100.0000		102,836	102,836	102,836	102,836						102,836				5,609	10/15/2022
117017-AB-9	Brunswick & Glynn Co Dev Auth CTL Rev Le		08/15/2014	Redemption 100.0000		200,046	200,046	182,068	190,995		9,051		9,051		200,046				9,434	02/15/2023
117017-AC-7	Brunswick & Glynn Co Dev Auth CTL Rev Le		07/15/2014	Redemption 100.0000		292,297	292,297	292,297	292,297						292,297				13,170	01/15/2024
12189P-AL-6	Burlington Northern Santa Fe ABS PTC Nt		01/15/2014	Redemption 100.0000		292,478	292,478	314,040	298,975		(6,497)		(6,497)		292,478				8,691	01/15/2023
124860-GG-6	C-BASS Tr RMBS Ser 2005-RP2 Cl AF3		05/01/2014	Paydown		106,617	106,617	106,471	106,188		430		430		106,617				2,081	09/25/2035
12489W-ET-7	C-BASS Tr RMBS Ser 2002-CB2 Cl M1		03/25/2014	Paydown		8,705	8,705	8,705	8,705						8,705				22	04/25/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12489W-HD-9	C-BASS Tr RMBS Ser 2003-CB6 Cl AF6		12/01/2014	Paydown		385,520	385,520	385,520	385,520						385,520				8,995	12/25/2033
12489W-HE-7	C-BASS Tr RMBS Ser 2003-CB6 Cl M1		12/25/2014	Paydown		101,046	101,046	101,425	101,270		(223)		(223)		101,046				634	12/25/2033
12489W-NP-5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4		12/01/2014	Paydown		1,045,710	1,045,710	1,045,672	1,044,200		1,509		1,509		1,045,710				26,739	07/25/2035
12506Y-BE-8	CDC Mortgage Capital Trust RMBS Ser 2003		12/25/2014	Paydown		299,280	299,280	200,500	200,500		98,780		98,780		299,280				1,903	10/25/2033
12543K-AE-4	Community Health Systems Inc Term Ln E N		05/30/2014	Tax Free Exchange		346,269	345,776	346,457	346,296		(27)		(27)		346,269				3,297	01/25/2017
12543K-AE-4	Community Health Systems Inc Term Ln E N		11/28/2014	Tax Free Exchange		10,834,099	10,818,315	10,839,647	10,834,520		(421)		(421)		10,834,099				150,445	01/25/2017
12544A-BM-6	Countrywide Home Loans RMBS Ser 2006-20		12/01/2014	Paydown		352,822	377,604	375,775	375,865		(1)		(1)		375,864		(23,043)	(23,043)	9,982	02/25/2037
12558M-BL-5	CIT Group Home Eq Loan Tr RMBS Ser 2003-		12/01/2014	Paydown		590,932	590,932	591,301	589,931		1,001		1,001		590,932				12,194	10/20/2032
125662-AA-1	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2014	Paydown		455,938	614,998	515,278	515,278						515,278		(59,340)	(59,340)	18,619	01/25/2037
12566U-AN-4	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2014	Paydown		343,720	466,041	368,557	368,557						368,557		(24,836)	(24,836)	14,933	02/25/2037
12630U-AD-8	Cablevision (CSC Holdings) Term Ln B Nt		12/31/2014	Redemption 100.0000		4,114,138	4,114,138	4,093,567	4,095,429		18,709		18,709		4,114,138				50,666	04/17/2020
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
126408-GN-7	CSX Corp Sr Nt 6.250% 04/01/15		09/19/2014	Call 103.0317		3,527,805	3,424,000	3,733,050	3,499,231		28,574		28,574		3,527,805				206,867	04/01/2015
12644*-AC-1	CTL Cap Tr CTL Ser 2002-3 Anchorage		12/15/2014	Redemption 100.0000		252,598	252,598	252,598	252,598						252,598				10,085	12/15/2026
12644@-AX-3	CTL Cap Tr CTL Lowes 7.070% 08/15/21		08/15/2014	Redemption 100.0000		318,169	318,169	318,169	318,169						318,169				16,969	08/15/2021
12644@-BF-1	CTL Cap Tr CTL Everett Realty		03/14/2014	Call 131.3352		2,100,106	1,599,043	1,605,651	1,603,064		497,042		497,042		2,100,106				29,649	02/15/2027
12644@-BF-1	CTL Cap Tr CTL Everett Realty		02/15/2014	Redemption 100.0000		10,589	10,589	10,632	10,615		(27)		(27)		10,589				99	02/15/2027
12644@-BG-9	CTL Cap Tr CTLSer 2002-1 ClA1Great Sprin		11/15/2014	Redemption 100.0000		374,870	374,870	375,313	374,988		(118)		(118)		374,870				19,865	05/15/2018
12644@-BQ-7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen		12/15/2014	Redemption 100.0000		93,857	93,857	93,128	93,449		408		408		93,857				3,450	07/15/2022
12644@-BR-5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar		12/15/2014	Redemption 100.0000		104,256	104,256	104,256	104,256						104,256				3,794	10/15/2022
12644@-BS-3	CTL Cap Tr CTL Walgreens		12/15/2014	Redemption 100.0000		223,381	223,381	224,790	224,149		(768)		(768)		223,381				8,091	01/15/2023
12644@-BV-6	CTL Cap Tr CTL Ser 2003-17 Costco		12/20/2014	Redemption 100.0000		851,702	851,702	844,773	848,131		3,571		3,571		851,702				25,586	09/20/2022
12644@-BX-2	CTL Cap Tr CTL Ser 2004-9 Kohls		12/15/2014	Redemption 100.0000		137,472	137,472	137,472	137,472						137,472				4,001	01/15/2025
12644@-CA-1	CTL Cap Tr CTL Ser 2004-17 Texas Instr		12/15/2014	Redemption 100.0000		1,325,931	1,325,931	1,304,201	1,309,721		16,211		16,211		1,325,931				39,610	01/15/2026
12644@-CC-7	CTL Cap Tr CTL Ser 2005-6 Orange County		12/05/2014	Redemption 100.0000		1,639,579	1,639,579	1,639,579	1,639,579						1,639,579				53,500	04/05/2025
12644@-CF-0	CTL Cap Tr CTLSer 2005-11Ang IN Walgreen		12/15/2014	Redemption 100.0000		136,651	136,651	136,651	136,651						136,651				4,030	11/15/2029
12644@-CG-8	CTL Cap Tr CTL Ser 2005-12 Lumberton NC		12/15/2014	Redemption 100.0000		155,532	155,532	155,532	155,532						155,532				4,587	07/15/2030
12644@-CH-6	CTL Cap Tr CTLSer 2006-5 Cl A1 2 Oklahom		12/15/2014	Redemption 100.0000		1,484,451	1,484,451	1,484,451	1,484,451						1,484,451				48,770	10/15/2023
12644@-CM-5	CTL Cap Tr CTL Ser 2007-3 Alaska OCS		12/15/2014	Redemption 100.0000		2,600,142	2,600,142	2,600,142	2,600,142						2,600,142				93,983	03/15/2023
12647@-AA-0	CTL Cap Tr CTL Ser 2007-20 Citizens Bk L		12/15/2014	Redemption 100.0000		1,614,200	1,614,200	1,614,200	1,614,200						1,614,200				56,682	08/15/2016
12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW		12/10/2014	Redemption 100.0000		171,588	171,588	171,588	171,588						171,588				7,403	10/10/2031
126650-BP-4	CVS Health Corp ABS PTC Nt		12/10/2014	Redemption 100.0000		225,108	225,108	263,024	261,695		(36,587)		(36,587)		225,108				7,427	12/10/2028
126650-BQ-2	CVS Health Corp ABS PTC Nt		12/10/2014	Redemption 100.0000		1,335,104	1,335,104	1,226,173	1,243,669		91,435		91,435		1,335,104				50,742	01/10/2030
126650-BS-8	CVS Health Corp ABS PTC Nt		12/10/2014	Redemption 100.0000		254,216	254,216	254,216	254,216						254,216				10,454	01/10/2032
12665U-AA-2	CVS Health Corp ABS PTC Nt		12/10/2014	Redemption 100.0000		121,540	121,540	121,540	121,540						121,540				3,211	01/10/2036
126670-FB-9	CWABS Inc RMBS Ser 2005-IM2 Cl A3		12/25/2014	Paydown		482,989	482,989	472,225	472,225		10,765		10,765		482,989				1,300	01/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126671-R4-0	CWABS Inc RMBS Ser 2003-5 Cl MF1		08/01/2014	Paydown		50,903	50,903	50,902	50,792		110		110		50,903				230	01/25/2034
126673-GA-4	CWABS Inc RMBS Ser 2004-9 Cl AF6		12/01/2014	Paydown		1,122,470	1,122,470	1,122,444	1,120,992		1,477		1,477		1,122,470				23,949	12/25/2034
12667F-4S-1	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		4,057,263	4,057,263	3,906,764	3,906,764		150,499		150,499		4,057,263				131,533	04/25/2035
12667F-5L-5	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		2,298,134	2,298,134	1,956,525	1,956,525		341,609		341,609		2,298,134				68,679	04/25/2035
12667F-F9-1	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		2,659,980	2,659,980	2,649,516	2,646,972		13,009		13,009		2,659,980				80,438	02/25/2035
12667F-LG-8	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		119,856	119,856	119,853	119,483		373		373		119,856				4,026	07/25/2034
12667F-MX-0	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		524,301	524,301	499,560	504,782		19,519		19,519		524,301				20,177	08/25/2034
12667F-PG-4	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		1,374,447	1,374,447	1,390,339	1,384,455		(10,008)		(10,008)		1,374,447				57,048	09/25/2034
12667F-QL-2	Countrywide Alternative Ln Tr RMBS Ser 2		09/01/2014	Paydown		4,587,842	4,587,842	4,613,936	4,572,549		15,293		15,293		4,587,842				104,142	09/25/2034
12667F-QR-9	Countrywide Alternative Ln Tr RMBS Ser 2		09/01/2014	Paydown		665,191	665,191	671,012	663,076		2,115		2,115		665,191				15,100	09/25/2034
12667F-TA-3	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		327,100	327,100	327,091	326,131		969		969		327,100				7,577	08/25/2034
12667F-TY-1	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		393,120	393,120	393,115	391,936		1,184		1,184		393,120				9,037	10/25/2034
12667G-D2-6	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		880,463	984,797	900,984	900,984						900,984		(20,521)	(20,521)	28,056	08/25/2035
12667G-D3-4	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		1,653,887	1,849,866	1,662,121	1,662,121						1,662,121		(8,234)	(8,234)	52,701	08/25/2035
12667G-DW-0	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		1,952,811	1,952,811	1,916,902	1,916,902		35,909		35,909		1,952,811				57,129	05/25/2035
12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		7,711,419	7,711,419	7,760,821	7,693,662		17,757		17,757		7,711,419				199,523	05/25/2035
12667G-H7-1	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		1,975,999	2,149,409	1,988,310	1,988,310						1,988,310		(12,311)	(12,311)	78,727	07/25/2035
12667G-VL-4	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		2,393,336	2,393,336	2,324,387	2,378,139		15,196		15,196		2,393,336				63,456	07/25/2035
12686-AC-8	CWABS Inc RMBS Ser 2006-H Cl 2A1B		12/15/2014	Paydown		2,969,954	2,969,954	1,028,198	1,028,198		1,941,756		1,941,756		2,969,954				3,885	11/15/2036
12668B-EH-2	CWMBS Inc RMBS Ser 2005-85CB Cl 2A3		12/01/2014	Paydown		2,427,403	2,709,272	2,406,854	2,406,854						2,406,854		20,549	20,549	81,181	02/25/2036
12668B-QA-4	CWMBS Inc RMBS Ser 2006-4CB Cl 2A6		12/01/2014	Paydown		579,641	664,865	606,881	606,881						606,881		(27,240)	(27,240)	19,756	04/25/2036
12668B-RZ-8	CWMBS Inc RMBS Ser 2006-6CB Cl 1A4		12/01/2014	Paydown		640,466	797,302	684,332	684,332						684,332		(43,865)	(43,865)	23,634	05/25/2036
126694-NS-3	CWHL Inc RMBS Ser 2005-27 Cl 1A3		12/01/2014	Paydown		109,126	109,126	106,211	107,598		1,528		1,528		109,126				2,883	12/25/2035
12669C-E4-8	CWMBS Inc RMBS Ser 2002-8 Cl A4		05/01/2014	Paydown		343,345	343,345	355,791	343,333		12		12		343,345				8,509	07/25/2032
12669E-3P-9	CWALT Loan Tr RMBS Ser 2003-J9 Cl 1A6		12/01/2014	Paydown		231,980	231,980	225,465	228,283		3,697		3,697		231,980				6,021	10/25/2033
12669E-C5-3	CWALT Loan Tr RMBS Ser 2003-16T1 Cl A5		12/01/2014	Paydown		861,027	861,027	837,349	842,090		18,937		18,937		861,027				30,677	09/25/2033
12669F-D2-6	CWHL Inc RMBS Ser 2004-10 Cl A10		12/01/2014	Paydown		255,690	255,690	239,390	251,969		3,721		3,721		255,690				7,802	07/25/2034
12669G-R3-7	Countrywide Home Loans RMBS Ser 2005-15		12/01/2014	Paydown		45,094	45,312	44,597	44,907		(1)		(1)		44,907		188	188	1,290	08/25/2035
12669G-TD-3	Countrywide Home Loans RMBS Ser 2005-6 C		12/01/2014	Paydown		2,346,639	2,346,639	2,253,474	2,253,474		93,165		93,165		2,346,639				72,344	04/25/2035
12669G-XY-2	Countrywide Home Loans RMBS Ser 2005-12		12/01/2014	Paydown		2,681,616	2,681,616	2,695,024	2,679,507		2,109		2,109		2,681,616				115,620	05/25/2035
12669R-AB-3	Countrywide Home Equity Ln RMBS Ser 2007		12/01/2014	Paydown		3,156,074	3,156,074	1,755,093	1,755,093						1,755,093		1,400,981	1,400,981	95,766	11/25/2036
12811@-AA-0	Calamos Holdings LLC Sr Nt		07/15/2014	Maturity		5,480,907	5,480,907	5,480,907	5,480,907						5,480,907				346,941	07/15/2014
13003*-AP-5	California Almond Growers Exch Sr Nt		08/14/2014	Redemption 100.0000		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				110,925	08/14/2016
130789-T#-7	California Wtr Svc Co 1st Mtg Bd Ser JJJ		05/01/2014	Redemption 100.0000		454,601	454,601	459,235	457,146		(2,545)		(2,545)		454,601				12,365	05/01/2018
14155#-AB-6	Cardinals Ballpark LLC Sr Nt		09/30/2014	Redemption 100.0000		805,854	805,854	808,128	807,909		(2,054)		(2,054)		805,854				35,037	09/30/2027
14912L-4F-5	Caterpillar Finl Svcs Corp Sr Nt		02/17/2014	Maturity		20,000,000	20,000,000	19,866,600	19,996,079		3,921		3,921		20,000,000				612,500	02/17/2014
14983A-AB-5	C-BASS Tr RMBS Ser 2006-SL1 Cl A2		12/25/2014	Paydown		702,292	702,292	185,489	185,489		516,802		516,802		702,292				21,376	09/25/2036
151895-A@-8	CenterPoint Properties Tr Sr Nt		10/01/2014	Redemption 100.0000		93,568	93,568	93,568	93,568						93,568				3,404	10/31/2014
152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001		12/01/2014	Paydown		108,501	108,501	108,492	108,191		310		310		108,501				4,686	07/25/2032
152314-DQ-0	Centex Home Equity Loan Tr RMBS Ser 2001		12/01/2014	Paydown		252,439	252,439	252,415	251,789		649		649		252,439				8,535	07/25/2032
152314-DS-6	Centex Home Equity Loan Tr RMBS Ser 2001		12/01/2014	Paydown			168,040	133,945	64,802	69,142			69,142		133,945		(133,945)	(133,945)	15,220	07/25/2032
152314-FZ-8	Centex Home Equity Loan Tr RMBS Ser 2002		11/01/2014	Paydown		277,153	277,153	277,149	276,626		528		528		277,153				8,669	11/25/2028
152314-LM-0	Centex Home Equity Loan Tr RMBS Ser 2004		12/01/2014	Paydown		131,445	131,445	131,390	131,282		163		163		131,445				2,725	09/25/2034
160841-AA-0	Charlotte Gateway Village LLC CMBS CTL		12/01/2014	Redemption 100.0000		883,668	883,668	883,668	883,668						883,668				30,981	12/01/2016
161542-CQ-6	Chase Funding Ln Acq Tr RMBS Ser 2003-C1		06/01/2014	Paydown		113,601	113,601	113,595	113,363		237		237		113,601				1,514	08/25/2032
16162W-KK-4	Chase Mtg Fin Corp RMBS Ser 2005-S1 Cl 1		12/01/2014	Paydown		4,528,735	4,528,735	4,573,991	4,526,059		2,676		2,676		4,528,735				(6,575)	05/25/2035
172967-EQ-0	Citigroup Inc Sr Nt		12/31/2014	Direct															130,278	12/31/2049
172967-ER-8	Citigroup Inc Fix-to-Flt Bd Ser E		12/31/2014	Direct															542,823	12/31/2014
172967-EU-1	Citigroup Inc Sr Nt		12/31/2014	Direct															217,129	12/21/2057
172973-P6-0	Citicorp Mtg Secs Inc RMBS Ser 2005-1 Cl		12/01/2014	Paydown		586,769	586,769	589,703	586,379		390		390		586,769				22,554	02/25/2035
172973-W5-4	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl		12/01/2014	Paydown		545,234	545,234	511,328	529,111		16,124		16,124		545,234				14,722	07/25/2035
172973-X2-0	Citicorp Mtg Secs Inc RMBS Ser 2005-4 Cl		09/01/2014	Paydown		1,337,689	1,337,689	1,328,910	1,332,945		4,744		4,744		1,337,689				20,725	07/25/2035
17306U-BD-9	Citifinancial Mtg Sec Inc RMBS Ser 2003-		07/01/2014	Paydown		2,906,446	2,906,446	2,906,453	2,902,126		4,320		4,320		2,906,446				63,217	05/25/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17306U-CE-6	Citifinancial Mtg Sec Inc RMBS Ser 2004-		12/01/2014	Paydown		149,063	149,063	149,055	148,874		190		190		149,063				3,050	04/25/2034
17307G-FN-3	Citigroup Mtg Ln Tr RMBS Ser 2004-RR2 Cl		12/01/2014	Paydown		291,320	291,320	269,836	282,552		8,769		8,769		291,320				4,680	05/25/2034
17307G-H3-5	Citigroup Mtg Ln Tr RMBS Ser 2005-8 Cl 3		12/01/2014	Paydown		2,264,593	2,264,593	2,200,359	2,213,905		50,688		50,688		2,264,593				69,383	09/25/2035
173094-AA-1	Citigroup Inc Jr Sub Nt		12/31/2014	Direct Credit Suisse First Boston															651,388	12/21/2057
17309A-AB-5	Citimortgage Alternative Ln Tr RMBS Ser		04/15/2014	Paydown		43,761	175,046	38,437	10,965	27,472			27,472		38,437		5,324	5,324	3,914	04/25/2036
17309A-AB-5	Citimortgage Alternative Ln Tr RMBS Ser		04/01/2014	Paydown		13,613	260,497	57,201	16,318	40,883			40,883		57,201		(43,587)	(43,587)	4,059	04/25/2036
17313K-AF-8	Citigroup Comm Mtg Tr CMBS Ser 2008-C7 C		11/01/2014	Paydown		732,992	732,992	741,668	735,298		(2,306)		(2,306)		732,992				41,847	12/10/2049
181593-AG-9	Clarke American Term Ln B Nt 3 (Harland		12/31/2014	Redemption 100.0000		554,462	554,462	541,175	542,686		11,776		11,776		554,462				19,211	06/30/2017
18976G-AQ-9	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2014	Paydown		1,532,112	2,099,718	1,843,222	1,843,222						1,843,222		(311,110)	(311,110)	63,938	06/25/2037
20030N-AE-1	Comcast Corp Co Gtd Nt		01/15/2014	Maturity		3,943,000	3,943,000	3,840,009	3,942,073		927		927		3,943,000				104,490	01/15/2014
205887-BP-6	ConAgra Foods Inc Sr Nt		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
20825C-AS-3	ConocoPhillips-Can Nt 4.750% 02/01/14		02/01/2014	Maturity		2,695,000	2,695,000	2,723,896	2,695,545		(545)		(545)		2,695,000				64,006	02/01/2014
21075W-BF-1	Cointmortgage Home Eq Loan Tr RMBS Ser 1		12/01/2014	Paydown		11,384	11,384	11,372	11,354		30		30		11,384				472	08/15/2025
210805-BU-0	Continental Airlines Inc ABS EETC Ser 19		07/02/2014	Paydown		4,315,179	4,315,179	4,275,328	4,303,429		11,750		11,750		4,315,179				155,902	01/02/2018
210805-CB-1	Continental Airlines Inc ABS EETC Ser 19		09/15/2014	Paydown		867,973	867,973	832,401	857,379		10,595		10,595		867,973				29,893	03/15/2019
210805-CT-2	Continental Airlines Inc ABS PTC Ser 199		09/15/2014	Redemption 100.0000		29,100	29,100	28,421	28,828		272		272		29,100				1,155	09/15/2021
210805-DH-7	Continental Airlines Inc ABS EETC Ser 20		12/15/2014	Paydown		43,967	43,967	34,205	36,873		7,094		7,094		43,967				2,947	12/15/2022
212168-AA-6	Continental Wind Sr Nt		08/31/2014	Redemption 100.0000		1,002,315	1,002,315	1,002,315	1,002,315						1,002,315				38,900	02/28/2033
220027-AG-1	Corporate Property Investors Nt		09/30/2014	Call 110.1689		1,652,533	1,500,000	1,473,675	1,494,705		157,828		157,828		1,652,533				123,047	03/15/2016
224044-BQ-9	Cox Communications Inc Sr Nt		05/19/2014	Goldman Sachs & Company		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
224108-AA-4	Cox Enterprises Inc CTL		12/31/2014	Redemption 100.0000		665,896	665,896	665,896	665,896						665,896				20,811	06/30/2027
22540V-XC-1	CS First Boston Mtg Sec Corp RMBS Ser 20		12/26/2014	Paydown		239,111	239,111	239,111	239,111						239,111				1,965	08/25/2032
22541Q-3Y-6	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		1,375,222	1,375,222	1,407,884	1,396,594		(21,372)		(21,372)		1,375,222				38,836	12/25/2033
22541S-D4-7	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		749,937	749,937	739,634	746,588		3,349		3,349		749,937				18,620	01/25/2043
22541S-TQ-1	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		982,567	982,567	994,696	990,282		(7,714)		(7,714)		982,567				32,102	08/25/2034
22541S-ZB-7	CS First Boston Mtg Sec Corp RMBS Ser 20		11/01/2014	Paydown		510,657	510,657	525,099	520,587		(9,931)		(9,931)		510,657				11,679	09/25/2034
225458-2G-2	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		60,917	60,928	59,176	59,831		727		727		60,558		359	359	1,206	08/25/2025
225458-5Q-7	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		873,253	873,253	808,807	808,807		64,447		64,447		873,253				26,492	10/25/2035
225458-AX-6	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		607,368	607,368	612,896	608,678		(1,310)		(1,310)		607,368				19,189	02/25/2035
225458-BU-1	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		2,569,728	2,569,728	2,591,009	2,571,671		(1,943)		(1,943)		2,569,728				77,745	05/25/2028
225458-EV-6	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		1,786,797	1,786,797	1,758,668	1,758,668		28,129		28,129		1,786,797				47,311	03/25/2035
225458-EX-2	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		3,415,521	3,415,521	3,443,806	3,435,847		(20,326)		(20,326)		3,415,521				86,368	03/25/2035
225458-FD-5	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		53,685	53,685	54,993	53,755		(70)		(70)		53,685				1,614	02/25/2025
225458-FG-8	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		514,940	514,940	525,159	519,248		(4,308)		(4,308)		514,940				11,533	02/25/2020
225458-NS-3	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		3,247,041	3,247,041	3,210,186	3,234,580		12,462		12,462		3,247,041				88,815	02/25/2032
225458-UA-4	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		1,140,754	1,140,754	1,138,437	1,137,546		3,208		3,208		1,140,754				41,291	07/25/2035
225458-UL-0	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		920,720	920,720	905,183	912,262		8,458		8,458		920,720				26,685	07/25/2035
225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		1,444,605	1,444,605	1,416,615	1,432,636		11,968		11,968		1,444,605				34,893	07/25/2035
225458-XW-3	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		890,631	890,631	881,275	881,275		9,356		9,356		890,631				30,362	07/25/2035
2254W0-GX-7	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		633,371	633,371	629,214	630,460		2,910		2,910		633,371				16,268	10/25/2034
2254W0-NS-0	CS First Boston Mtg Sec Corp RMBS Ser 20		12/01/2014	Paydown		411,982	411,982	398,979	406,538		5,445		5,445		411,982				11,704	12/25/2020
22942M-BF-2	Credit Suisse Mtg Capital RMBS Ser 2006-		12/01/2014	Paydown		1,392,271	1,439,713	1,444,437	1,442,346						1,442,346		(50,075)	(50,075)	33,999	10/25/2026
229476-AA-6	CTL Cap Tr CTL Ser 2010-14 Walgreens		12/15/2014	Redemption 100.0000		194,021	194,021	194,021	194,021						194,021				6,727	02/15/2034
22959#-AA-9	CSOLAR IV South LLC Sr Sec Nt		12/31/2014	Redemption 100.0000		621,461	621,461	621,461	621,461						621,461				22,017	09/30/2038
23243N-AH-1	Countrywide Home Equity Ln RMBS Ser 2006		12/01/2014	Paydown		324,044	81,852	33,695	33,695						33,695		290,349	290,349	29,512	07/25/2034
23245L-AB-6	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2014	Paydown		563,169	736,679	601,119	601,119						601,119		(37,950)	(37,950)	26,950	02/25/2037
232820-AG-5	Cytec Inds Inc Sr Nt 6.000% 10/01/15		12/05/2014	Call 104.5243		31,824,508	30,447,000	33,807,144	31,700,477		124,031		124,031		31,824,508				2,151,588	10/01/2015
232820-AH-3	Cytec Inds Inc Sr Nt 8.950% 07/01/17		12/05/2014	Call 119.2164		20,505,223	17,200,000	21,098,122	19,464,755		1,040,468		1,040,468		20,505,223				2,197,921	07/01/2017
233244-AH-5	DOT Headquarters II L-B Fin Tr CTL Mtg S		12/07/2014	Redemption 100.0000		1,418,124	1,418,124	1,418,124	1,418,124						1,418,124				43,337	12/07/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
24422E-RK-7	Deere /John/ Cap Corp Sr Nt		12/02/2014	Maturity		15,000,000	15,000,000	14,990,600	14,997,086		2,914		2,914		15,000,000				187,500	12/02/2014
24702N-AD-2	Dell International Inc Term Ln C Nt 1		10/31/2014	Redemption 100.0000		1,987,500	1,987,500	1,977,563	1,977,851		9,649		9,649		1,987,500				55,691	10/29/2018
24702N-AD-2	Dell International Inc Term Ln C Nt 1		01/29/2014	Tax Free Exchange		659,330	662,500	659,188	659,284		46		46		659,330				5,935	10/29/2018
24763L-FN-5	Delta Funding Home Eq Ln Tr RMBS Ser 199		12/01/2014	Paydown		171,845	171,845	171,828	171,491		354		354		171,845				900	08/15/2030
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		12/01/2014	Paydown		85,836	85,836	85,818	85,737		99		99		85,836				2,017	09/25/2033
251510-DS-9	Deutsche Alt-A Sec Inc RMBS Ser 2005-2 C		12/01/2014	Paydown		1,240,721	1,240,721	1,261,076	1,245,323		(4,602)		(4,602)		1,240,721				37,091	03/25/2020
251510-EE-9	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		12/01/2014	Paydown		165,411	165,411	162,826	163,255		2,156		2,156		165,411				6,877	05/25/2035
251510-EH-2	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		12/01/2014	Paydown		483,576	483,576	479,855	480,324		3,252		3,252		483,576				16,532	06/25/2035
251510-ER-0	Deutsche Alt-A Sec Inc RMBS Ser 2005-3 C		12/01/2014	Paydown		410,147	410,147	404,636	405,498		4,650		4,650		410,147				13,819	06/25/2035
251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C		12/01/2014	Paydown		250,267	297,156	278,803	278,803						278,803		(28,536)	(28,536)	9,245	09/25/2035
251513-AT-4	Deutsche Alt-A Ses Inc RMBS Ser 2006-AB4		12/01/2014	Paydown		617,094	891,941	573,103	573,103						573,103		43,991	43,991	23,896	10/25/2036
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI		12/01/2014	Paydown		362,343	362,343	362,241	361,643		700		700		362,343				8,032	12/25/2033
251563-DM-1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI		12/01/2014	Paydown		204,655	204,655	204,605	204,299		356		356		204,655				4,368	01/25/2034
25179M-AG-8	Devon Energy Corp Sr Nt		01/15/2014	Maturity		11,000,000	11,000,000	10,975,140	10,999,788		212		212		11,000,000				309,375	01/15/2014
25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd		03/31/2014	Redemption 100.0000		885,220	885,220	885,220	885,220						885,220				50,103	03/31/2030
268617-BH-9	Enterprise Mtg Accept Co ABS Frch Ln Own		02/01/2014	Direct		6,746	6,746										6,746	6,746	26,145	01/15/2027
268668-FD-7	EMC Mtg Loan Tr RMBS Ser 2006-A CI A		12/26/2014	Paydown		192,307	192,307	152,447	152,447		39,861		39,861		192,307				732	12/25/2042
279310-AC-0	Eddie Bauer Inc Term Ln Nt 10		04/01/2014	Direct			163,132													04/02/2014
29272#-AA-4	Energy Plaza Lease PassThru Tr CTL Ser A		02/14/2014	Redemption 100.0000		340,278	340,278	340,278	340,278						340,278				10,004	02/14/2014
29272#-AB-2	Energy Plaza Lease PassThru Tr CTL Ser A		02/14/2014	Redemption 100.0000		40,104	40,104	40,104	40,104						40,104				1,329	02/14/2014
293791-AN-9	Enterprise Products Ptnrs LP Co Gtd Nt		10/15/2014	Maturity		5,000,000	5,000,000	4,660,100	4,944,954		55,046		55,046		5,000,000				280,000	10/15/2014
29379V-AD-5	Enterprise Products Operations Co Gtd Nt		01/31/2014	Maturity		5,000,000	5,000,000	6,111,800	5,025,343		(25,343)		(25,343)		5,000,000				243,750	01/31/2014
29439B-AA-6	EQT Production Co Gtd Sr Nt		08/31/2014	Redemption 100.0000		122,500	122,500	123,448	123,107		(607)		(607)		122,500				7,062	02/28/2016
294751-EW-8	Equity One ABS Inc RMBS Ser 2004-3 CI AF		12/01/2014	Paydown		1,696,370	1,696,370	1,696,370	1,696,370						1,696,370				51,185	07/25/2034
301965-QE-7	FFCA Sec Lending Corp ABS Frnch Ln Ser19		12/01/2014	Paydown		1,078,349	1,078,349	1,070,484	1,073,176		5,173		5,173		1,078,349				47,185	05/18/2026
30216X-AB-0	Expert Global Solutions Inc Term Ln B Nt		08/25/2014	Barclays Capital		7,479,197	7,550,184	7,408,135	7,434,350		14,740		14,740		7,449,090		30,108	30,108	590,761	04/03/2018
30216X-AB-0	Expert Global Solutions Inc Term Ln B Nt		07/09/2014	Tax Free Exchange		175,942	178,536	175,161	175,797		146		146		175,942				8,241	04/03/2018
30219G-AC-2	Express Scripts Hldg Co Sr Nt		07/08/2014	Call 105.7188		21,143,764	20,000,000	19,995,689	19,997,231		1,146,533		1,146,533		21,143,764				453,056	11/15/2016
302228-AA-9	EXSIF Worldwide Inc ABS Sr Sec Nt		10/01/2014	Redemption 100.0000		833,333	833,333	852,184	837,647		(4,313)		(4,313)		833,333				79,115	10/01/2015
30251T-AA-7	FNBC 1993-A Pass Through Trust ABS PTC S		01/05/2014	Redemption 100.0000		212,301	212,301	267,992	224,876		(12,574)		(12,574)		212,301				8,577	01/05/2018
302567-AA-0	FPL Energy American Wind LLC Sr Nt		06/20/2014	Redemption 100.0000		612,819	612,819	602,875	603,807		9,012		9,012		612,819				40,685	06/20/2023
302570-BC-9	FPL Group Capital Nt 7.875% 12/15/15		12/29/2014	Call 106.8310		2,680,390	2,509,000	2,857,274	2,622,688		57,702		57,702		2,680,390				205,268	12/15/2015
31331F-AX-9	Fedex Corp ABS PTC Ser 1998-1A		01/15/2014	Paydown		391,048	391,048	437,455	414,648		(23,600)		(23,600)		391,048				13,139	07/15/2023
31331F-AY-7	Fedex Corp ABS PTC Ser 1998-1 CI B		01/15/2014	Paydown		444,836	444,836	472,549	456,610		(11,774)		(11,774)		444,836				15,225	01/15/2019
31331F-BA-8	Fedex Corp ABS PTC Ser 1999-1 CI A		01/15/2014	Paydown		24,806	24,806	29,239	27,202		(2,396)		(2,396)		24,806				949	01/15/2022
316773-CK-4	Fifth Third Bancorp Sr Nt		05/16/2014	Credit Suisse First 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
32007U-AL-3	First Data Corp Extended Term Ln B Nt 1		07/18/2014	Tax Free Exchange		6,317,184	6,317,685	6,316,966	6,317,117		67		67		6,317,184				181,817	03/24/2018
32007U-AT-6	First Data Corp New Extended Term Ln B N		01/30/2014	Tax Free Exchange		479,271	479,271	479,271	479,271						479,271				2,051	03/24/2017
32027N-WN-7	First Franklin Mtg Ln RMBS Ser 2005-FF10		12/25/2014	Paydown		2,064,948	2,064,948	1,974,528	2,010,196		54,752		54,752		2,064,948				5,216	11/25/2035
32051D-E7-3	First Horizon Mtg PT Tr RMBS Ser 2003-8		08/01/2014	Paydown		2,841,478	2,841,478	2,777,544	2,807,777		33,701		33,701		2,841,478				92,669	10/25/2033
32051D-Z9-6	First Horizon Mtg PT Tr RMBS Ser 2004-3		12/01/2014	Paydown		1,313,724	1,313,724	1,254,811	1,276,718		37,006		37,006		1,313,724				47,142	06/25/2019
32051G-GZ-2	First Horizon Mtg PT Tr RMBS Ser 2005-1		10/01/2014	Paydown		3,046,620	3,046,620	3,072,326	3,039,029		7,591		7,591		3,046,620				82,252	07/25/2026
32051G-TC-9	First Horizon Alt Mtg Sec Tr RMBS Ser 20		12/01/2014	Paydown		504,927	699,361	653,185	653,185						653,185		(148,257)	(148,257)	12,467	09/25/2035
32052W-AC-3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		12/01/2014	Paydown		1,116,104	1,736,661	1,442,059	1,442,059						1,442,059		(325,954)	(325,954)	62,875	08/25/2037
32058E-AC-7	First Investors Auto Owner Tr LBASS Ser		12/15/2014	Paydown		1,230,869	1,230,869	1,230,799	1,230,823		46		46		1,230,869				5,599	10/15/2018
35645M-AM-0	Freedom Trust RMBS Ser 2011-3 CI M89		11/01/2014	Paydown		354,711	355,268	100,700	117,298		(278)		(278)		117,020		237,691	237,691	(572)	09/01/2051
35669#-AA-2	Freeport LNG Development LP Sr Nt		11/24/2014	Call 122.6489		23,808,419	19,411,851	19,411,851	19,411,851		4,396,568		4,396,568		23,808,419				1,135,593	12/19/2025
35669#-AA-2	Freeport LNG Development LP Sr Nt		09/30/2014	Redemption 100.0000		967,605	967,605	967,605	967,605						967,605				31,606	12/19/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption																
361452-AA-3	GATX Rail Corp ABS PTC Ser 2000-1		01/13/2014	100.0000		211,295	211,295	211,295	211,295						211,295				8,557	01/13/2020
36157R-3X-1	GE Cap Mtg Serv Inc RMBS Ser 1999-HE2 Cl		12/01/2014	Paydown		750,331	750,331	822,616	793,827		(43,496)		(43,496)		750,331				31,989	07/25/2029
36157R-D8-5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl		12/01/2014	Paydown		1,537	1,537	1,537	1,537						1,537				44	04/25/2029
36170U-AB-7	G-FORCE LLC CMBS Ser 2005-RRA Cl A2		08/01/2014	Paydown		336,173	336,173	339,432	335,425		748		748		336,173				4,889	08/22/2036
361856-ER-4	GMAC Mtg Corp Loan Tr RMBS Ser 2006-HE1		12/25/2014	Paydown		958,949	718,310	335,044	335,044						335,044		623,905	623,905	1,499	11/25/2036
				Redemption																
36225*-AA-1	GSA IRS Lease Tr CTL PTC Ser 2009		12/11/2014	100.0000		690,681	690,681	690,681	690,681						690,681				22,386	09/11/2030
36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl A5		12/01/2014	Paydown		242,125	242,125	242,135	241,281		844		844		242,125				8,495	07/20/2031
36226M-AF-0	GRMT Mtg Loan Tr RMBS Ser 2001-1A Cl M1		12/01/2014	Paydown		30,040	30,040	31,047	30,380		(341)		(341)		30,040				1,311	07/20/2031
36228C-TK-9	GS Mortgage Securities Corp II CMBS Ser		08/01/2014	Paydown		9,110,000	9,110,000	9,154,912	9,101,925		8,075		8,075		9,110,000				294,135	08/10/2038
36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 200		12/01/2014	Paydown		540,764	540,764	540,744	539,839		414		414		540,253		511	511	10,185	04/25/2034
36228F-5F-9	GS Mortgage Securities Corp RMBS Ser 200		12/01/2014	Paydown		308,671	308,671	308,671	308,388		185		185		308,573		97	97	5,773	06/25/2034
36228F-C5-3	GS Mortgage Securities Corp RMBS Ser 200		12/01/2014	Paydown		59,262	59,262	59,260	59,134		129		129		59,262				1,928	11/25/2033
36228F-XK-7	GS Mortgage Securities Corp RMBS Ser 200		10/25/2014	Paydown		669,023	669,023	490,951	490,951		178,073		178,073		669,023				4,591	10/25/2033
36228F-ZK-5	GS Mortgage Securities Corp RMBS Ser 200		12/26/2014	Paydown		848,553	848,553	848,553	848,553						848,553				5,303	11/25/2033
36228F-ZL-3	GS Mortgage Securities Corp RMBS Ser 200		12/26/2014	Paydown		45,963	45,963	45,963	45,963						45,963				578	11/25/2033
362332-AE-8	GS Mortgage Securities Corp CMBS Ser 200		12/01/2014	Paydown		133,372	133,372	133,600	133,470		(98)		(98)		133,372				6,933	11/10/2039
362341-ES-4	GSAA Home Equity Tr RMBS Ser 2005-6F Cl		12/01/2014	Paydown		336,688	336,688	337,162	336,762		(74)		(74)		336,688				13,976	07/25/2035
36242D-6Q-1	GS Mortgage Securities Corp RMBS Ser 200		12/01/2014	Paydown		1,681,207	1,681,207	1,668,598	1,672,697		8,510		8,510		1,681,207				42,295	06/25/2035
36242D-7B-3	GS Mortgage Securities Corp RMBS Ser 200		12/01/2014	Paydown		2,034,585	2,034,585	1,962,420	2,004,501		30,083		30,083		2,034,585				59,321	06/25/2035
36242D-7Q-0	GS Mortgage Securities Corp RMBS Ser 200		12/01/2014	Paydown		2,779,135	2,779,135	2,648,242	2,674,149		104,985		104,985		2,779,135				52,404	06/25/2035
36242D-ND-1	GS Mortgage Securities Corp RMBS Ser 200		12/01/2014	Paydown		592,804	592,804	592,771	591,375		610		610		591,985		819	819	10,896	08/25/2034
36242D-UX-9	GS Mortgage Securities Corp RMBS Ser 200		12/01/2014	Paydown		768,832	768,832	776,160	769,395		(563)		(563)		768,832				21,348	02/25/2035
36297N-AC-9	GS Mortgage Sec Corp RMBS Ser 2006-S3 Cl		12/26/2014	Paydown		249,422	249,422	22,366	22,366		35,967		35,967		58,333		191,089	191,089	148	05/25/2036
				Redemption																
36312K-AA-0	Gaithersburg Fin Tr CTL		04/11/2014	100.0000		3,020,560	3,020,560	3,222,182	3,027,794		(7,234)		(7,234)		3,020,560				69,393	04/11/2014
36828Q-KT-2	GE Capital Commercial Mortgage CMBS Ser		12/01/2014	Paydown		1,792,944	1,792,944	1,826,562	1,801,827		(8,882)		(8,882)		1,792,944				86,527	06/10/2048
368907-AC-5	General American Trans Corp ABS EETC Ser		08/28/2014	Paydown		569,560	569,560	577,938	570,410		(849)		(849)		569,560				42,136	02/28/2015
368907-AD-3	General American Trans Corp ABS PTC Ser		02/28/2014	Paydown		7,559	7,559	7,559	7,559						7,559				297	08/28/2021
370488-AB-0	General Parts Intl Gtd Sr Nt Ser B		01/02/2014	Call 108.1561		3,569,150	3,300,000	3,530,417	3,446,096		123,054		123,054		3,569,150				47,417	11/01/2016
370488-AG-9	General Parts Intl Gtd Sr Nt		01/02/2014	Call 122.0785		18,678,006	15,300,000	18,076,459	17,520,502		1,157,503		1,157,503		18,678,006				736,172	07/01/2020
375558-AR-4	Gilead Sciences Inc Sr Nt		12/01/2014	Maturity		15,000,000	15,000,000	14,981,250	14,994,055		5,945		5,945		15,000,000				360,000	12/01/2014
				Redemption																
38119#-AA-2	Golden Spread Elec Cooperative 1st Mtg B		11/06/2014	100.0000		985,880	985,880	985,880	985,880						985,880				42,602	05/06/2025
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
				Redemption																
39121J-A*-1	Great River Energy 1st Mtg Bd		07/01/2014	100.0000		1,046,512	1,046,512	1,046,512	1,046,512						1,046,512				60,802	07/01/2021
				Redemption																
39121J-AH-3	Great River Energy 1st Mtg Bd		07/01/2014	100.0000		314,000	314,000	314,000	314,000						314,000				14,061	07/01/2030
393505-QX-3	Green Tree Finl Corp Mfg ABS Hsg Ser 199		01/15/2014	Paydown		280	280	280	280						280				2	01/15/2028
39539M-AA-7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		12/26/2014	Paydown		980,710	980,710	915,410	915,410		65,300		65,300		980,710				2,214	06/25/2037
				Redemption																
39839#-AB-7	Griffith Labs Intl Inc Sr Nt		12/20/2014	100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				109,000	12/20/2015
				Redemption																
404122-AN-3	HCA Inc Term Ln B4 Nt 1		12/31/2014	100.0000		95,351	95,351	94,358	94,483		868		868		95,351				1,799	05/01/2018
				Redemption																
404122-AP-8	HCA Inc Term Ln B5 Nt 1		12/31/2014	100.0000		73,805	73,805	73,852	73,847		(42)		(42)		73,805				1,354	03/31/2017
41164Y-AB-7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		12/19/2014	Paydown		1,196,614	1,196,614	1,166,325	1,177,604		19,010		19,010		1,196,614				2,597	07/19/2047
419870-AX-1	Hawaiian Electric Inds MT Nt Ser C		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
				Redemption																
42346#-AE-1	Helmerich & Payne Inc Sr Nt		07/21/2014	100.0000		2,000,000	2,000,000	2,035,400	2,012,753		(12,753)		(12,753)		2,000,000				122,000	07/21/2016
42809H-AA-5	Hess Corp Sr Nt 7.000% 02/15/14		02/15/2014	Maturity		15,000,000	15,000,000	15,132,390	15,003,726		(3,726)		(3,726)		15,000,000				525,000	02/15/2014
428236-AV-5	Hewlett-Packard Co Sr Nt		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
43709B-AE-9	Indymac Resident ABS Tr RMBS Ser 2006-C		12/26/2014	Paydown		2,141,611	2,141,611	1,985,840	1,985,840		114,061		114,061		2,099,901		41,710	41,710	3,367	08/25/2036
437690-AL-4	Homestar Mtg Acceptance Corp RMBS Ser 20		12/26/2014	Paydown		1,128,813	1,128,813	1,105,707	1,108,880		19,932		19,932		1,128,813				3,334	06/25/2034
				Redemption																
438499-AB-1	Honeywell En Sav Perf CtrctTr ABS PTC Se	0	12/01/2014	100.0000		739,180	739,180	538,488	761,362					(222,874)	739,180	200,692		200,692	25,018	08/01/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
438516-AY-2	Honeywell International Inc Sr Nt		02/15/2014	Maturity		11,000,000	11,000,000	10,970,960	10,999,223		778		778		11,000,000				213,125	02/15/2014
44984M-AA-7	I-Preferred Term Sec Ltd ABS Residual Nt		09/24/2014	Paydown		33,160	33,160	3,979	3,979		29,181		29,181		33,160				5,074	06/24/2034
45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 Cl A2		12/26/2014	Paydown		182,393	182,393	178,549	178,549		3,844		3,844		182,393				631	08/25/2035
45254T-NY-6	IMPAC Secd Assets CMN Owner Tr RMBS Ser		12/01/2014	Paydown		1,037,522	1,037,522	1,037,423	1,035,301		2,220		2,220		1,037,522				27,840	03/25/2034
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		12/01/2014	Paydown		688,613	688,613	688,610	687,388		1,225		1,225		688,613				15,921	08/25/2034
456606-AG-7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2		11/01/2014	Paydown			53,474	35,987	24,610	11,377			11,377		35,987		(35,987)	(35,987)	3,222	06/25/2031
45660L-HT-9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A3		12/01/2014	Paydown		841,618	841,618	841,355	840,602		1,016		1,016		841,618				23,677	04/25/2035
45660L-PE-3	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A6C		12/01/2014	Paydown		319,900	1,086,871	287,206	116,700	170,507			170,507		287,206		32,694	32,694	33,140	06/25/2035
45660L-SS-9	Indymac Indx Mtg Ln Tr RMBS Ser 2005-A8C		12/01/2014	Paydown		514,157	595,638	575,193	575,193						575,193		(61,036)	(61,036)	18,093	07/25/2035
45660L-XA-2	Indymac Indx Mtg Ln Tr RMBS Ser 2005-AR1		12/01/2014	Paydown		793,496	1,059,279	850,961	850,961						850,961		(57,465)	(57,465)	1,761	10/25/2035
45660N-UM-5	Residential Asset Sec Tr RMBS Ser 2003-A		11/01/2014	Paydown		332,382	332,382	312,995	316,854		3,824		3,824		320,678		11,704	11,704	8,946	09/25/2033
45660N-W5-0	Residential Asset Sec Tr RMBS Ser 2004-R		12/01/2014	Paydown		1,998,414	1,998,414	2,055,868	1,997,225		(3,395)		(3,395)		1,993,830		4,584	4,584	71,700	08/25/2034
45660N-YZ-2	Residential Asset Sec Tr RMBS Ser 2004-R		12/01/2014	Paydown		787,507	787,507	718,600	772,046		2,073		2,073		774,119		13,388	13,388	15,363	08/25/2033
45661K-AG-5	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		12/01/2014	Paydown		378,980	759,331	531,428	531,428						531,428		(152,448)	(152,448)	12,439	06/25/2036
45662B-AD-1	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR1		12/01/2014	Paydown		1,262,246	1,262,246	1,194,422	1,194,422		67,824		67,824		1,262,246				35,106	08/25/2036
45662D-AA-3	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR2		12/25/2014	Paydown		264,420	374,880	292,728	292,728						292,728		(28,308)	(28,308)	(415)	11/25/2036
45662J-AC-6	Indymac Indx Mtg Ln Tr RMBS Ser 2006-R1		10/01/2014	Paydown			68,976	58,947	58,947						58,947		(58,947)	(58,947)	1,839	12/25/2035
456866-AL-6	Ingersoll-Rand Co Deb 7.200% 06/01/25		06/01/2014	Redemption 100.0000		149,000	149,000	146,778	147,972		1,028		1,028		149,000				5,364	06/01/2025
45822P-A*-6	Integrys Energy Group Sr Nt		06/01/2014	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				727,000	06/01/2014
460690-AV-2	Interpublic Group of Cos Inc Sr Nt		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
466247-EN-9	JP Morgan Mtg Tr RMBS Ser 2004-S1 Cl 1A4		12/01/2014	Paydown		1,485,932	1,485,932	1,431,255	1,470,483		15,449		15,449		1,485,932				36,684	09/25/2034
466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 Cl 2A3		10/01/2014	Paydown		357,378	357,378	360,338	359,214		(1,835)		(1,835)		357,378				11,876	01/25/2035
466247-TW-3	JP Morgan Mtg Tr RMBS Ser 2005-A6 Cl 3A2		12/01/2014	Paydown		1,090,897	1,090,897	1,081,693	1,088,059		2,838		2,838		1,090,897				12,951	09/25/2035
466247-VP-5	JP Morgan Mtg Tr RMBS Ser 2005-S2 Cl 4A2		12/01/2014	Paydown		918,583	918,583	851,125	890,193		1,779		1,779		891,972		26,611	26,611	27,349	09/25/2020
466247-YS-6	JP Morgan Mtg Tr RMBS Ser 2005-A8 Cl 2A6		12/01/2014	Paydown		262,627	262,627	258,277	259,816		2,811		2,811		262,627				3,294	11/25/2035
46625M-CW-7	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		11/01/2014	Paydown		1,452,613	1,452,613	1,503,851	1,456,755		(4,142)		(4,142)		1,452,613				64,789	04/15/2035
46625Y-P6-4	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		12/01/2014	Paydown		1,176	1,176	1,327	1,260		(84)		(84)		1,176				64	04/15/2043
46627M-AA-5	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		12/01/2014	Paydown		337,714	373,503	338,899	338,899		17,285		17,285		356,184		(18,471)	(18,471)	12,277	12/25/2035
46627M-AP-2	JP Morgan Alt Loan Tr RMBS Ser 2005-S1 C		12/01/2014	Paydown		177,338	209,009	183,767	183,767						183,767		(6,430)	(6,430)	6,087	12/25/2035
46627M-EH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-S1 C		12/01/2014	Paydown		419,361	548,091	454,336	454,336						454,336		(34,975)	(34,975)	19,126	03/25/2036
46629D-AK-1	JP Morgan Mtg Tr RMBS Ser 2006-A7 Cl 2A2		12/01/2014	Paydown		271,938	286,399	201,254	201,254						201,254		70,684	70,684	4,681	01/25/2037
46629E-AH-6	JP Morgan Alt Loan Tr RMBS Ser 2006-A4 C		12/01/2014	Paydown		2,626,707	2,969,047	2,694,900	2,694,900						2,694,900		(68,193)	(68,193)	52,387	09/25/2036
46636D-AC-0	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		12/01/2014	Paydown		2,318,250	2,318,250	2,359,434	2,334,028		(15,779)		(15,779)		2,318,250				87,660	07/15/2046
48203R-AD-6	Juniper Networks Inc Sr Nt		11/26/2014	Merrill Lynch		4,835,237	4,839,000	4,863,001	4,862,431		(331)		(331)		4,862,100		(26,863)	(26,863)	348,950	03/15/2041
482584-AC-3	K Mart Corp Deb 6.000% 01/01/15		10/23/2014	Direct		294,547	294,547										294,547	294,547		01/01/2015
485188-AL-0	Kansas City Southn RR Co Sr Nt		06/25/2014	Tax Free Exchange		12,484,367	12,500,000	12,483,250	12,483,500		867		867		12,484,367				315,486	11/15/2023
487836-BL-1	Kellogg Co Sr Nt 2.750% 03/01/23		03/10/2014	Call 91.6880		9,627,240	10,500,000	10,435,950	10,440,992		(813,752)		(813,752)		9,627,240				466,594	03/01/2023
494550-BR-6	Kinder Morgan Energy - LP Sr Nt		07/23/2014	Barclays Capital		5,055,050	5,000,000	4,992,900	4,993,382		700		700		4,994,082		60,968	60,968	129,924	02/01/2019
502413-BB-2	L-3 Communications Corp Co Gtd Nt		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
52108H-2S-2	LB-UBS Comm Mtg Tr CMBS Ser 2005-C1 Cl A		02/11/2014	Paydown		140,030	140,030	133,723	139,899		131		131		140,030				1,061	02/15/2030
52108H-A2-0	LB-UBS Comm Mtg Tr CMBS Ser 2004-C2 Cl C		03/11/2014	Paydown		1,000,000	1,000,000	906,484	996,437		3,563		3,563		1,000,000				11,093	03/15/2036
52108H-A4-6	LB-UBS Comm Mtg Tr CMBS Ser 2004-C2 Cl E		03/11/2014	Paydown		2,976,000	2,976,000	2,990,878	2,974,927		1,073		1,073		2,976,000				33,371	03/15/2036
52108H-A5-3	LB-UBS Comm Mtg Tr CMBS Ser 2004-C2 Cl F		04/11/2014	Paydown		2,750,000	2,750,000	2,763,589	2,748,999		1,001		1,001		2,750,000				34,924	03/15/2036
52108H-K7-8	LB-UBS Comm Mtg Tr CMBS Ser 2004-C6 Cl A		07/11/2014	Paydown		1,232,690	1,232,690	1,181,938	1,229,325		3,364		3,364		1,232,690				24,237	08/15/2029
52108H-ZY-3	LB-UBS Comm Mtg Tr CMBS Ser 2004-C2 Cl A		02/11/2014	Paydown		1,572,011	1,572,011	1,398,210	1,566,738		5,274		5,274		1,572,011				7,281	03/15/2036
52108M-AD-5	LB-UBS Comm Mtg Tr CMBS Ser 2005-C7 Cl A		10/11/2014	Paydown		3,870,926	3,870,926	3,962,376	3,876,858		(5,932)		(5,932)		3,870,926				205,076	11/15/2030
52109R-BM-2	LB-UBS Comm Mtg Tr CMBS Ser 2007-C7 Cl A		12/11/2014	Paydown		221,843	221,843	223,364	222,200		(358)		(358)		221,843				5,344	09/15/2045
52465#-BF-1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C		08/28/2014	Call 111.3290		3,814,116	3,425,987	3,715,243	3,520,058		294,058		294,058		3,814,116				153,016	04/10/2017
52465#-BF-1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C		12/10/2014	Redemption 100.0000		769,674	769,674	834,657	790,807		(21,134)		(21,134)		769,674				22,743	04/10/2017
52465#-BH-7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C		12/10/2014	Redemption 100.0000		309,775	309,775	350,544	320,952		(11,177)		(11,177)		309,775				10,954	04/10/2017
52465#-BP-9	Legg Mason Mtg Cap Corp LBASS Ser 2003-C		12/01/2014	Redemption 100.0000		1,193,350	1,193,350	1,128,364	1,158,970		34,380		34,380		1,193,350				31,372	03/01/2023
52467@-AA-3	Legg Mason Mtg Cap Corp CTL		12/15/2014	Redemption 100.0000		300,671	300,671	314,749	306,828		(6,157)		(6,157)		300,671				12,129	12/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
52467@-AH-8	Legg Mason Mtg Cap Corp CTL		12/15/2014	Redemption 100.0000		270,111	270,111	283,288	275,928		(5,816)		(5,816)		270,111				14,749	01/15/2021
52467@-BC-8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl		12/15/2014	Redemption 100.0000		505,220	505,220	564,690	525,749		(20,529)		(20,529)		505,220				22,722	11/15/2018
525170-BL-9	Lehman ABS Corp RMBS Ser 2003-1 Cl A1		12/01/2014	Paydown		4,913,609	4,913,609	4,560,443	4,682,893		230,716		230,716		4,913,609				238,310	12/25/2033
52518R-CD-6	Lehman Structured Sec Corp RMBS Ser 2005		12/26/2014	Paydown		143,519	175,093	85,635	85,635		60,914		60,914		146,549		(3,030)	(3,030)	515	09/26/2045
544152-AC-5	Lorillard Tobacco Co Co Gtd Nt		11/25/2014	Goldman Sachs & Company		16,186,544	11,805,000	13,696,360	13,636,655		(23,810)		(23,810)		13,612,845		2,573,698	2,573,698	1,039,086	05/01/2040
55265K-F6-1	Master Asset Sec Tr RMBS Ser 2003-7 Cl 4		12/01/2014	Paydown		619,576	619,576	583,870	601,869		17,707		17,707		619,576				18,873	09/25/2033
55265K-QM-4	Master Asset Sec Tr RMBS Ser 2003-1 Cl 2		12/01/2014	Paydown		234,069	234,069	239,336	235,771		2		2		235,773		(1,704)	(1,704)	3,484	02/25/2033
55265K-RQ-4	Master Asset Sec Tr RMBS Ser 2003-2 Cl 2		12/01/2014	Paydown		356,040	356,040	352,813	354,486		1,554		1,554		356,040				6,806	03/25/2018
55265W-CA-9	Master Seasoned Securities Tr RMBS Ser 2		12/01/2014	Paydown		95,305	95,305	98,462	97,014		(1,709)		(1,709)		95,305				3,513	08/25/2032
55275S-AC-4	Master Alternative Loans Tr RMBS Ser 200		12/01/2014	Paydown		2,693,097	2,693,097	2,700,060	2,698,407		(3,261)		(3,261)		2,695,145		(2,048)	(2,048)	81,805	10/25/2036
576434-2D-5	Master Asset Securitization Tr RMBS Ser		12/01/2014	Paydown		1,190,305	1,869,981	1,432,136	1,432,136						1,432,136		(241,831)	(241,831)	(12,490)	03/25/2036
576434-A2-0	Master Asset Securitization Tr RMBS Ser		12/01/2014	Paydown		690,639	690,639	697,546	695,092		(4,453)		(4,453)		690,639				14,944	01/25/2035
576434-J5-4	Master Asset Securitization Tr RMBS Ser		12/01/2014	Paydown		550,195	550,195	559,996	552,780		(2,585)		(2,585)		550,195				16,512	03/25/2035
576434-N2-6	Master Asset Securitization Tr RMBS Ser		12/01/2014	Paydown		1,037,298	1,037,298	1,019,874	1,023,418		178		178		1,023,596		13,701	13,701	28,598	04/25/2035
576434-UH-5	Master Asset Securitization Tr RMBS Ser		12/01/2014	Paydown		496,421	496,421	496,421	496,421						496,421				13,731	08/25/2034
576434-WD-2	Master Asset Securitization Tr RMBS Ser		12/01/2014	Paydown		727,132	727,132	732,813	726,439		693		693		727,132				19,761	09/25/2034
576434-YM-0	Master Asset Securitization Tr RMBS Ser		12/01/2014	Paydown		1,398,660	1,398,660	1,336,639	1,346,712		51,948		51,948		1,398,660				39,727	12/25/2034
57643M-FN-9	Master Asset Securitization Tr RMBS Ser		12/01/2014	Paydown		671,929	671,929	651,771	661,649		10,280		10,280		671,929				20,136	07/25/2034
577778-AT-0	May Dept Stores Co Amortiz Deb		10/15/2014	Redemption 100.0000		50,000	50,000	61,644	53,805		(3,805)		(3,805)		50,000				3,563	04/15/2021
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
58528#-ES-2	Meijer Inc Sr Secd Nt Ser B-1		06/01/2014	Redemption 100.0000		31,750	31,750	30,793	31,689		61		61		31,750				1,087	06/01/2014
58528#-EX-1	Meijer Inc Sr Secd Nt Ser B-2		06/01/2014	Redemption 100.0000		34,000	34,000	32,976	33,934		66		66		34,000				1,165	06/01/2014
58528#-FC-6	Meijer Inc Sr Secd Nt Ser B-3		06/01/2014	Redemption 100.0000		34,125	34,125	33,095	34,059		66		66		34,125				1,169	06/01/2014
589929-PJ-1	Merrill Lynch Mtg Investors RMBS Ser 199		04/01/2014	Paydown		6,032	6,032	6,089	6,045		(12)		(12)		6,032				133	08/25/2027
589929-RK-6	Merrill Lynch Mtg Investors RMBS Ser 199		12/01/2014	Paydown		25,311	25,311	24,291	25,149		11		11		25,160		152	152	616	07/25/2027
589929-XZ-6	Merrill Lynch Mtg Investors RMBS Ser 200		12/01/2014	Paydown		280,314	280,314	280,201	280,203		(310)		(310)		279,894		420	420	11,853	09/25/2032
59020U-P7-4	Merrill Lynch Crd Bse A S & S RMBS Ser 2		12/01/2014	Paydown		260,838	260,838	253,941	256,379		4,458		4,458		260,838				6,104	08/25/2036
59022H-HG-0	Merrill Lynch Mortgage Tr CMBS Ser 2005-		02/01/2014	Paydown		2,519,739	2,519,739	2,533,456	2,516,738		3,001		3,001		2,519,739				19,629	06/12/2043
59022H-HJ-4	Merrill Lynch Mortgage Tr CMBS Ser 2005-		12/01/2014	Paydown		3,394,674	3,394,674	3,295,278	3,376,455		18,219		18,219		3,394,674				136,904	06/12/2043
59022H-JJ-2	Merrill Lynch Mortgage Tr CMBS Ser 2005-		11/01/2014	Paydown		1,357,946	1,357,946	1,357,878	1,356,117		1,829		1,829		1,357,946				30,658	07/12/2038
591894-BW-9	Metropolitan Edison Company Sr Nt		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
59549W-AB-9	Mid State Tr ABS Ser 11 Cl M1		12/15/2014	Paydown		141,582	141,582	141,579	141,581						141,582				4,310	07/15/2038
59560#-AC-8	Mid America Pref Cap Tr ABS Cumulative G		08/27/2014	Redemption 100.0000		7,006,931	7,006,931	7,662,907	7,129,824		(122,893)		(122,893)		7,006,931				411,482	08/27/2016
598326-A@-5	Midwest Ind Trans Sys Opr Inc Sr Nt		01/16/2014	Redemption 100.0000		2,428,571	2,428,571	2,452,781	2,428,695		(123)		(123)		2,428,571				54,521	01/16/2014
60662W-AJ-1	Mitchell International Inc 1st Lien TL N		12/31/2014	Redemption 100.0000		120,000	120,000	119,400	119,412		588		588		120,000				3,180	10/11/2020
60755#-AC-1	Modern Continental Const Hold 2nd Amende		12/31/2014	Direct															134,009	12/31/2014
617451-CP-2	Morgan Stanley Cap I Tr CMBS Ser 2006-T2		12/01/2014	Paydown		3,168,807	3,168,807	3,186,187	3,163,887		4,920		4,920		3,168,807				126,908	10/12/2052
61745M-5G-4	Morgan Stanley Cap I CMBS Ser 2005-T19 C		12/01/2014	Paydown		2,742,646	2,742,646	2,749,474	2,749,793		(7,147)		(7,147)		2,742,646				109,044	06/12/2047
61745M-6D-0	Morgan Stanley Cap I CMBS Ser 2005-HQ6 C		03/01/2014	Paydown		1,505,455	1,505,455	1,513,719	1,503,584		1,871		1,871		1,505,455				18,354	08/13/2042
61745M-6E-8	Morgan Stanley Cap I CMBS Ser 2005-HQ6 C		10/01/2014	Paydown		1,920,216	1,920,216	1,930,771	1,918,130		2,086		2,086		1,920,216				49,360	08/13/2042
61745M-UL-5	Morgan Stanley Cap I CMBS Ser 2003-IQ6 C		02/01/2014	Paydown		6,000,000	6,000,000	6,032,058	5,987,644		12,356		12,356		6,000,000				57,439	12/15/2041
61745M-VC-4	Morgan Stanley Cap I CMBS Ser 2004-T13 C		02/01/2014	Paydown		726,029	726,029	729,833	724,897		1,133		1,133		726,029				4,001	09/13/2045
61745M-VD-2	Morgan Stanley Cap I CMBS Ser 2004-T13 C		08/01/2014	Paydown		2,000,000	2,000,000	2,015,859	1,997,524		2,476		2,476		2,000,000				111,081	09/13/2045
61745M-VW-0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl		12/01/2014	Paydown		107,729	107,729	107,729	107,729						107,729				2,751	11/25/2018
61745M-WN-9	Morgan Stanley Cap I RMBS Ser 2004-1 Cl		12/01/2014	Paydown		48,829	48,829	46,518	47,943		886		886		48,829				825	11/25/2033
61746W-ZC-7	Morgan StanleyDeanWitter Cap I CMBS Ser		08/01/2014	Paydown		1,311,151	1,311,151	1,317,889	1,309,004		2,147		2,147		1,311,151				22,891	11/13/2036
61746W-ZD-5	Morgan StanleyDeanWitter Cap I CMBS Ser		12/01/2014	Paydown		4,000,000	4,000,000	4,021,736	3,994,774		5,226		5,226		4,000,000				197,142	11/13/2036
61750C-AF-4	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C		12/01/2014	Paydown		278,854	278,854	276,839	278,467		387		387		278,854				10,219	07/12/2044

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61756U-AE-1	Morgan Stanley Cap I CMBS Ser 2007-IQ16		12/01/2014	Paydown		150,208	150,208	151,032	150,276		(68)		(68)		150,208				7,091	12/12/2049
62474U-AA-8	Morgan Stanley Cap I CMBS Ser 2005-RR6 C		12/01/2014	Paydown		692,090	692,090	111,689	111,689		580,400		580,400		692,090				33,029	05/24/2043
628530-AZ-0	Mylan Inc Sr Nt 1.800% 06/24/16		03/04/2014	Tax Free Exchange		2,498,547	2,500,000	2,498,125	2,498,442		105		105		2,498,547				8,750	06/24/2016
628530-BA-4	Mylan Inc Sr Nt 2.600% 06/24/18		03/04/2014	Tax Free Exchange		4,491,820	4,500,000	4,490,595	4,491,514		306		306		4,491,820				22,750	06/24/2018
629377-BG-6	NRG Energy Inc Co Gtd Nt		09/03/2014	Call 104.2500		1,042,500	1,000,000	1,020,000	1,011,061		31,439		31,439		1,042,500				60,917	06/15/2019
63080#-AA-5	NARA Caves Lease Tr CTL		12/15/2014	Call 100.0000		245,434	245,434	245,434	245,434						245,434				7,542	09/15/2028
63080#-AA-5	NARA Caves Lease Tr CTL		02/15/2014	Redemption 100.0000		21,832	21,832	21,832	21,832						21,832				193	09/15/2028
63615#-AB-7	National Football League Sr Nt Ser A		10/15/2014	Redemption 100.0000		634,835	634,835	642,115	636,764		(1,930)		(1,930)		634,835				31,402	10/15/2017
636516-AB-2	National Inst of Hlth Fishers CTL PI I B		07/15/2014	Redemption 100.0000		90,596	90,596	90,596	90,596						90,596				4,835	01/15/2024
63651P-AA-2	National Inst Health Twinbrook CTL B Bld		12/15/2014	Redemption 100.0000		592,760	592,760	604,069	597,416		(4,655)		(4,655)		592,760				18,864	01/15/2019
636930-AA-7	NIH 5635 Fishers Place CTL		03/15/2014	Redemption 100.0000		13,630,120	13,630,120	13,630,120	13,630,120						13,630,120				180,483	03/15/2014
64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2		12/01/2014	Paydown		15,603	15,603	15,600	15,576		27		27		15,603				396	11/25/2033
648060-AA-2	New Plan Realty Tr MT Nt		01/15/2014	Call 100.0000		3,000,000	3,000,000	210,000	210,000		2,790,000		2,790,000		3,000,000				100,289	08/14/2026
65535V-BZ-0	Nomura Asset Sec Corp RMBS Ser 2003-A3 C		10/01/2014	Paydown		60,251	60,251	60,308	60,153		98		98		60,251				1,382	08/25/2033
65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		12/01/2014	Paydown		231,469	231,469	231,464	230,953		516		516		231,469				4,888	03/25/2034
65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		12/01/2014	Paydown		202,310	202,310	200,714	201,224		1,086		1,086		202,310				7,114	07/25/2034
65535V-HF-8	Nomura Asset Sec Corp RMBS Ser 2005-AP1		12/01/2014	Paydown		643,258	643,258	630,192	639,550		3,708		3,708		643,258				17,260	02/25/2035
65535V-HH-4	Nomura Asset Sec Corp RMBS Ser 2005-AP1		12/01/2014	Paydown		213,055	213,055	211,989	212,152		903		903		213,055				4,604	02/25/2035
65535V-US-5	Nomura Asset Sec Corp RMBS Ser 2006-AR2		12/25/2014	Paydown		77,305	77,305	37,484	37,484		39,822		39,822		77,305				181	04/25/2036
656780-A*-4	North American Coal Corp Sr Nt		10/04/2014	Redemption 100.0000		1,285,714	1,285,714	1,285,714	1,285,714						1,285,714				77,914	10/04/2014
657158-AA-5	North American Royalties Inc Sec Nt		12/31/2014	Direct															2,861	12/31/2014
674599-CC-7	Occidental Petroleum Corp Sr Nt		04/01/2014	Societe General		14,884,100	15,000,000	14,713,950	14,770,139		6,291		6,291		14,776,430	107,670	107,670	107,670	297,743	02/15/2022
674599-CE-3	Occidental Petroleum Corp Sr Nt		04/01/2014	Societe General		5,684,980	6,000,000	5,689,760	5,704,446		7,057		7,057		5,711,503	(26,523)	(26,523)		102,750	02/15/2023
67773#-AE-0	Ohio Valley Electric Corp Sr Nt		12/15/2014	Redemption 100.0000		445,689	445,689	448,794	447,882		(2,194)		(2,194)		445,689				19,817	02/15/2026
67773#-AF-7	Ohio Valley Electric Corp Sr Nt		12/15/2014	Redemption 100.0000		112,242	112,242	112,242	112,242						112,242				4,991	02/15/2026
67773#-AG-5	Ohio Valley Electric Corp Sr Nt		12/15/2014	Redemption 100.0000		113,136	113,136	113,136	113,136						113,136				5,031	02/15/2026
679574-AG-8	Old Dominion Elec 1st Mtg Bd		12/01/2014	Redemption 100.0000		378,125	378,125	383,531	382,017		(3,892)		(3,892)		378,125				23,482	12/01/2028
68210*-AC-7	Omega Leasing LLC Sr Nt		10/12/2014	Redemption 100.0000		382,769	382,769	382,769	382,769						382,769				14,306	07/12/2016
69371R-L2-0	PACCAR Financial Corp Sr Nt		01/24/2014	Nomura Securities Int'l Inc		10,009,200	10,000,000	9,986,400	9,990,430		343		343		9,990,773		18,427	18,427	38,000	02/08/2016
694308-GD-3	Pacific Gas & Elec Co Sr Nt		03/01/2014	Maturity		10,000,000	10,000,000	10,325,000	10,012,002		(12,002)		(12,002)		10,000,000				240,000	03/01/2014
713448-BV-9	Pepsico Inc Sr Nt 0.800% 08/25/14		08/25/2014	Maturity		7,000,000	7,000,000	6,975,090	6,994,530		5,470		5,470		7,000,000				56,000	08/25/2014
718009-A@-2	Philadelphia Suburban Corp Sr Nt		07/31/2014	Redemption 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				267,850	07/31/2023
71976*-AA-9	Pickering-Norvan Associates CTL		11/15/2014	Redemption 100.0000		147,940	147,940	158,144	148,767		(827)		(827)		147,940				5,927	11/15/2014
72153*-AA-2	Pillsbury Winthrop LLP Sr Nt Ser A-1		07/18/2014	Redemption 100.0000		1,111,111	1,111,111	1,092,741	1,108,197		2,914		2,914		1,111,111				45,667	07/18/2015
72153*-AB-0	Pillsbury Winthrop LLP Sr Nt Ser A-2		11/14/2014	Redemption 100.0000		1,000,000	1,000,000	967,353	993,308		6,692		6,692		1,000,000				42,100	11/14/2015
73019#-AB-8	PNC Equip Finc LLC ABS Priv Pl Nt Ser B		09/13/2014	Redemption 100.0000		182,999	182,999	182,999	182,999						182,999				4,117	09/13/2027
73019#-AC-6	PNC Equip Finc LLC ABS Priv Pl Nt Ser C		09/13/2014	Redemption 100.0000		550,299	550,299	550,299	550,299						550,299				12,382	09/13/2027
73316P-AF-7	Popular ABS Mtg Pass Thru Tr RMBS Ser 20		08/01/2014	Paydown		3,183,378	3,183,378	3,183,295	3,173,880		9,498		9,498		3,183,378				50,911	09/25/2034
73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt		12/31/2014	Redemption 100.0000		648,000	648,000	652,761	649,670		(1,670)		(1,670)		648,000				23,895	12/31/2018

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption																
73932#-AA-4	PowerMinn 9090 LLC Ser A Sr Sec Nt		04/15/2014	100.0000		100,724	100,724	89,644	76,550	13,094	11,080		24,174		100,724				3,101	07/15/2027
74160M-BP-6	Prime Mortgage Tr RMBS Ser 2003-2 Cl 1A1		12/01/2014	Paydown		297,205	297,205	276,772	287,384		(292)		(292)		287,092		10,113	10,113	9,051	10/25/2033
74160M-KW-1	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A1		12/01/2014	Paydown		1,359,064	1,359,064	1,320,840	1,347,082		11,982		11,982		1,359,064				46,257	10/25/2035
				Redemption																
742741-AA-9	Procter & Gamble ESOP Deb Ser A		07/01/2014	100.0000		2,026,073	2,026,073	2,657,840	2,430,964		(404,891)		(404,891)		2,026,073				143,358	01/01/2021
74340X-AM-3	Prologis LP Co Gtd Nt 6.625% 05/15/18		07/03/2014	Call 118.2018		1,575,630	1,333,000	1,533,243	1,485,109		90,521		90,521		1,575,630				55,930	05/15/2018
743873-AY-7	Provident Funding Mtg Loan Tr RMBS Ser 2		12/26/2014	Paydown		1,070,201	1,070,201	1,068,863	1,069,182		1,019		1,019		1,070,201				2,298	05/25/2035
743917-B@-4	Prudential Ins Co of America CMBS Ser 19		12/01/2014	Paydown		362	362	381	362	2	(2)				362				23	12/01/2015
				Morgan/JP/Securities -																
74834L-AM-2	Quest Diagnostics Inc Gtd Nt		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
				Redemption																
74927#-AA-9	RB Investment Associates CTL		12/15/2014	100.0000		126,680	126,680	126,680	126,680						126,680				5,009	12/15/2028
74927U-AW-8	RBSGC Mtg RMBS PTC Ser 2005-A Cl 2A1		12/01/2014	Paydown		1,365,307	1,365,307	1,369,574	1,366,413		(1,105)		(1,105)		1,365,307				45,200	04/25/2035
				Redemption																
74932#-AD-6	RC Cement Holding Co Gtd Sr Nt		09/01/2014	100.0000		3,666,667	3,666,667	3,516,005	3,638,945		27,722		27,722		3,666,667				116,050	09/10/2016
749581-AJ-3	Residential Funding Mtg Sec I RMBS Ser 2		12/01/2014	Paydown		659,459	790,787	792,764	791,448						791,449		(131,990)	(131,990)	23,643	01/25/2037
74978A-AB-6	RAAC RMBS Ser 2007-SP1 Cl A2		08/25/2014	Paydown		3,058,951	3,058,951	2,981,022	2,981,022						2,981,022		77,929	77,929	5,908	03/25/2037
75114R-AD-7	Residential Accredit Loans Inc RMBS Ser		12/26/2014	Paydown		529,422	489,801	357,729	357,729						357,729		171,693	171,693	994	04/25/2036
75115L-AA-5	Residential Accredit Loans Inc RMBS Ser		12/26/2014	Paydown		1,904,957	1,904,957	1,632,621	1,632,621						1,632,621		272,335	272,335	4,474	08/25/2037
				Redemption																
755920-AF-2	Receipts on Corp Sec Tr ABS Coll Tr Ser		11/15/2014	100.0000		73,660	73,660	83,653	76,410		(2,750)		(2,750)		73,660				3,540	05/15/2017
				Redemption																
755920-AG-0	Receipts on Corp Sec Tr ABS Coll Tr Ser		08/01/2014	100.0000		502,303	502,303	553,923	516,456		(14,153)		(14,153)		502,303				24,618	08/01/2017
75970J-AB-2	Renaissance Home Equity Ln Tr RMBS Ser 2		11/25/2014	Paydown		379,242	379,242	338,478	338,478						338,478		40,764	40,764	502	04/25/2037
759950-AD-0	Renaissance Acceptance Mtg Crp RMBS Ser		12/26/2014	Paydown		726,732	726,732	726,732	726,732						726,732				7,204	06/25/2032
759950-DP-0	Renaissance Home Equity Ln Tr RMBS Ser 2		07/01/2014	Paydown		434,468	434,468	434,467	433,629		(30)		(30)		433,598		869	869	10,310	11/25/2034
759950-EL-8	Renaissance Home Equity Ln Tr RMBS Ser 2		12/01/2014	Paydown		338,860	338,860	338,860	337,933		927		927		338,860				8,379	02/25/2035
759950-FE-3	Renaissance Home Equity Ln Tr RMBS Ser 2		09/01/2014	Paydown		317	317	278	308		8		8		317				12	05/25/2035
760985-2G-5	Residential Asset Mtg Prod Inc RMBS Ser		11/25/2014	Paydown		1,005,567	1,005,567	1,005,567	1,005,567						1,005,567				3,114	10/25/2031
760985-7F-2	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2014	Paydown		299,380	307,354	178,941	178,941						178,941		120,440	120,440	19,760	07/25/2034
760985-M9-9	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2014	Paydown		283,889	283,889	283,887	283,283		605		605		283,889				6,785	01/25/2034
760985-US-8	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2014	Paydown		46,712	46,712	44,577	45,532		1,180		1,180		46,712				844	03/25/2033
760985-UX-7	Residential Asset Mtg Prod Inc RMBS Ser		11/01/2014	Paydown		1,339,461	1,339,461	1,280,650	1,331,305		8,156		8,156		1,339,461				33,794	05/25/2033
760985-WP-2	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2014	Paydown		458,804	458,804	458,794	457,913		890		890		458,804				10,714	03/25/2033
760985-ZF-1	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2014	Paydown		100,506	100,506	100,502	100,344		162		162		100,506				2,643	09/25/2033
76110H-3B-3	Residential Accredit Loans Inc RMBS Ser		12/01/2014	Paydown		746,080	746,080	677,761	677,761		68,319		68,319		746,080				24,481	04/25/2035
76110H-EU-9	Residential Accredit Loans Inc RMBS Ser		12/01/2014	Paydown		261,855	261,855	260,382	260,543		1,312		1,312		261,855				7,110	06/25/2033
76110H-JE-0	Residential Accredit Loans Inc RMBS Ser		04/01/2014	Paydown		417,867	417,867	422,046	416,558		1,309		1,309		417,867				4,090	09/25/2033
76110H-LP-2	Residential Accredit Loans Inc RMBS Ser		12/01/2014	Paydown		254,019	254,019	260,369	253,760		259		259		254,019				6,942	11/25/2033
76110H-UV-9	Residential Accredit Loans Inc RMBS Ser		12/01/2014	Paydown		580,936	580,936	561,148	565,212		15,724		15,724		580,936				16,695	06/25/2034
76110H-X9-5	Residential Accredit Loans Inc RMBS Ser		12/01/2014	Paydown		2,175,355	2,175,355	2,204,587	2,174,916		440		440		2,175,355				53,666	03/25/2035
76110W-MC-7	Residential Asset Sec Corp RMBS Ser 2001		12/01/2014	Paydown		45,673	45,673	45,664	45,591		82		82		45,673				1,427	09/25/2031
76110W-RQ-1	Residential Asset Sec Corp RMBS Ser 2003		12/01/2014	Paydown		844,049	844,049	843,593	842,259		1,790		1,790		844,049				17,218	05/25/2033
76111X-ZX-4	Residential Funding Mtg Sec I RMBS Ser 2		12/01/2014	Paydown		11,774	148,365	19,162	15,197	3,965			3,965		19,162		(7,387)	(7,387)	5,458	11/25/2035
76112B-SN-1	Residential Asset Mtg Products RMBS Ser		12/01/2014	Paydown		976,605	976,605	930,522	960,166		16,439		16,439		976,605				30,804	09/25/2034
76112B-SV-3	Residential Asset Mtg Products RMBS Ser		12/01/2014	Paydown		1,619,758	1,619,758	1,566,167	1,602,021		17,737		17,737		1,619,758				34,437	09/25/2034
76112F-AG-6	Residential Asset Sec Tr RMBS Ser 2006-A		12/01/2014	Paydown		160,031	301,802	212,061	212,061						212,061		(52,030)	(52,030)	(7,971)	06/25/2036
761143-AD-8	Residential Asset Sec Tr RMBS Ser 2007-A		12/01/2014	Paydown		309,994	1,019,450	745,635	745,635						745,635		(435,641)	(435,641)	37,114	09/25/2037
76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A		12/01/2014	Paydown		987,771	1,188,940	1,083,006	1,083,006						1,083,006		(95,234)	(95,234)	16,737	05/25/2037
				Redemption																
76126C-DE-9	RACERS Tr ABS Ser 1998-CCE-1 Cl A1		11/15/2014	100.0000		275,870	275,870	270,435	274,103		1,767		1,767		275,870				13,782	05/15/2018
				Redemption																
76126C-GB-2	RACERS Tr ABS Ser 1999-24-S-CCE Cl A1		11/15/2014	100.0000		327,279	327,279	303,849	319,970		7,309		7,309		327,279				16,350	05/15/2018
762009-BJ-6	Residential Funding Mtg Sec I RMBS Ser 2		12/01/2014	Paydown		1,591,316	1,852,779	1,603,824	1,603,325						1,603,325		(12,008)	(12,008)	69,297	06/25/2037
771196-AS-1	Roche Hldgs Inc Co Gtd Nt		08/29/2014	Call 118.2027		19,801,308	16,752,000	17,674,379	17,301,347		2,499,962		2,499,962		19,801,308				665,840	03/01/2019
				Redemption																
78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2		12/01/2014	100.0000		656,404	656,404	688,761	675,180		(18,776)		(18,776)		656,404				24,763	11/10/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78532*-AD-5	Sabine Mining Co Sec Nt		08/21/2014	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				34,350	02/21/2032
785592-AA-4	Sabine Pass Liquefaction Sec Nt		03/19/2014	Tax Free Exchange		16,753,349	16,500,000	16,780,000	16,759,856		(6,507)		(6,507)		16,753,349				587,813	02/01/2021
785778-HD-6	SACO I Tr RMBS Ser 2005-6 Cl A		12/26/2014	Paydown		705,474	705,474	681,305	681,305		24,169		24,169		705,474				2,744	09/25/2035
79548K-ZJ-0	Salomon Bros Mtg Sec VII Inc RMBS Ser 19		12/01/2014	Paydown		5,678	5,678	5,728	5,655		2		2		5,658		20	20	200	06/25/2028
805564-HJ-3	Saxon Asset Securities Tr RMBS Ser 2000-		12/01/2014	Paydown		183,054	183,054	186,229	182,282		773		773		183,054				7,711	01/25/2032
805564-NM-9	Saxon Asset Securities Tr RMBS Ser 2003-		12/01/2014	Paydown		1,106,551	1,106,551	1,106,493	1,104,940		1,611		1,611		1,106,551				21,935	06/25/2032
80689#-AY-2	Schneider National Leasing Inc Sr Nt		02/02/2014	Maturity		17,000,000	17,000,000	17,168,670	17,001,849		(1,849)		(1,849)		17,000,000				462,400	02/02/2014
80689*-AL-4	Schnuck Markets Inc Sr Nt		10/10/2014	Redemption 100.0000		1,636,364	1,636,364	1,636,364	1,636,364						1,636,364				100,800	10/10/2021
813718-AA-7	Secured Lease Fin Corp II Ser 1994-A		12/31/2014	Direct															3,831	03/15/2014
81441P-CE-9	Security Natl Mtg Loan Tr RMBS Ser 2005-		12/01/2014	Paydown		477,753	477,753	477,687	476,286		1,467		1,467		477,753				10,113	02/25/2035
81683R-AJ-3	Seminole Tribe of Florida Sub Nt Ser 200		10/01/2014	Redemption 100.0000		2,240,000	2,240,000	2,240,000	2,240,000						2,240,000				174,810	10/01/2020
81744H-AD-5	Sequoia Mortgage Tr RMBS Ser 2007-1 Cl 2		12/01/2014	Paydown		1,313,461	1,313,461	1,238,082	1,238,082		75,378		75,378		1,313,461				15,480	02/20/2047
82454N-AA-6	Shiloh Texas Properties Ltd CTL		08/15/2014	Redemption 100.0000		560,924	560,924	594,501	577,704		(16,780)		(16,780)		560,924				26,352	02/15/2020
82454N-AB-4	Shiloh Texas Properties Ltd CTL Ser B		08/15/2014	Redemption 100.0000		144,185	144,185	144,185	144,185						144,185				5,702	02/15/2020
832696-C*-7	Smucker /J M/ Co (The) Sr Nt		04/01/2014	Redemption 100.0000		2,500,000	2,500,000	2,475,130	2,484,612		15,388		15,388		2,500,000				69,375	04/01/2022
83611P-AP-6	Soundview Home Eq Loan Tr RMBS Ser 2001-		12/01/2014	Paydown		96,706	96,706	97,883	97,288		(582)		(582)		96,706				4,647	03/25/2030
844741-AM-0	Southwest Airlines Co ABS PTC Ser A4		07/01/2014	Redemption 100.0000		433,817	433,817	545,087	443,033		(9,216)		(9,216)		433,817				29,433	07/01/2016
844741-AS-7	Southwest Airlines Co ABS PTC Ser 1995-A		07/01/2014	Redemption 100.0000		1,433,155	1,433,155	1,625,209	1,471,528		(38,373)		(38,373)		1,433,155				55,168	01/01/2018
84474W-AA-8	Southwest Airlines Co ABS PTC Ser 1998-A		01/02/2014	Redemption 100.0000		189,674	189,674	204,373	194,099		(4,425)		(4,425)		189,674				6,193	07/02/2019
84751P-LP-2	Specialty Underw & Residen Fin RMBS Ser		12/01/2014	Paydown		58,354	58,354	43,872	43,872		14,482		14,482		58,354				940	02/25/2037
84986*-AC-6	Spring Mtn Rd Assoc ABS Sec Nt		07/01/2014	Call 116.7965		513,562	439,707	472,364	449,055		64,508		64,508		513,562				37,155	07/01/2017
84986*-AC-6	Spring Mtn Rd Assoc ABS Sec Nt		01/01/2014	Redemption 100.0000		25,355	25,355	27,238	25,894		(539)		(539)		25,355				1,071	07/01/2017
85171V-AA-3	Springleaf Mtg Ln Tr RMBS Ser 2012-1A Cl		12/01/2014	Paydown		4,589,964	4,589,964	4,684,632	4,665,871		(75,907)		(75,907)		4,589,964				68,614	09/25/2057
852212-AA-7	Square Butte Elec Coop 1st Mtg Bd Ser 19		01/01/2014	Redemption 100.0000		171,635	171,635	171,635	171,635						171,635				5,595	01/01/2014
85231C-AA-3	St Louis Fed Office Bldg Tr CTL GSA Gtd		07/15/2014	Redemption 100.0000		819,383	819,383	819,383	819,383						819,383				53,099	01/15/2019
85231C-AB-1	St Louis Fed Office Bldg Tr CTL GSA Gtd		12/15/2014	Redemption 100.0000		387,924	387,924	387,924	387,924						387,924				11,191	01/13/2019
861832-A#-0	Stonehenge Cap Fund NY LLC ABS Sr Struct		12/15/2014	Redemption 100.0000		35,450	35,450	35,450	35,450						35,450				1,886	12/15/2016
86187#-AA-8	Stonehenge Cap Fd TX LP ABS Sr Structure		08/01/2014	Redemption 100.0000		416,028	416,028	416,028	416,028						416,028				24,430	08/01/2015
863576-AC-8	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2014	Paydown		490,955	490,955	494,580	493,117		(2,161)		(2,161)		490,955				15,836	04/25/2035
863576-BF-0	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2014	Paydown		2,165,607	2,165,607	2,178,803	2,171,527		(290)		(290)		2,171,237		(5,630)	(5,630)	55,854	05/25/2035
863576-CJ-1	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2014	Paydown		2,466,120	2,466,120	2,408,346	2,423,899		42,221		42,221		2,466,120				53,389	05/25/2035
863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004		12/01/2014	Paydown		130,080	130,080	131,197	130,475		(396)		(396)		130,080				2,245	10/25/2034
86359A-QK-2	Structured Asset Sec Corp RMBS Ser 2003-		11/01/2014	Paydown		446,105	446,105	445,827	445,448		657		657		446,105				11,889	04/25/2033
86359B-5U-1	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2014	Paydown		247,724	247,724	221,284	220,679						220,679		27,045	27,045	8,553	03/25/2035
86359B-G3-9	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2014	Paydown		1,501,683	1,501,683	1,500,979	1,498,259		3,423		3,423		1,501,683				34,701	10/25/2034
86359B-JU-6	Structured Asset Sec Corp RMBS Ser 2004-		11/01/2014	Paydown		230,315	230,315	230,279	229,955		359		359		230,315				4,574	03/25/2034
86359B-MK-4	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2014	Paydown		163,041	163,041	157,640	158,621		4,420		4,420		163,041				5,051	03/25/2034
86359B-WR-8	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2014	Paydown		300,136	300,136	302,106	300,600		(463)		(463)		300,136				3,964	07/25/2034
86359B-XL-0	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2014	Paydown		271,936	271,936	265,788	266,981		4,955		4,955		271,936				8,548	08/25/2034
86359B-ZG-9	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2014	Paydown		1,003,026	1,003,026	1,002,713	1,000,526		2,501		2,501		1,003,026				23,573	09/25/2034
86359B-ZS-3	Structured Asset Sec Corp RMBS Ser 2004-		12/01/2014	Paydown		1,128,294	1,128,294	1,144,514	1,138,726		(10,431)		(10,431)		1,128,294				36,936	09/25/2034
86359D-FQ-5	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2014	Paydown		636,579	636,579	643,442	641,017		(4,438)		(4,438)		636,579				19,275	06/25/2035
86359D-GQ-4	Structured Asset Sec Corp RMBS Ser 2005-		12/01/2014	Paydown		560,601	560,601	562,243	559,728		873		873		560,601				14,718	12/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86361Q-AG-9	Structured Adj Mtg Rt Ln RMBS Ser 2006-1		11/01/2014	Paydown			1,164,878	809,419	809,419						809,419		(809,419)	(809,419)	17,391	11/25/2036
86363A-AA-5	Structured Asset Sec Corp RMBS Ser 2006-		12/25/2014	Paydown		428,062	428,062	84,850	84,850		343,212		343,212		428,062				1,200	01/25/2037
86736G-AC-8	Sungard Data Systems Inc Term Ln A Nt 1		02/28/2014	Redemption 100.0000		5,516	5,516	5,516	5,516						5,516				18	02/28/2014
86736G-AK-0	Sungard Data Systems Inc Term Ln C Nt 1		07/03/2014	Morgan/JP/Securities - Bonds		3,149,520	3,153,462	3,173,171	3,168,744		(2,304)		(2,304)		3,166,440		(16,919)	(16,919)	71,548	02/28/2017
86736G-AK-0	Sungard Data Systems Inc Term Ln C Nt 1		03/31/2014	Redemption 100.0000		209,514	209,514	210,823	210,529		(1,015)		(1,015)		209,514				2,619	02/28/2017
86765B-AF-6	Sunoco Logistics Ptnrs Op LP Nt		02/15/2014	Maturity		18,000,000	18,000,000	17,999,100	17,999,999		1		1		18,000,000				787,500	02/15/2014
88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt		12/30/2014	Redemption 100.0000		637,104	637,104	637,104	637,104						637,104				24,389	03/30/2023
88088#-AA-4	Terneuzen Trust ABS Ser 2003 CI A1		01/02/2014	Maturity		5,307,342	5,307,342	4,975,990	5,307,227		115		115		5,307,342				148,606	01/02/2014
88088#-AB-2	Terneuzen Trust ABS Ser 2003 CI A2		01/02/2014	Maturity		3,538,228	3,538,228	3,538,228	3,538,228						3,538,228				99,070	01/02/2014
88088#-AC-0	Terneuzen Trust ABS Ser 2003 CI B1		01/02/2014	Maturity		2,940,428	2,940,428	2,940,428	2,940,428						2,940,428				82,332	01/02/2014
88088#-AD-8	Terneuzen Trust ABS Ser 2003 CI B2		01/02/2014	Maturity		2,940,428	2,940,428	2,940,428	2,940,428						2,940,428				82,332	01/02/2014
88732J-AR-9	Time Warner Cable Inc Co Gtd Nt		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
89655M-AA-0	Trinity Rail Leasing I LLC LBASS ETC		12/20/2014	Redemption 100.0000		1,068,879	1,068,879	1,068,879	1,068,879						1,068,879				40,936	04/23/2023
89655V-AA-0	Trinity Rail Leasing I LLC ABS Ser 2003-		12/12/2014	Paydown		329,055	329,055	329,055	329,055						329,055				9,758	10/12/2026
90211E-AF-2	Asset Backed Funding Ctf RMBS Ser 01-AQ1		12/01/2014	Paydown		62,711	62,711	62,594	62,527		184		184		62,711				2,108	11/20/2030
90216#-AA-5	Oakbrook Properties LLC CTL		12/15/2014	Redemption 100.0000		281,175	281,175	281,175	281,175						281,175				11,573	09/15/2018
90332U-AB-9	US Airways Pass-Thru Tr ABS Ser 1998-1B		07/31/2014	Redemption 100.0000		854,187	854,187	862,729	862,716		(8,529)		(8,529)		854,187				36,310	07/30/2019
90332U-AF-0	US Airways Pass-Thru Tr ABS 2nd Lien Ser		01/20/2014	Redemption 100.0000		692,316	692,316	732,124	731,537		(39,221)		(39,221)		692,316				31,189	07/20/2020
90346Y-AB-5	US Shipping Corp Term Ln Nt 1		12/22/2014	Redemption 100.0000		421,139	421,139	416,928	417,345		3,794		3,794		421,139				35,311	04/26/2018
90346Y-AB-5	US Shipping Corp Term Ln Nt 1		12/31/2014	Tax Free Exchange		270,812	272,727	270,000	270,270		542		542		270,812				26,010	04/26/2018
90781#-AG-7	Union Pacific RR ABS PTC Ser 2008-2		01/16/2014	Redemption 100.0000		428,341	428,341	428,341	428,341						428,341				10,478	01/16/2016
90781#-AH-5	Union Pacific RR ABS PTC Ser 2009-2		08/27/2014	Redemption 100.0000		2,518,785	2,518,785	2,518,785	2,518,785						2,518,785				73,696	08/27/2017
907831-AA-9	Union Pacific RR ABS PTC Ser 2001-1		01/27/2014	Redemption 100.0000		1,189,088	1,189,088	1,207,246	1,197,347		(8,259)		(8,259)		1,189,088				39,418	01/27/2022
907833-AH-0	Union Pacific RR ABS PTC Ser 1999-A		01/02/2014	Redemption 100.0000		66,992	66,992	66,992	66,992						66,992				2,546	01/02/2020
907833-AJ-6	Union Pacific RR ABS PTC Ser 2000-1		01/10/2014	Redemption 100.0000		214,400	214,400	224,074	219,374		(4,974)		(4,974)		214,400				8,576	01/10/2021
90783V-AA-3	Union Pacific RR ABS PTC Ser 2005-1		07/02/2014	Redemption 100.0000		359,233	359,233	356,379	357,339		1,894		1,894		359,233				12,707	01/02/2029
908594-A*-5	Union Tank Car Co ABS Sr Sec Nt		06/01/2014	Redemption 100.0000		461,834	461,834	461,834	461,834						461,834				15,749	06/01/2016
909279-L#-6	United Airlines Inc Sec Loan Ctf		12/31/2014	Direct															2,678	12/31/2014
909279-L@-8	United Airlines Inc Sec Loan Ctf		12/31/2014	Direct															1,346	12/31/2014
909279-M*-9	United Airlines Inc Sec Loan Ctf		12/31/2014	Direct															8,916	12/31/2014
91530#-AA-2	UPenn Building Lease Fin Trust CTL		12/15/2014	Redemption 100.0000		378,684	378,684	378,684	378,684						378,684				11,926	10/15/2024
91736#-AA-4	United States of America BIA CTL GSA Gtd		09/15/2014	Redemption 100.0000		687,080	687,080	682,317	684,475		2,606		2,606		687,080				29,668	03/15/2024
91736#-AB-2	United States of America BIA CTL GSA Gtd		09/15/2014	Redemption 100.0000		98,210	98,210	98,210	98,210						98,210				4,441	03/15/2024
91737#-AA-3	United States Govt SS Ls FinTr CTL GSA G		12/15/2014	Redemption 100.0000		4,326,720	4,326,720	4,313,941	4,321,714		5,005		5,005		4,326,720				111,035	11/15/2018
91740#-AA-8	United States of America BIA-2 CTL Alber		12/15/2014	Redemption 100.0000		1,289,376	1,289,376	1,289,376	1,289,376						1,289,376				40,855	10/15/2025
91741@-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls		12/15/2014	Redemption 100.0000		590,320	590,320	590,320	590,320						590,320				17,409	12/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91802M-AA-8	Utility Contract Funding LLC Nt		10/01/2014	Redemption 100.0000		1,006,483	1,006,483	1,005,930	1,006,288		195		195		1,006,483				56,226	10/01/2016
91821*-AA-4	Veteran Affairs Crown Point CTL Ls Fin T		12/15/2014	Redemption 100.0000		457,489	457,489	457,489	457,489						457,489				14,046	07/15/2031
91847*-AA-4	VA Evansville IN CTL Ls Fin Tr		12/14/2014	Redemption 100.0000		752,368	752,368	752,368	752,368						752,368				20,325	10/14/2031
918498-AA-0	VA Wash Diener Bldg US Gov CTL Nt		12/15/2014	Redemption 100.0000		58,592	58,592	58,592	58,592						58,592				1,386	04/15/2032
91913Y-AK-6	Valero Energy Corp Sr Nt		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
921796-LN-6	Vanderbilt Mtg Fin ABS Ser 2001-C Cl A4		02/01/2014	Paydown		645,402	645,402	645,388	644,772		630		630		645,402				6,281	01/07/2027
92344S-AK-6	Verizon Wireless Sr Nt		11/24/2014	Call 125.9595		4,723,483	3,750,000	4,729,050	4,331,518		391,964		391,964		4,723,483				210,473	11/15/2018
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
92851@-AA-3	Vivendi SPC Tr CTL 6.630% 04/15/22		12/15/2014	Redemption 100.0000		163,818	163,818	163,818	163,818						163,818				5,943	04/15/2022
929227-N8-5	Washington Mutual Mtg RMBS Ser 2003-S2 C		12/01/2014	Paydown		338,020	338,020	328,725	334,867		3,154		3,154		338,020				9,706	05/25/2018
92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10		12/01/2014	Paydown		1,959,371	1,959,371	1,930,440	1,942,572		16,800		16,800		1,959,371				24,565	10/25/2033
92922F-RF-7	Washington Mutual Mtg RMBS Ser 2004-CB1		12/01/2014	Paydown		603,883	603,883	576,708	583,753		20,130		20,130		603,883				16,889	06/25/2034
92923W-AA-8	WHC-IRS Tr ABS PTC Ser 1993		11/15/2014	Paydown		150,228	150,228	150,228	150,228						150,228				7,903	05/15/2015
92924S-AB-4	Westfield Group Sr Nt 5.700% 10/01/16		05/27/2014	Wachovia Capital Markets 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
92924S-AB-4	Westfield Group Sr Nt 5.700% 10/01/16		07/23/2014	Call 110.6560		1,770,496	1,600,000	1,838,656	1,779,260		(8,764)		(8,764)		1,770,496				73,968	10/01/2016
92926U-AD-3	Washington Mutual Mtg RMBS Ser 2007-HY2		12/01/2014	Paydown		857,066	1,022,618	966,589	966,589						966,589		(109,523)	(109,523)	13,141	11/25/2036
92928Q-AB-4	WEA Finance LLC Co Gtd Nt		07/23/2014	Call 113.8280		26,180,440	23,000,000	22,925,750	22,942,469		3,237,971		3,237,971		26,180,440				747,615	05/10/2021
92933#-AA-3	WRG III LP CTL 7.295% 01/15/14		01/15/2014	Redemption 100.0000		15,346	15,346	15,588	15,347		(1)		(1)		15,346				93	01/15/2014
929903-AJ-1	Wachovia Corp Sub Bk Nt		08/01/2014	Maturity		4,000,000	4,000,000	3,986,680	3,999,025		975		975		4,000,000				210,000	08/01/2014
929903-EF-5	Wachovia Corp Fx To Flt Nt Ser K		12/31/2014	Direct															289,823	12/31/2049
931142-CQ-4	Wal-Mart Stores Inc Sr Nt		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
93363H-AJ-6	Washington Mtg PTC RMBS Ser 2007-HY3 Cl		12/01/2014	Paydown		2,266,936	2,266,936	1,886,010	1,886,010		380,926		380,926		2,266,936				28,766	03/25/2037
93363P-AA-8	Washington Mutual Mtg RMBS Ser 2006-AR14		12/01/2014	Paydown		131,068	152,629	140,052	140,052						140,052		(8,984)	(8,984)	(767)	11/25/2036
939336-2H-5	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2014	Paydown		2,042,746	2,042,746	2,057,111	2,051,911		(9,165)		(9,165)		2,042,746				65,609	03/25/2035
939336-2U-6	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2014	Paydown		352,853	352,853	355,941	354,688		(1,834)		(1,834)		352,853				8,978	03/25/2035
939336-3H-4	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2014	Paydown		1,891,818	1,891,818	1,890,392	1,890,392		1,426		1,426		1,891,818				62,101	04/25/2035
939336-4Y-6	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2014	Paydown		2,521,327	2,521,327	2,501,354	2,499,738		21,589		21,589		2,521,327				4,028	05/25/2035
939336-6F-5	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2014	Paydown		2,098,564	2,098,564	2,105,758	2,103,720		(5,156)		(5,156)		2,098,564				58,085	06/25/2035
939336-6U-2	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2014	Paydown		650,261	650,261	651,988	650,997		(736)		(736)		650,261				18,797	06/25/2035
939344-AR-8	Washington Mutual Alt Ln Tr RMBS Ser 200		12/01/2014	Paydown		181,292	414,178	325,972	325,972						325,972		(144,680)	(144,680)	8,945	05/25/2036
93934F-BQ-4	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2014	Paydown		1,200,415	1,291,915	1,149,706	1,149,706		12,704		12,704		1,162,410		38,005	38,005	38,633	08/25/2035
93934F-CM-2	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2014	Paydown		136,446	153,679	154,928	154,534		(5,707)		(5,707)		148,827		(12,381)	(12,381)	4,676	10/25/2035
93934F-HW-5	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2014	Paydown		127,827	172,067	169,781	170,084		20		20		170,104		(42,277)	(42,277)	5,379	01/25/2036
93934F-KZ-4	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2014	Paydown		1,434,928	1,946,782	1,629,943	1,629,943						1,629,943		(195,015)	(195,015)	60,855	02/25/2036
93935G-AG-4	Washington Mutual Alt Ln Tr RMBS Ser 200		12/01/2014	Paydown		232,350	232,350	224,218	224,131		8,219		8,219		232,350				7,467	11/25/2034
93935H-AJ-6	Washington Mutual Alt Ln Tr RMBS Ser 200		12/01/2014	Paydown		723,359	723,359	496,429	496,429		226,930		226,930		723,359				16,196	09/25/2036
942683-AG-8	Watson Pharmaceuticals Inc Sr Nt		06/18/2014	Morgan Stanley & Co Inc		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
949483-AB-7	WellesStreetLP USPostalCtf GSA CTL Parti		11/15/2014	Redemption 100.0000		109,755	109,755	109,755	109,755						109,755				5,945	11/15/2019
949746-RD-5	Wells Fargo & Co Sub Nt		02/05/2014	Tax Free Exchange		37,011,035	36,462,000	37,014,380	37,011,661		(626)		(626)		37,011,035				391,778	01/15/2044
94978#-AT-4	Wells Fargo Bank Northwest NA CTL Ser 20		12/01/2014	Redemption 100.0000		51,448	51,448	51,448	51,448						51,448				1,870	08/01/2027
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA L		12/15/2014	Redemption 100.0000		321,350	321,350	336,451	332,237		(10,887)		(10,887)		321,350				12,990	05/15/2032
94978#-AX-5	Wells Fargo Bank Northwest NA CTL CVS Co		12/10/2014	Redemption 100.0000		87,119	87,119	87,119	87,119						87,119				3,165	10/10/2024
94978#-BC-0	Wells Fargo Bank Northwest NA CTL		12/01/2014	Redemption 100.0000		510,062	510,062	510,062	510,062						510,062				18,464	11/01/2022
94978#-CA-3	Wells Fargo Bank Northwest NA Sr Nt		07/02/2014	Call 116.4487		2,694,560	2,313,946	2,313,946	2,313,946		380,613		380,613		2,694,560				143,696	01/02/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94978#-CA-3	Wells Fargo Bank Northwest NA Sr Nt		01/02/2014	Redemption 100.0000		576,373	576,373	576,373	576,373						576,373				17,896	01/02/2020
94978#-CB-1	Wells Fargo Bank Northwest NA Sr Nt		07/02/2014	Call 116.4299		2,736,993	2,350,764	2,350,764	2,350,764		386,229		386,229		2,736,993				145,982	01/02/2020
94978#-CB-1	Wells Fargo Bank Northwest NA Sr Nt		01/02/2014	Redemption 100.0000		567,162	567,162	567,162	567,162						567,162				17,610	01/02/2020
94980G-AK-7	Wells Fargo Home Equity Tr RMBS Ser 2004		12/01/2014	Paydown		1,677,381	1,677,381	1,638,211	1,642,927		34,454		34,454		1,677,381				42,229	04/25/2034
94981Q-AJ-7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2014	Paydown		3,037,413	3,037,413	2,615,023	2,710,439		326,974		326,974		3,037,413				46,937	10/25/2035
94982B-AC-4	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2014	Paydown		1,180,366	1,180,366	1,216,146	1,215,558		(35,192)		(35,192)		1,180,366				16,542	06/25/2035
94982F-AE-1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2014	Paydown		2,588,743	2,588,743	2,584,698	2,581,540		7,203		7,203		2,588,743				73,316	04/25/2035
94982G-AC-3	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2014	Paydown		819,512	819,512	831,805	822,606		(3,094)		(3,094)		819,512				23,512	05/25/2035
94983B-AM-1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		12/01/2014	Paydown		2,641,696	2,641,696	2,511,263	2,542,059		99,638		99,638		2,641,696				85,579	04/25/2036
961068-AE-9	Westmoreland Mining LLC Sr Sec Nt		05/28/2014	Call 114.3424		7,409,385	6,480,000	6,480,000	6,480,000		929,385		929,385		7,409,385				213,645	03/31/2018
961068-AE-9	Westmoreland Mining LLC Sr Sec Nt		03/31/2014	Redemption 100.0000		360,000	360,000	360,000	360,000						360,000				7,218	03/31/2018
96928#-AC-7	William Blair CTL CTL PTC Ser 2004-1		12/25/2014	Redemption 100.0000		2,989,936	2,989,936	3,377,636	3,164,051		(174,115)		(174,115)		2,989,936				130,804	01/25/2023
96928*-EA-1	William Blair CTL CTL PTC Ser 2011-G		12/15/2014	Redemption 100.0000		110,900	110,900	110,900	110,900						110,900				3,888	01/15/2032
97180*-YY-8	Wilmington Tr Co ABS Lease Nt-Solvay Pol		01/14/2014	Redemption 100.0000		17,534	17,534	17,534	17,534						17,534				727	01/14/2014
976656-CA-4	Wisconsin Electric Power Co Nt		04/01/2014	Maturity		2,000,000	2,000,000	2,000,840	2,000,044		(44)		(44)		2,000,000				60,000	04/01/2014
98881@-AA-4	ZC Specialty Ins Co CTL Ser 2002-31		07/25/2014	Redemption 100.0000		157,565	157,565	157,565	157,565						157,565				11,562	12/23/2022
C9413P-AP-8	Valeant Pharmaceuticals Inc Term Ln B Nt	G	07/16/2014	Redemption 100.0000		1,963,034	1,963,034	1,933,588	1,934,975		28,059		28,059		1,963,034				49,865	08/06/2020
C9536D-AD-4	Vantage Pipeline Term Ln Nt 1		10/24/2014	Redemption 100.0000		2,000,000	2,000,000	1,990,000	1,990,391		9,609		9,609		2,000,000				65,572	08/19/2020
G9270#-AA-1	Village Roadshow Pictures Term Ln A2		10/27/2014	Redemption 100.0000		4,568,329	4,568,329	4,522,646	4,531,366		36,963		36,963		4,568,329				235,247	11/21/2017
136454-AA-3	Canadian Pacific Railway Co Deb Nt Ser 9	I	01/13/2014	Redemption 100.0000		1,632,871	1,632,871	1,982,627	1,634,606		(1,735)		(1,735)		1,632,871				122,139	01/13/2014
46294*-AB-4	Iron Ore Company of Canada Sr Sec Nt	I	10/31/2014	Redemption 100.0000		1,777,778	1,777,778	1,777,778	1,777,778						1,777,778				88,000	10/31/2017
564905-C#-2	Maple Leaf Foods Inc Sr Nt	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
73755L-AE-7	Potash Corp Saskatchewan Inc Sr Nt	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
77509N-AK-9	Rogers Cable Inc Sec Nt	I	03/13/2014	Call 100.0000		10,000,000	10,000,000	9,797,100	9,990,603		9,397		9,397		10,000,000				296,944	03/15/2014
77531Q-AD-0	Rogers Communications Inc Sec Nt	I	02/27/2014	Call 100.0000		4,000,000	4,000,000	4,121,680	4,004,604		(4,604)		(4,604)		4,000,000				134,667	03/01/2014
89153U-AE-1	Total Capital Canada Ltd Sr Nt	A	05/27/2014	UBS Warburg London		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
C8629#-AB-3	Superior Plus Inc Sr Nt	A	10/29/2014	Redemption 100.0000		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				182,880	10/29/2015
01449W-AC-0	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C	R	12/23/2014	Paydown		280,242	280,242	279,247	279,955		287		287		280,242				1,986	09/23/2036
034863-AA-8	Anglo American Capital Co Gtd Nt	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
03938L-AT-1	ArcelorMittal Sr Nt 4.250% 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
055451-AG-3	BHP Billiton Fin USA Ltd Co Gtd Nt	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
05565Q-BL-1	BP Capital Markets PLC Co Gtd Nt	R	05/08/2014	Maturity		20,000,000	20,000,000	19,916,100	19,993,564		6,436		6,436		20,000,000				362,500	05/08/2014
09625J-AA-2	Bluemountain CLO Ltd CLO Ser 2013-3A Cl	F	11/06/2014	Wells Fargo		24,757,500	25,000,000	24,892,625	24,895,321		20,200		20,200		24,915,521		(158,021)	(158,021)	429,898	10/29/2025
09625J-AC-8	Bluemountain CLO Ltd CLO Ser 2013-3A Cl	F	10/03/2014	Morgan/JP/Securities - Bonds		8,730,900	9,000,000	8,971,290	8,971,979		2,429		2,429		8,974,408		(243,508)	(243,508)	179,037	10/29/2025
12549F-AC-3	CIFC Funding Ltd CLO Ser 2013-4A Cl A1	F	07/31/2014	Morgan Stanley & Co Inc		24,887,500	25,000,000	24,905,000	24,906,970		5,449		5,449		24,912,419		(24,919)	(24,919)	300,823	11/27/2024
12657@-AA-7	Calittum I CTL Nt 4.130% 04/01/27	R	10/01/2014	Redemption 100.0000		1,039,174	1,039,174	1,039,174	1,039,174						1,039,174				26,961	04/01/2027
30251G-AA-5	FMG Resources Sr Nt 7.000% 11/01/15	F	03/14/2014	Call 103.5000		3,473,460	3,356,000	3,389,560	3,377,190		96,270		96,270		3,473,460				86,790	11/01/2015
30251G-AF-4	FMG Resources Sr Nt 6.375% 02/01/16	F	03/14/2014	Call 103.1880		5,159,400	5,000,000	5,137,500	5,092,289		67,111		67,111		5,159,400				197,448	02/01/2016
35177P-AS-6	France Telecom Sr Nt 4.375% 07/08/14	R	03/12/2014	Call 101.2850		8,102,800	8,000,000	8,266,640	8,030,224		72,576		72,576		8,102,800				237,222	07/08/2014
36170V-AB-5	G-FORCE CDO Ltd CDO Ser 2006-1 Cl A-2 Co	R	03/01/2014	Paydown		967,167	967,167	959,550	963,205		3,962		3,962		967,167				9,958	09/27/2046
44984N-AA-5	I-Preferred Term Sec Ltd ABS Nt PTP	R	08/05/2014	Direct			1,919,671	12,807	12,807						12,807		(12,807)	(12,807)	1,888	11/05/2033
44984Q-AC-4	I-Preferred Term Sec Ltd ABS Sr Nt FxToF	R	11/22/2014	Paydown		13,688,538	13,688,538	13,481,061	13,481,061		207,477		207,477		13,688,538				115,623	05/22/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44984Q-AE-0	I-Preferred Term Sec Ltd ABS Mezz Nt Ser	R	11/24/2014	Call 100.0000		2,500,000	2,500,000	2,531,250	2,500,000						2,500,000				56,924	05/22/2033
44984Q-AJ-9	I-Preferred Term Sec Ltd ABS Mezz Nt Ser	R	11/24/2014	Call 100.0000		2,500,000	2,500,000	2,528,125	2,500,000						2,500,000				56,924	05/22/2033
44984S-AA-4	I-Preferred Term Sec Ltd ABS Sr Nt Ser A	R	02/05/2014	Paydown		680,723	680,723	686,679	685,022		(4,298)		(4,298)		680,723				2,152	11/05/2033
44984S-AL-0	I-Preferred Term Sec Ltd ABS Sr Nt Ser A	R	08/05/2014	Paydown		3,750,000	3,750,000	3,735,000	3,749,800		200		200		3,750,000				26,286	11/05/2033
63250D-CB-5	National Australia Bank Sr Nt	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
652454-AB-5	Newport Waves CDO CDO Ser 2007-5A CI 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				47,778	06/20/2014
65504L-AA-5	Noble Hldg Intl Co Gtd Nt	R	03/15/2014	Maturity		10,500,000	10,500,000	10,813,465	10,514,889		(14,889)		(14,889)		10,500,000				387,188	03/15/2014
66989H-AA-6	Novartis Co Gtd Nt 4.125% 02/10/14	R	02/10/2014	Maturity		14,355,000	14,355,000	14,636,858	14,361,861		(6,861)		(6,861)		14,355,000				296,072	02/10/2014
686194-A#-8	Oriflame Cosmetics SA Sr Nt	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
686194-B#-7	Oriflame Cosmetics SA Sr Nt Ser C	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
686194-C*-0	Oriflame Cosmetics SA Sr Nt Ser D	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
709629-AC-3	Pentair Finance SA Sr Nt	R	01/27/2014	Bank of America BISD Dealer		20,643,910	20,500,000	20,493,965	20,495,595		181		181		20,495,776		148,134	148,134	45,356	12/01/2015
74041A-AA-1	Preferred Term Sec XIII ABS Flt Rt Nt Se	R	12/24/2014	Paydown		2,020,444	2,020,444	1,565,844	1,581,965		438,478		438,478		2,020,444				9,562	03/24/2034
74041A-AG-8	Preferred Term Sec XIII ABS Nt Fx-to-Flt	R	06/24/2014	Paydown		93,464	93,464	50,053	6,356	43,697	43,411		87,108		93,464				661	03/24/2034
74041P-AA-8	Preferred Term Sec VIII ABS Sr Nt CI A-1	R	07/03/2014	Paydown		230,915	230,915	222,833	224,951		5,964		5,964		230,915				1,768	01/03/2033
74041W-AA-3	Preferred Term Sec XI ABS Sec Nt	R	12/24/2014	Paydown		3,455,981	3,455,981	2,591,986	2,623,421		832,560		832,560		3,455,981				17,191	09/24/2033
74042C-AA-6	Preferred Term Sec Ltd ABS Sr Nt CI A-1	R	12/22/2014	Paydown		244,282	244,282	209,404	210,840		33,442		33,442		244,282				1,190	03/22/2038
74042E-AC-8	Preferred Term Sec Ltd ABS Mezz Nt CI B	R	12/23/2014	Paydown		112,284	112,284	83,230	999	82,231	29,054		111,285		112,284				1,056	06/23/2035
74042H-AA-5	Preferred Term Sec Ltd ABS XIX Flt Rt Nt	R	12/22/2014	Paydown		610,131	610,131	366,078	377,648		232,483		232,483		610,131				2,509	12/22/2035
74042H-AC-1	Preferred Term Sec Ltd ABS XIX Nt CI B P	R	12/22/2014	Paydown		311,961	311,961	312,055	311,356		606		606		311,961				1,931	12/22/2035
74042J-AA-1	Preferred Term Sec Ltd ABS XXI Nt Ser A-	R	12/22/2014	Redemption 100.0000		303,150	303,150	303,150	303,150						303,150				1,085	03/22/2038
74042M-AA-4	Preferred Term Sec Ltd ABS XXII Nt CI A-	R	12/22/2014	Paydown		494,657	494,657	494,657	494,657						494,657				2,145	09/22/2036
74042T-AC-5	Preferred Term Sec Ltd XXVII ABS Nt CI A	R	12/22/2014	Paydown		400,851	400,851	359,396	359,396		41,455		41,455		400,851				1,628	12/22/2037
74042W-AB-0	Preferred Term Sec Ltd XVIII ABS Nt CI A	R	12/23/2014	Paydown		121,861	121,861	108,437	108,437		13,424		13,424		121,861				681	09/23/2035
74042W-AC-8	Preferred Term Sec Ltd XVIII ABS Nt CI B	R	12/23/2014	Paydown		1,089,881	1,089,881	1,094,791	73,785	1,016,430	(334)		1,016,096		1,089,881				4,048	09/23/2035
74043A-AD-3	Preferred Term Sec Ltd ABS XXIII Nt CI A	R	12/22/2014	Paydown		26,655	26,655	25,410	25,656		999		999		26,655				124	12/22/2036
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
74138P-AA-2	Preferred Term Sec Ltd XVIII ABS Combo N	R	09/23/2014	Paydown		227,210	227,210	91,448	8,328	83,120	135,763		218,883		227,210				391	09/23/2035
775371-AG-2	Rohm & Haas Co Amortzg Deb	R	10/15/2014	Redemption 100.0000		657,500	657,500	668,366	660,765		(3,265)		(3,265)		657,500				48,326	04/15/2020
78572M-AD-7	SABMiller Plc Nt 6.500% 07/01/16	R	12/08/2014	Call 109.1870		3,275,610	3,000,000	2,993,490	2,997,950		277,660		277,660		3,275,610				280,042	07/01/2016
78572M-AE-5	SABMiller Plc Nt 5.700% 01/15/14	R	01/15/2014	Maturity		40,000,000	40,000,000	39,929,600	39,999,439		561		561		40,000,000				1,140,000	01/15/2014
801060-AB-0	Sanofi Sr Nt 1.250% 04/10/18	R	05/19/2014	Wachovia Capital Markets 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
83363R-AA-5	Sociedad Concesionaria Auto Sr Nt	R	12/15/2014	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				9,335	12/15/2026
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
89152U-AA-0	Total Capital SA Sr Nt	F	01/27/2014	Morgan/JP/Securities - Bonds		10,429,000	10,000,000	10,637,300	10,412,420		(18,656)		(18,656)		10,393,764		35,236	35,236	102,431	10/02/2015
89153V-AD-1	Total Capital Intl SA Sr Nt	F	01/27/2014	Morgan/JP/Securities - Bonds		5,013,400	5,000,000	4,986,700	4,990,809		348		348		4,991,157		22,243	22,243	19,271	01/25/2016
9021EQ-AC-8	Tyco Intl Group SA Co Gtd Nt	R	11/17/2014	Tax Free Exchange		5,416,902	5,000,000	5,726,400	5,478,724		(61,822)		(61,822)		5,416,902				322,778	12/15/2019
9021EQ-AD-6	Tyco Intl Group SA Co Gtd Nt	R	11/17/2014	Tax Free Exchange		51,315,141	45,850,000	54,145,772	51,981,911		(666,770)		(666,770)		51,315,141				4,220,429	01/15/2021
922501-AA-9	Vega Container Vessel PLC ABS Ser 2006-1	R	11/10/2014	Paydown		2,808,303	2,808,303	1,390,447	1,390,447		1,417,856		1,417,856		2,808,303				97,624	02/10/2021
92719T-AA-3	Vinacasa CLO Ltd CLO Ser2008-1A CID JrNt	R	04/14/2014	Paydown		1,519,076	1,519,076				1,519,076		1,519,076		1,519,076				9,122	10/14/2015
92857W-AK-6	Vodafone Group PLC Sr Nt	R	03/26/2014	Call 110.0120		5,500,600	5,000,000	5,102,800	5,037,078		463,522		463,522		5,500,600				152,535	03/15/2016
C6573#-AC-1	Vitol Finance Ltd Sr Nt	R	08/12/2014	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				13,400	08/12/2014
C6573#-AC-1	Vitol Finance Ltd Sr Nt	R	08/12/2014	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				67,000	08/12/2014
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
G1252@-AG-9	Ervia Sr Nt 5.770% 03/31/14	F	03/31/2014	Maturity		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				375,050	03/31/2014
G1591#-AG-7	Britvic Plc Sr Nt 4.070% 12/17/14	F	12/17/2014	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				162,800	12/17/2014
G1981@-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt	F	12/01/2014	Redemption 100.0000		1,288,722	1,288,722	1,288,722	1,288,722						1,288,722				39,326	03/01/2019
G4588#-AT-8	Intermediate Capital Group Plc Sr Nt Ser	F	02/28/2014	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				825,000	02/28/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G49398-AA-7	Irish Food Processors Sr Nt Ser A	F	12/22/2014	Redemption 100.0000		2,285,714	2,285,714	2,285,714	2,285,714						2,285,714				136,914	12/22/2015
G56558-AC-2	Loughmane Ltd Gtd Sr Nt	F	12/21/2014	Maturity		17,000,000	17,000,000	16,889,264	16,986,220		13,780		13,780		17,000,000				990,788	12/21/2014
L7601F-AC-5	Pinnacle Acquistion (Paradigm) Term Ln C	R	12/31/2014	Redemption 100.0000		124,033	124,033	122,356	122,553		1,480		1,480		124,033				1,738	07/30/2019
L8038*-AA-4	SBM Baleia Priv Pl Nt 5.500% 09/15/27	R	12/15/2014	Redemption 100.0000		766,400	766,400	766,400	766,400						766,400				26,774	09/15/2027
N0021#-AB-2	Abertis Finance BV Sr Nt	F	12/21/2014	Maturity		44,500,000	44,500,000	43,367,200	44,340,862		159,138		159,138		44,500,000				2,184,950	12/21/2014
N4345#-AB-3	Iberdrola Intl BV Sr Nt	F	08/19/2014	Maturity		7,000,000	7,000,000	7,143,788	7,011,316		(11,316)		(11,316)		7,000,000				389,900	08/19/2014
N6777#-AE-9	Overseas Assistance Fin BV Sr Nt	F	10/29/2014	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				48,000	10/29/2014
Q2688#-AB-9	Commonwealth Managed Inv Ltd Sr Nt	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
Q3038#-AC-2	Fairfax /John/ Hldgs Ltd Sr Nt	F	01/15/2014	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				271,500	01/15/2014
Q3126#-AD-3	DEXUS Property Group Gtd Sr Nt	F	12/21/2014	Maturity		10,000,000	10,000,000	9,999,018	9,999,880		120		120		10,000,000				544,000	12/21/2014
Q3261#-AK-2	Downer Group Fin Pty Sr Nt	F	09/01/2014	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				306,000	09/01/2014
Q3261#-AM-8	Downer Group Fin Pty Gtd Sr Nt Ser E	F	10/20/2014	Maturity		7,000,000	7,000,000	7,000,000	6,979,684		20,316		20,316		7,000,000				471,800	10/20/2014
Q3261#-AN-6	Downer Group Fin Pty Gtd Sr Nt Ser F	F	10/20/2014	Maturity		4,000,000	4,000,000	4,118,692	4,000,046		(46)		(46)		4,000,000				269,600	10/20/2014
Q3930A-AC-2	FMG (Fortescue Metals) Resrcs Term Ln Nt	R	12/31/2014	Redemption 100.0000		80,000	80,000	79,800	79,803		197		197		80,000				2,400	06/30/2019
Q6634#-AA-7	Newcastle Perm Bldg Soc Ltd Sr Nt	F	11/21/2014	Maturity		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				1,358,700	11/21/2014
Q9194#-AA-3	Transurban Finance Company Ltd Sr Sec Nt	F	12/07/2014	Maturity		12,500,000	12,500,000	12,289,073	12,475,457		24,543		24,543		12,500,000				627,500	12/07/2014
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
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,126,506,499	2,093,633,618	2,103,139,087	2,083,846,998	1,729,738	38,063,367	9,535	39,783,570	(222,874)	2,123,608,373	200,692	2,898,130	3,098,822	74,072,274	XXX
8399997. Total - Bonds - Part 4						2,573,435,179	2,541,243,226	2,531,118,713	2,531,165,127	1,729,738	37,718,497	9,535	39,438,700	(222,874)	2,570,581,633	200,692	2,853,550	3,054,242	83,882,500	XXX
8399998. Total - Bonds - Part 5						143,138,889	242,822,044	144,798,572			(752,521)	16	(752,537)		144,046,272	235	(907,382)	(907,147)	1,271,198	XXX
8399999. Total - Bonds						2,716,574,068	2,784,065,270	2,675,917,285	2,531,165,127	1,729,738	36,965,976	9,551	38,686,163	(222,874)	2,714,627,905	200,927	1,946,168	2,147,095	85,153,698	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						2,716,574,068	XXX	2,675,917,285	2,531,165,127	1,729,738	36,965,976	9,551	38,686,163	(222,874)	2,714,627,905	200,927	1,946,168	2,147,095	85,153,698	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3128MJ-T8-3	FHLMC Pool #G08574 4.500% 02/15/44		04/01/2014	Morgan/JP/Securities - Bonds	12/01/2014	Paydown	2,596,281	2,770,313	2,596,281	2,596,281		(174,032)		(174,032)					49,846	2,921
31381L-KH-9	FNMA Pool #463896 6.340% 10/25/27		02/12/2014	Duncan Williams	12/01/2014	Paydown	10,408	12,309	10,408	10,408		(1,901)		(1,901)					297	31
31381L-TV-9	FNMA Pool #464164 5.920% 01/25/35		01/08/2014	Duncan Williams	12/01/2014	Paydown	23,011	25,712	23,011	23,011		(2,700)		(2,700)					688	45
3138L2-PT-8	FNMA Pool #AM2233 7.250% 01/25/31		04/30/2014	Duncan Williams	12/01/2014	Paydown	5,646	7,162	5,646	5,646		(1,516)		(1,516)					145	5
3138L2-TX-5	FNMA Pool #AM2365 7.190% 02/25/31		05/02/2014	Duncan Williams	12/01/2014	Paydown	9,761	12,412	9,761	9,761		(2,651)		(2,651)					249	12
3138L2-UF-2	FNMA Pool #AM2381 7.700% 01/25/31		05/02/2014	Duncan Williams	12/01/2014	Paydown	3,463	4,519	3,463	3,463		(1,056)		(1,056)					95	4
3138WC-J9-5	FNMA Pool #AS2987 4.000% 08/25/44		08/26/2014	Morgan/JP/Securities - Bonds	12/01/2014	Paydown	847,783	899,114	847,783	847,783		(51,331)		(51,331)					8,586	2,638
3138X6-KE-4	FNMA Pool #AU6592 3.500% 01/25/44		02/05/2014	Wells Fargo	12/01/2014	Paydown	734,483	744,983	734,483	734,483		(10,501)		(10,501)					14,927	857
3138XH-D5-7	FNMA Pool #AV5523 4.500% 01/25/44		03/12/2014	Nomura Securities Int'l Inc	12/01/2014	Paydown	1,016,716	1,090,269	1,016,716	1,016,716		(73,553)		(73,553)					14,305	2,033
3138XJ-3K-1	FNMA Pool #AV7101 3.500% 03/25/44		02/18/2014	Citigroup	12/01/2014	Paydown	511,181	514,675	511,181	511,181		(3,494)		(3,494)					9,607	596
3138XJ-3Y-1	FNMA Pool #AV7114 4.500% 03/25/44		03/14/2014	Barclays Capital	12/01/2014	Paydown	2,180,888	2,342,410	2,180,888	2,180,888		(161,522)		(161,522)					47,501	2,454
3138XK-3B-8	FNMA Pool #AV7993 4.500% 02/25/44		03/12/2014	Nomura Securities Int'l Inc	12/01/2014	Paydown	27,538	29,531	27,538	27,538		(1,992)		(1,992)					521	55
3138XU-VB-5	FNMA Pool #AW5109 4.000% 08/25/44		08/26/2014	Nomura Securities Int'l Inc	09/25/2014	Nomura Securities Int'l Inc	66,734,405	70,806,246	70,206,835	70,794,675		(11,571)		(11,571)			(587,840)	(587,840)	318,842	207,618
3138XU-VB-5	FNMA Pool #AW5109 4.000% 08/25/44		08/26/2014	Nomura Securities Int'l Inc	12/01/2014	Paydown	553,165	586,917	553,165	553,165		(33,752)		(33,752)					6,352	1,721
31394A-PF-7	FNMA REMIC Ser 2004-65 Cl ZA		05/01/2014	Interest Capitalization	12/01/2014	Paydown	47,557	47,557	47,557	47,557									1,122	
31395B-R3-9	FNMA REMIC Ser 2006-24 Cl Z		06/01/2014	Interest Capitalization	12/01/2014	Paydown	286,516	286,516	286,516	286,516									7,961	
31396W-Q7-4	FNMA REMIC Ser 2007-74 Cl ZE		10/01/2014	Interest Capitalization	12/01/2014	Paydown	39,287	39,287	39,287	39,287									1,072	
31417G-D6-0	FNMA Pool #AB9124 2.500% 04/25/28		02/05/2014	Nomura Securities Int'l Inc	12/01/2014	Paydown	653,286	655,634	653,286	653,286		(2,348)		(2,348)					7,178	817
31418B-AP-1	FNMA Pool #MA1813 4.500% 03/25/44		03/12/2014	Nomura Securities Int'l Inc	12/01/2014	Paydown	1,019,995	1,093,785	1,019,995	1,019,995		(73,790)		(73,790)					19,356	2,040
31418B-B6-2	FNMA Pool #MA1860 4.500% 04/25/44		04/09/2014	Nomura Securities Int'l Inc	12/01/2014	Paydown	1,281,672	1,374,793	1,281,672	1,281,672		(93,121)		(93,121)					26,524	2,083
3199999. Subtotal - Bonds - U.S. Special Revenues							78,583,042	83,344,144	82,055,472	82,643,312		(700,831)		(700,831)			(587,840)	(587,840)	535,174	225,930
03305D-AD-9	Anchor Hocking (Oneida) Term Ln Nt 4		03/24/2014	Tax Free Exchange	03/31/2014	Redemption 100.0000	7,500	7,434	7,500	7,500		66		66					12	3
03305D-AD-9	Anchor Hocking (Oneida) Term Ln Nt 1		09/30/2014	Interest Capitalization	12/31/2014	Redemption 100.0000	22	18	22	18		9	9			4	4			
03305D-AD-9	Anchor Hocking (Oneida) Term Ln Nt 1		09/30/2014	Interest Capitalization	10/13/2014	Tax Free Exchange	26	26	26	26		7	7							
10062@-AA-0	Boston Cap Int Term Inc Fd LLC Sr Nt		01/17/2014	Direct	09/26/2014	Redemption 100.0000	336,322	336,322	336,322	336,322									2,955	
12489W-NP-5	C-BASS Tr RMBS Ser 2005-CB6 Cl A4		06/09/2014	NW Life Sep Acct Mult Maturity	12/01/2014	Paydown	178,167	180,108	178,167	178,167		(1,941)		(1,941)					1,989	169
12543K-AE-4	Community Health Systems Inc Term Ln E N		03/31/2014	Tax Free Exchange	06/30/2014	Redemption 100.0000	9,080	9,092	9,080	9,080		(13)		(13)					79	4
12543K-AE-4	Community Health Systems Inc Term Ln E N		03/31/2014	Tax Free Exchange	05/30/2014	Tax Free Exchange	1,353,041	1,354,911	1,354,807	1,354,807		(104)		(104)					8,029	640
12543K-AE-4	Community Health Systems Inc Term Ln E N		02/28/2014	Tax Free Exchange	03/31/2014	Redemption 100.0000	9,080	9,093	9,080	9,080		(13)		(13)					27	3
12543K-AE-4	Community Health Systems Inc Term Ln E N		02/28/2014	Tax Free Exchange	03/31/2014	Tax Free Exchange	1,362,120	1,364,058	1,364,004	1,364,004		(54)		(54)					4,637	396
12543K-AE-4	Community Health Systems Inc Term Ln E N		11/28/2014	Tax Free Exchange	12/31/2014	Redemption 100.0000	18,160	18,180	18,160	18,160		(20)		(20)					56	6
12543K-AK-0	Community Health Systems Inc Term Ln D N		11/28/2014	Tax Free Exchange	12/31/2014	Redemption 100.0000	96,804	96,940	96,804	96,804		(136)		(136)					806	237
12543K-AK-0	Community Health Systems Inc Term Ln D N		01/27/2014	Tax Free Exchange	11/28/2014	Tax Free Exchange	251,439	251,808	251,790	251,790		(19)		(19)					4,488	1,277
126408-HA-4	CSX Corp Sr Nt 4.500% 08/01/54		07/16/2014	Citigroup	07/17/2014	Credit Suisse First Boston	10,000,000	9,933,700	9,933,700	9,933,700									1,250	
126650-BS-8	CVS Health Corp ABS PTC Nt		09/02/2014	Barclays Capital	12/10/2014	Redemption 100.0000	47,714	61,081	47,714	47,714		(13,367)		(13,367)					817	172
131347-BY-1	Calpine Corp 1st Lien HY Nt		10/07/2014	Citigroup	12/04/2014	Call 103.0000	324,000	356,400	333,720	333,720		(22,680)		(22,680)					9,852	6,024
22541S-D4-7	CS First Boston Mtg Sec Corp RMBS Ser 20		06/09/2014	NW Life Sep Acct Mult Maturity	12/01/2014	Paydown	251,057	256,531	251,057	251,057		(5,474)		(5,474)					3,772	287
22962*-AA-8	CTL Cap Tr Ahold CTL Ser 2014-09		04/15/2014	CTL Capital	12/15/2014	Redemption 100.0000	271,219	271,219	271,219	271,219									5,657	
24702N-AD-2	Dell International Inc Term Ln C Nt 2		01/29/2014	Tax Free Exchange	01/31/2014	Redemption 100.0000	662,500	659,330	662,500	662,500		3,170		3,170					182	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	Expert Global Solutions Inc Term Ln B Nt																			
30216X-AB-0			07/09/2014	Tax Free Exchange	08/25/2014	Barclays Capital	59,922	59,097	59,359	59,119		22		22			240	240	628	99
	Expert Global Solutions Inc Term Ln B Nt					Redemption 100.0000														
30216X-AB-0			04/09/2014	Tax Free Exchange	06/30/2014		118,614	116,846	118,614	118,614		1,768		1,768					55,554	196
	Huntsman International Inc Sr 1st Lien T																			
44701P-AV-6			09/12/2014	Morgan/JP/Securities - Bonds	09/30/2014	Tax Free Exchange	833,333	825,000	825,051	825,051		51		51					1,563	
481218-AC-5	JRD Holdings LLC Sr Nt Ser A		03/27/2014	Bank of America BISD Dealer	03/31/2014	Basis Adjustment	20,000,000	98,889	98,889	98,889										
485188-AK-2	Kansas City Southn RR Co Sr Nt		05/02/2014	Various	06/25/2014	Tax Free Exchange	16,525,000	15,352,636	15,356,014	15,356,014		3,378		3,378					436,076	323,817
485188-AL-0	Kansas City Southn RR Co Sr Nt		05/20/2014	Royal Bank of Scotland	06/25/2014	Tax Free Exchange	3,000,000	3,046,470	3,046,092	3,046,092		(378)		(378)					12,833	2,567
502413-BD-8	L-3 Communications Corp Sr Nt		05/16/2014	Deutsche Bank Securities	08/19/2014	Various	20,000,000	20,212,200	19,877,551	20,208,062		(4,138)		(4,138)			(330,510)	(330,510)	180,366	
	Nomura Asset Sec Corp RMBS Ser 2004-AP3			NW Life Sep Acct Mult Maturity																
65535V-GH-5			06/09/2014		12/01/2014	Paydown	159,491	168,661	159,491	159,491		(9,171)		(9,171)					1,654	170
66989H-AG-3	Novartis Capital Corp Nt		02/18/2014	Goldman Sachs & Company	02/18/2014	Various	6,000,000	5,957,220	5,968,700	5,957,220							11,480	11,480		
	Residential Asset Mtg Prod Inc RMBS Ser																			
760985-7F-2			01/01/2014	Interest Capitalization	12/01/2014	Paydown	11,597	11,597	11,209	11,597							(388)	(388)	332	
	Residential Asset Sec Tr RMBS Ser 2007-A																			
761143-AD-8			10/01/2014	Interest Capitalization	12/01/2014	Paydown	466	466	122	466							(344)	(344)	3	
	Structured Adj Mtg Rt Ln RMBS Ser 2006-1																			
863610-AG-9			10/01/2014	Interest Capitalization	12/01/2014	Paydown	24	24		24							(24)	(24)		
	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser 10A C																			
01449W-AC-0		R	06/23/2014	Interest Capitalization	12/23/2014	Paydown	1,262	1,262	1,262	1,262									5	
05279#-AE-9	Autoliv ASP Inc Gtd Sr Nt Ser A	F	04/23/2014	HSBC Securities	04/30/2014	Basis Adjustment	17,000,000	52,947	52,947	52,947										
	Preferred Term Sec Ltd ABS Mezz Nt Cl B																			
74042E-AC-8		R	03/24/2014	Interest Capitalization	12/23/2014	Paydown	296	296	296	296									2	
	Preferred Term Sec Ltd ABS XIX Nt Cl B P																			
74042H-AC-1		R	09/22/2014	Interest Capitalization	12/22/2014	Paydown	969	969	969	969									3	
	Fritz Draxlmaier GMBH & Co KG Sr Nt Ser																			
D2736#-AL-3		F	04/02/2014	HSBC Securities	04/30/2014	Basis Adjustment	12,000,000	90,864	90,864	90,864										
						Redemption 100.0000														
H4777*-AA-3	SBM Deep Panuke SA Prvt Pl Sr Nt	R	10/31/2014	Mitsubishi UFJ Sec	12/15/2014		547,778	550,431	547,778	547,778		(2,653)		(2,653)					2,397	
H4777*-AA-3	SBM Deep Panuke SA Prvt Pl Sr Nt	R	10/31/2014	Mitsubishi UFJ Sec	11/25/2014	Basis Adjustment	34,000,000	(164,662)	(164,662)	(164,662)										
L8367#-AA-1	Shurgard Luxembourg Sarl Sr Nt Ser A	D	07/24/2014	Morgan/JP/Securities - Bonds	07/28/2014	Basis Adjustment	18,802,000	(93,036)	(92,801)	(92,801)						235		235		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							164,239,001	61,454,428	61,083,417	61,402,960		(51,690)	16	(51,706)		235	(319,542)	(319,307)	736,024	336,067
8399998. Total - Bonds							242,822,044	144,798,572	143,138,889	144,046,272		(752,521)	16	(752,537)		235	(907,382)	(907,147)	1,271,198	561,997
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								144,798,572	143,138,889	144,046,272		(752,521)	16	(752,537)		235	(907,382)	(907,147)	1,271,198	561,997

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
63866#-10-7	Nationwide Life and Annuity		92657	2CIB1	NO		690,622,571	66,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							690,622,571	XXX	XXX
63866@-10-9	Nationwide Investment Services Corp		00000	2CIB3	NO		1,348,897	5,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							1,348,897	XXX	XXX
1899999. Total Common Stocks							691,971,468	XXX	XXX
1999999 - Totals							691,971,468	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 3,568,196,736

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
	Nationwide Cash Mgmt Partn			12/31/2014	Various	12/31/2015	474,314,340					474,314,340	474,314,340			0.024	0.024	MON	1,633,134	
9099999. Subtotal - Other Short-Term Invested Assets							474,314,340					XXX	474,314,340			XXX	XXX	XXX	1,633,134	
9199999 - Totals							474,314,340					XXX	474,314,340			XXX	XXX	XXX	1,633,134	

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants														XXX							XXX	XXX
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options														XXX							XXX	XXX
0039999. Subtotal - Purchased Options - Hedging Effective - Caps														XXX							XXX	XXX
0049999. Subtotal - Purchased Options - Hedging Effective - Floors														XXX							XXX	XXX
0059999. Subtotal - Purchased Options - Hedging Effective - Collars														XXX							XXX	XXX
0069999. Subtotal - Purchased Options - Hedging Effective - Other														XXX							XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity																					
SPXTSAA$1	Indexed Annuity	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/15/2014	03/31/2015		10,818,799	1795.95		32,631		46,950		46,950	14,319						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity																					
SPXTSAA$1	Indexed Annuity	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/15/2014	03/31/2015		11,512,133	1838.43		243,729		458,831		458,831	215,102						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity																					
SPXTSAA$1	Indexed Annuity	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/15/2014	03/31/2015		61,560,204	1872.34		962,766		1,950,513		1,950,513	987,747						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity			Morgan Stanley & Co																		
SPXTSAA$1	Indexed Annuity	N/A	Equity/Index.	International Ltd 4PQUHN3JPFGFNF3BB653	07/15/2014	06/30/2015		9,248,970	1870.05		354,793		449,465		449,465	94,672						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity			Morgan Stanley & Co																		
SPXTSAA$1	Indexed Annuity	N/A	Equity/Index.	International Ltd 4PQUHN3JPFGFNF3BB653	07/15/2014	06/30/2015		60,504,030	1960.23		1,169,586		1,587,681		1,587,681	418,095						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity																					
SPXTSAA$1	Indexed Annuity	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2014	09/30/2015		6,028,665	1972.3		118,002		166,698		166,698	48,695						003
S&P500 Index CALL Spread (SPX) Options	VAGLB Hedge - Equity																					
SPXTSAA$1	Indexed Annuity	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2014	09/30/2015		66,949,910	1972.29		1,194,361		1,676,236		1,676,236	481,875						003
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											4,075,869		6,336,373	XXX	6,336,373	2,260,504					XXX	XXX
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDC	VAGLB Hedge - Guaranteed Minimum																					
P)	Annuity Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/02/2010	12/31/2015		17,976,254	1135.85	1,374,535			9,621		9,625	(42,810)						003
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDC	VAGLB Hedge - Guaranteed Minimum																					
P)	Annuity Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/02/2010	12/31/2015		25,950,661	1021.74	1,432,956			4,507		4,507	(27,784)						003
Equity Basket Options PUT - Asian Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDC	VAGLB Hedge - Guaranteed Minimum			JPMorgan Chase & Co																		
P)	Withdrawal Benefit	N/A	Equity/Index.	7H6GLXDRUGQFU57RNE97	03/15/2011	03/31/2016		90,694,453	1054.221	3,860,500			4,484		4,484	(73,366)						003
Equity Basket Options PUT - Asian Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDC	VAGLB Hedge - Guaranteed Minimum			JPMorgan Chase & Co																		
P)	Withdrawal Benefit	N/A	Equity/Index.	7H6GLXDRUGQFU57RNE97	03/15/2011	03/31/2016		13,604,168	1355.427	1,149,525			24,603		24,603	(68,833)						003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Basket Options PUT - Asian Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	03/15/2011	03/31/2016		18,138,891	1656.633	2,603,900			232,424		232,424	(269,168)						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		18,138,891	1957.839	3,996,200			950,529		950,529	(480,074)						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		22,673,613	2259.045	7,078,500			3,055,602		3,055,602	(715,901)						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	Various	34,105,075			23,890,238		23,890,238	5,122,748						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		768,780,274	Various	44,995,715			30,675,925		30,675,925	3,805,464						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	Various	44,555,987			36,030,131		36,030,131	6,524,624						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	Various	54,014,430			52,629,932		52,629,932	12,800,952						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	Various	24,550,040			18,531,066		18,531,066	3,841,232						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	Various	24,363,214			18,186,895		18,186,895	3,348,567						003
Structured Equity Basket Options PUT Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2011	06/30/2021		154,848,532	Various	28,319,494			21,825,915		21,825,915	3,680,852						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		154,848,532	Various	28,322,626			22,550,498		22,550,498	3,325,907						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	Various	47,927,979			24,550,924		24,550,924	4,737,661						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	Various	57,301,556			37,549,765		37,549,765	9,262,214						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	Various	39,940,499			28,911,586		28,911,586	7,079,032						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	Various	43,579,969			22,772,995		22,772,995	(2,217,285)						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	Various	19,322,234			14,914,189		14,914,189	3,834,143						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		218,593,413	1500	18,499,061			87,590		87,590	(3,550,105)						003
Equity Basket Options PUT - Sellback Options SAPINDES\X	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/12/2014	04/13/2015		260,137,897	1745		8,666,209		2,136,710		2,136,710	(6,529,499)						003
Equity Basket Options PUT - Sellback Options SAPINDES\X	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/12/2014	04/12/2016		355,882,924	1745		21,955,534		14,228,074		14,228,074	(7,727,460)						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		3,158,353	1160.88	159,306			969		969	(18,628)						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		3,887,203	844.5	104,180			100		100	(5,982)						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		162,653	1160.88	8,204			50		50	(959)						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		269,716	844.5	7,229			7		7	(415)						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		3,599,543	1366.6	259,062			2,822		2,822	(24,879)						003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Basket Options PUT 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		4,148,870	1289.1	264,123			2,088		2,088	(21,024)						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		4,051,809	1056.5	171,714			424		424	(7,548)						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		7,510,922	842.7	205,090			8		8	(2,173)						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		20,651	1366.6	1,486			16		16	(147)						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		35,107	1289.1	2,235			18		18	(178)						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		33,042	1056.5	1,400			3		3	(63)						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		30,977	842.7	846						(9)						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		10,298,079	859.97	340,868			620		620	(6,498)						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		5,485,658	1078.17	272,987			3,592		3,592	(15,789)						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		5,382,648	1324.04	398,103			11,235		11,235	(39,224)						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		4,757,840	1376.98	380,863			12,511		12,511	(42,832)						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		4,749,306	862.47	159,671			700		700	(9,571)						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		4,054,983	1130.47	230,815			4,614		4,614	(24,743)						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		5,147,250	1221.74	396,050			17,099		17,099	(53,195)						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		6,172,582	854.88	240,260			2,841		2,841	(17,262)						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		4,999,709	1097.96	245,320			7,376		7,376	(18,762)						003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Basket Options PUT Options (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2005	09/30/2015		9,995,288	875.75	337,203			2,083		2,083	(11,000)						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		5,332,197	1380.62	406,407			27,535		27,535	(52,098)						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		4,330,603	1463.03	375,782			30,371		30,371	(54,693)						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		3,658,665	1264.39	263,778			43,009		43,009	(52,296)						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		2,346,001	1609.32	218,828			68,212		68,212	(43,519)						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		5,024,473	1425.95	344,920			69,775		69,775	(69,884)						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		3,327,182	1259.31	197,039			47,341		47,341	(47,935)						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		2,416,216	1633.25	206,599			87,050		87,050	(47,679)						003
Equity Basket Options PUT - Moderate Aggressive Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2006	09/30/2016		3,021,939	1440.1	189,774			53,523		53,523	(44,703)						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		2,500,061	1354.75	166,355			56,681		56,681	(47,970)						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		1,187,766	1724.98	112,033			61,648		61,648	(27,583)						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		3,765,108	1523.33	241,592			104,581		104,581	(73,144)						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		3,005,891	1468.96	220,949			102,766		102,766	(76,697)						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		3,490,358	1606.56	324,369			140,757		140,757	(77,571)						003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
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		3,273,177	1548.91	352,136			155,683		155,683	(91,500)						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		4,074,684	1691.86	312,565			233,742		233,742	(106,941)						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		16,019,727	1427.25	1,433,337			1,369		1,369	(105,950)						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		26,954,094	1438.08	2,718,176			8,663		8,663	(237,665)						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	12/31/2008	03/31/2038		201,281,040	1233.18	14,450,000			11,724,049		11,724,049	1,415,141						003
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2008	06/30/2015		6,166,858	1492.19	586,408			16,275		16,275	(92,409)						003
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2008	06/30/2015		10,089,661	1437.3	908,205			16,685		16,685	(108,944)						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		9,811,334	1386.28	554,193			56		56	(31,791)						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		6,711,090	1445.81	446,030			348		348	(45,469)						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		27,525,026	1428.01	2,362,610			8,129		8,129	(230,984)						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		6,689,291	1413.63	719,681			8,884		8,884	(63,600)						003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Basket Options PUT - Capital Appreciation Options (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	07/15/2008	06/30/2015		7,434,212	1493.15	925,305			20,761		20,761	(110,559)						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	12/31/2008	09/28/2018		126,972,234	1375	11,041,100			808,883		808,883	(1,043,687)						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		36,277,781	1265	2,458,400			54,415		54,415	(140,365)						003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										578,017,581	30,621,743		387,774,568	XXX	387,774,572	43,629,734					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										578,017,581	34,697,612		394,110,941	XXX	394,110,945	45,890,238					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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0319999. Subtotal - Purchased Options - Other - Caps														XXX							XXX	XXX
0329999. Subtotal - Purchased Options - Other - Floors														XXX							XXX	XXX
0339999. Subtotal - Purchased Options - Other - Collars														XXX							XXX	XXX
0349999. Subtotal - Purchased Options - Other - Other														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants											4,075,869		6,336,373	XXX	6,336,373	2,260,504					XXX	XXX
0379999. Total Purchased Options - Put Options										578,017,581	30,621,743		387,774,568	XXX	387,774,572	43,629,734					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										578,017,581	34,697,612		394,110,941	XXX	394,110,945	45,890,238					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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants														XXX							XXX	XXX
0659999. Subtotal - Written Options - Income Generation - Put Options														XXX							XXX	XXX
0669999. Subtotal - Written Options - Income Generation - Caps														XXX							XXX	XXX
0679999. Subtotal - Written Options - Income Generation - Floors														XXX							XXX	XXX
0689999. Subtotal - Written Options - Income Generation - Collars														XXX							XXX	XXX
0699999. Subtotal - Written Options - Income Generation - Other														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0719999. Subtotal - Written Options - Other - Call Options and Warrants														XXX							XXX	XXX
0729999. Subtotal - Written Options - Other - Put Options														XXX							XXX	XXX
0739999. Subtotal - Written Options - Other - Caps														XXX							XXX	XXX
0749999. Subtotal - Written Options - Other - Floors														XXX							XXX	XXX
0759999. Subtotal - Written Options - Other - Collars														XXX							XXX	XXX
0769999. Subtotal - Written Options - Other - Other														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101033	B 1-1	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	11/23/2005	02/01/2016		6,346,525	USDLIBBBA1M (4.9725 USD)			(310,763)			(301,932)				33,323		100 / 99.968
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)			(257,585)			(318,372)				31,113		100 / 99.909
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)			(342,677)			(1,480,151)				90,996		100 / 99.866
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(911,025)		XXX	(2,100,455)				155,433	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		324,648	USDLIBBBA1M (6.1 EUR)	(414)		(37,723)	(79,839)		(86,930)				277,817		1,254		100 / 99.79
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)			32,407	182,400		(2,894)				329,000		41,754		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			32,407	182,400		(2,894)				329,000		41,754		100 / 100

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed 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)			83,192	451,000		(630)		822,500			104,304		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			83,192	451,000		(630)		822,500			104,304		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/03/2005	02/24/2025		5,248,000	6.669 USD (5.5 EUR)			77,585	408,800		146,067		658,000			84,214		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/03/2005	02/24/2025		7,872,000	6.669 USD (5.5 EUR)			116,377	613,200		219,100		987,000			126,320		100 / 100
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	05/05/2005	05/05/2015		2,000,000	5.5 USD (AUDBBLB06M)			39,540	(121,723)		(89,816)		192,577			5,893		100 / 100
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	05/05/2005	05/05/2015		2,294,000	5.5 USD (AUDBBLB06M)			45,352	(139,617)		(103,020)		220,886			6,759		100 / 100
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	05/05/2005	05/05/2015		2,311,800	5.5 USD (AUDBBLB06M)			45,704	(140,700)		(103,819)		222,600			6,811		100 / 100
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	05/05/2005	05/05/2015		2,311,800	5.5 USD (AUDBBLB06M)			45,704	(140,700)		(103,819)		222,600			6,811		100 / 100
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	05/05/2005	05/05/2015		1,082,400	5.5 USD (AUDBBLB06M)			21,399	(65,877)		(48,609)		104,223			3,189		100 / 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)			119,467	361,901		490,483		1,151,500			55,019		100 / 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)			122,809	372,024		504,202		1,183,709			56,558		100 / 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)			17,067	51,700		70,069		164,500			7,860		100 / 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)			34,133	103,400		140,138		329,000			15,720		100 / 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)			85,334	258,501		350,345		822,500			39,299		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	07/13/2006	08/15/2016		3,816,000	6.08 USD (4.694 EUR)			50,217	186,600		239,249		493,500			24,488		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	07/13/2006	08/15/2016		12,363,840	6.08 USD (4.694 EUR)			162,703	604,584		775,166		1,598,940			79,341		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	07/13/2006	08/15/2016		3,816,000	6.08 USD (4.694 EUR)			50,217	186,600		239,249		493,500			24,488		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AA2	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/31/2011	05/06/2021		47,506,350	5.85 USD (5.736 EUR)			294,702	6,978,050		3,904,100		5,510,750			602,736		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AB0	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/31/2011	05/06/2023		12,053,850	5.955 USD (5.78 EUR)			82,596	1,770,550		741,358		1,398,250			175,369		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G1745*AG6	D 1-1	Currency	Citibank NA E57ODZIWZ7FF32TIWEFA76	03/13/2013	04/17/2023		14,920,000	4.44 USD (4.11 GBP)			4,706	(657,000)		(1,079,301)		980,000			216,390		100 / 100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed 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)			(10,898)	(1,314,000)		(3,113,566)		1,960,000			547,970		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,011,540	4.601 USD (4.101 GBP)			19,614	(269,280)		(529,597)		646,800			163,360		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,921,680	4.601 USD (4.101 GBP)			21,397	(293,760)		(577,743)		705,600			178,211		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,011,540	4.601 USD (4.101 GBP)			19,614	(269,280)		(529,597)		646,800			163,360		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AB5	D 1-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/30/2013	06/30/2025		10,011,540	4.601 USD (4.101 GBP)			19,614	(269,280)		(529,597)		646,800			163,360		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		16,000,000	5.59 USD (GBPLIBBBA3M)			401,602	537,512		1,658,946		972,796			254,907		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	5.59 USD (GBPLIBBBA3M)			225,901	302,351		933,157		547,198			143,385		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		40,000,000	5.59 USD (GBPLIBBBA3M)			1,004,242	1,343,780		4,147,364		2,431,989			637,268		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G6970*AE6	D 1-1	Currency	Bank of America Corp B4TYDEB6GKMZO031MB27	11/21/2013	01/02/2025		9,000,000	5.59 USD (GBPLIBBBA3M)			225,901	302,351		933,157		547,198			143,385		100 / 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)			53,887	1,073,700		690,993		1,073,700			289,009		100 / 100
Pay Fixed AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7794#AF0	D 1-1	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/11/2014	08/14/2029		20,636,000	4.545 USD (6.28 AUD)			(72,896)	2,651,000		2,425,082		2,651,000			397,388		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AA1	D 1-1	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2021		19,082,000	4.165 USD (2.67 EUR)			148,447	2,144,800		2,014,343		2,144,800			246,194		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L8367#AB9	D 1-1	Currency	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	06/25/2014	07/24/2024		14,993,000	4.615 USD (3.11 EUR)			120,003	1,685,200		1,541,572		1,685,200			233,511		100 / 100
Pay Floating GBP Receive Fixed USD Currency Swap	AFS Bond -- G0566*AC3	D 1-1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/27/2014	06/29/2029		23,828,000	5.08 USD (GBPLIBBBA6M)			605,924	2,020,200		3,701,076		2,020,200			456,876		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- 61835#AA6	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/16/2014	12/16/2024		48,642,000	4.025 USD (3.63 GBP)			10,896	1,911,000		976,631		1,911,000			773,146		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- Q1297#AE8	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2022		24,624,000	3.545 USD (1.65 EUR)			66,859	1,637,800		1,904,844		1,637,800			347,812		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- TBD	D 1-1	Currency	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/08/2014	12/20/2029		19,284,000	4.57 USD (4.07 GBP)			3,682	591,600		90,979		591,600			375,777		100 / 100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										(414)		4,472,876	25,602,947	XXX	21,935,208		42,135,332			7,345,555	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										(414)		3,561,851	25,602,947	XXX	19,834,753		42,135,332			7,500,987	XXX	XXX
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/18/2005	03/15/2015		3,000,000	4.925 USD (USDLIBBBA1M)			143,043	29,274		29,274	29,274				6,801		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/19/2007	11/21/2017		54,480,000	4.8675 USD (USDLIBBBA3M)			2,523,280	5,601,350		5,601,350	(1,680,010)				466,539		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	11/19/2007	11/21/2022		137,460,000	5.06 USD (USDLIBBBA3M)			6,631,168	29,584,554		29,584,554	5,688,065				1,944,653		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)			5,452,974	33,787,986		33,787,986	13,272,102				2,014,652		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L10QEMIK50	11/19/2007	11/21/2037		19,570,000	5.176 USD (USDLIBBBA3M)			966,772	8,631,003		8,631,003	4,488,373				471,562		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	12/17/2007	12/19/2022		4,070,000	5.09 USD (USDLIBBBA3M)			197,426	890,902		890,902	172,515				57,857		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)			624,897	1,392,175		1,392,175	(379,524)				129,034		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)			1,134,545	4,879,429		4,879,429	1,156,718				359,809		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)			449,677	2,663,203		2,663,203	1,184,571				177,392		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)			3,012,701	242,724		242,724	(2,925,344)				120,812		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)			688,376	1,522,311		1,522,311	(394,037)				151,721		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	01/29/2008	01/31/2028		42,540,000	4.71 USD (USDLIBBBA3M)			1,903,178	10,991,369		10,991,369	5,204,292				774,970		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG BFM8T61CT2L10QEMIK50	02/19/2008	02/21/2015		14,320,000	USDLIBBBA3M (4.161 USD)			(562,070)	(81,090)		(81,090)	544,924				27,212		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L10QEMIK50	02/19/2008	02/21/2023		9,100,000	USDLIBBBA3M (4.918 USD)			(426,068)	(1,901,440)		(1,901,440)	(424,291)				130,777		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)			634,644	1,445,842		1,445,842	(355,108)				139,057		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)			1,102,415	4,784,964		4,784,964	1,202,365				355,080		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)			391,506	2,343,036		2,343,036	1,045,088				154,882		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)			323,783	1,813,464		1,813,464	937,865				137,964		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)			533,618	2,988,724		2,988,724	1,545,671				227,376		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG BFM8T61CT2L10QEMIK50	03/24/2008	03/26/2018		3,400,000	4.1 USD (USDLIBBBA3M)			131,218	295,071		295,071	(68,628)				30,791		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)			220,676	914,690		914,690	272,425				76,155		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	03/24/2008	03/26/2023		37,270,000	4.43 USD (USDLIBBBA3M)			1,560,645	6,468,784		6,468,784	1,926,621				538,573		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)			(177,120)	(41,656)		(41,656)	170,807				12,148		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	03/31/2008	04/02/2015		31,890,000	3.692 USD (USDLIBBBA3M)			1,101,156	276,718		276,718	(1,058,630)				80,606		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	04/02/2008	04/04/2018		8,220,000	USDLIBBBA3M (4.265 USD)			(331,070)	(759,097)		(759,097)	177,581				74,725		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)			(358,494)	(1,528,550)		(1,528,550)	(421,331)				119,540		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)			(654,170)	(1,486,744)		(1,486,744)	340,999				152,223		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)			(626,779)	(2,628,339)		(2,628,339)	(768,203)				213,931		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)			(128,686)	(301,151)		(301,151)	69,302				28,405		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)			(362,842)	(1,580,125)		(1,580,125)	(418,811)				118,610		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)			(144,259)	(857,197)		(857,197)	(395,462)				58,065		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)			99,462	839,411		839,411	492,029				52,279		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)			(692,747)	(1,616,991)		(1,616,991)	370,278				154,367		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2008	05/07/2018		39,070,000	USDLIBBBA3M (4.481 USD)			(1,658,590)	(3,946,062)		(3,946,062)	896,334				360,060		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/05/2008	05/07/2023		84,900,000	USDLIBBBA3M (4.755 USD)			(3,836,837)	(16,986,660)		(16,986,660)	(4,362,084)				1,235,393		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)			461,424	2,775,002		2,775,002	1,255,856				184,014		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)			(461,574)	(2,776,737)		(2,776,737)	(1,255,837)				184,014		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)			(270,631)	(98,971)		(98,971)	258,518				21,659		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)			(501,795)	(193,347)		(193,347)	479,220				40,053		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	05/05/2008	05/07/2038		134,870,000	4.892 USD (USDLIBBBA3M)			6,279,875	53,430,344		53,430,344	30,957,500				3,282,145		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)			(432,243)	(1,058,012)		(1,058,012)	234,397				91,472		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	06/03/2008	06/05/2023		7,730,000	USDLIBBBA3M (4.9 USD)			(360,423)	(1,642,944)		(1,642,944)	(399,627)				113,014		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)			451,925	208,025		208,025	(432,569)				33,915		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	07/07/2018		15,500,000	4.6918 USD (USDLIBBBA3M)			690,513	1,726,988		1,726,988	(365,679)				146,364		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)			620,343	316,322		316,322	(589,830)				52,753		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)			939,062	4,285,660		4,285,660	1,086,121				298,329		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIWZVIKEX4NF0L81	07/02/2008	07/07/2028		25,400,000	4.9368 USD (USDLIBBBA3M)			1,193,780	7,358,284		7,358,284	3,242,090				470,310		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)			426,156	2,594,217		2,594,217	1,177,607				170,504		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)			518,430	3,119,008		3,119,008	1,477,171				212,171		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)			621,105	418,908		418,908	(580,169)				67,904		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)			694,770	1,722,090		1,722,090	(317,000)				165,509		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)			903,052	3,915,745		3,915,745	1,249,802				314,794		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)			786,957	4,559,931		4,559,931	2,342,743				335,477		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)			734,547	5,954,329		5,954,329	3,803,600				406,945		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)			451,038	2,055,599		2,055,599	579,791				148,815		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)			462,638	3,955,344		3,955,344	2,324,681				245,346		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2008	10/06/2015		28,000,000	4.1228 USD (USDLIBBBA3M)			1,087,876	804,623		804,623	(1,012,574)				123,248		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)			458,813	1,994,494		1,994,494	649,956				161,022		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)			825,255	2,029,074		2,029,074	(345,988)				207,311		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)			668,766	2,772,806		2,772,806	1,025,000				247,574		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	10/06/2008	10/08/2028		25,100,000	4.2898 USD (USDLIBBBA3M)			1,017,231	5,426,265		5,426,265	3,296,109				469,112		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	10/06/2008	10/08/2038		13,600,000	4.2698 USD (USDLIBBBA3M)			548,449	3,929,948		3,929,948	3,046,554				333,939		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)			604,690	449,209		449,209	(559,988)				73,330		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	10/08/2008	10/10/2023		22,400,000	4.2608 USD (USDLIBBBA3M)			901,518	3,732,899		3,732,899	1,384,895				334,180		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/08/2008	10/10/2028		22,500,000	4.3028 USD (USDLIBBBA3M)			914,993	4,899,021		4,899,021	2,955,242				420,602		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)			402,074	990,351		990,351	(168,608)				100,795		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)			772,920	1,903,782		1,903,782	(324,121)				193,761		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)			693,256	5,442,075		5,442,075	3,675,555				395,644		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)			458,011	1,174,229		1,174,229	(206,605)				107,129		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/27/2008	10/29/2018		27,000,000	4.1238 USD (USDLIBBBA3M)			1,049,732	2,604,577		2,604,577	(426,773)				266,033		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)			956,210	3,861,033		3,861,033	1,556,597				366,591		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/27/2008	10/29/2028		27,400,000	4.0718 USD (USDLIBBBA3M)			1,051,036	5,231,404		5,231,404	3,620,986				513,166		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/27/2008	10/29/2038		26,700,000	3.9868 USD (USDLIBBBA3M)			1,001,490	6,377,297		6,377,297	5,882,348				656,394		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)			668,957	530,912		530,912	(617,513)				82,890		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/04/2008	11/06/2018		24,400,000	USDLIBBBA3M (4.4152 USD)			(1,019,756)	(2,622,703)		(2,622,703)	449,478				241,102		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)			(868,447)	(3,783,555)		(3,783,555)	(1,264,180)				307,120		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/04/2008	11/06/2015		9,900,000	USDLIBBBA3M (4.1582 USD)			(388,310)	(315,373)		(315,373)	359,564				45,934		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)			923,945	2,328,598		2,328,598	(380,250)				229,733		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/10/2008	11/12/2028		25,800,000	4.2748 USD (USDLIBBBA3M)			1,042,197	5,549,806		5,549,806	3,418,093				483,869		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L10QEMIK50	11/10/2008	11/12/2038		24,800,000	4.2598 USD (USDLIBBBA3M)			998,082	7,136,437		7,136,437	5,570,118				610,174		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)			704,502	581,444		581,444	(648,958)				88,537		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/24/2008	11/26/2023		30,100,000	3.5038 USD (USDLIBBBA3M)			983,525	3,196,248		3,196,248	2,072,509				452,335		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	11/24/2008	11/26/2015		21,200,000	3.3988 USD (USDLIBBBA3M)			670,455	573,888		573,888	(607,091)				101,487		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/24/2008	11/26/2018		11,700,000	3.5358 USD (USDLIBBBA3M)			386,044	878,360		878,360	(112,546)				116,430		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/24/2008	11/26/2018		38,000,000	3.5358 USD (USDLIBBBA3M)			1,253,819	2,852,794		2,852,794	(365,533)				378,148		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	11/24/2008	11/26/2028		39,700,000	3.4538 USD (USDLIBBBA3M)			1,277,357	4,657,206		4,657,206	5,294,008				745,587		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)			551,867	2,302,756		2,302,756	3,709,592				430,912		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/24/2008	11/26/2038		39,900,000	3.3898 USD (USDLIBBBA3M)			1,258,256	5,250,284		5,250,284	8,457,869				982,480		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/26/2008	12/01/2018		14,600,000	3.188 USD (USDLIBBBA3M)			430,874	905,021		905,021	(90,150)				145,543		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)			415,093	1,167,366		1,167,366	1,897,544				266,815		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)			236,571	648,080		648,080	566,939				120,259		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/02/2008	12/04/2018		38,000,000	2.9868 USD (USDLIBBBA3M)			1,045,085	2,063,805		2,063,805	(161,207)				379,208		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)			274,622	636,169		636,169	724,814				150,462		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)			269,822	552,587		552,587	1,337,998				187,953		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)			269,822	552,587		552,587	1,337,998				187,953		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/08/2008	12/10/2018		50,800,000	2.9288 USD (USDLIBBBA3M)			1,367,018	2,650,216		2,650,216	(181,171)				508,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/08/2008	12/10/2018		87,100,000	2.9288 USD (USDLIBBBA3M)			2,343,844	4,543,973		4,543,973	(310,631)				871,000		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)			359,829	819,633		819,633	962,297				198,793		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)			509,758	1,161,147		1,161,147	1,363,253				281,623		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)			776,444	1,453,980		1,453,980	3,926,803				551,027		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)			303,222	266,105		266,105	(268,090)				56,696		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/15/2008	12/17/2038		26,300,000	2.7558 USD (USDLIBBBA3M)			661,876	461,091		461,091	5,336,617				648,378		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/15/2008	12/17/2038		33,600,000	2.7558 USD (USDLIBBBA3M)			845,591	589,074		589,074	6,817,883				828,346		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/15/2008	12/17/2028		11,500,000	USDLIBBBA3M (2.8242 USD)			(297,269)	(482,548)		(482,548)	(1,544,351)				216,422		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	12/15/2008	12/17/2018		66,400,000	USDLIBBBA3M (2.7662 USD)			(1,677,954)	(3,051,899)		(3,051,899)	121,260				665,612		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	12/15/2008	12/17/2018		96,500,000	USDLIBBBA3M (2.7662 USD)			(2,438,593)	(4,435,366)		(4,435,366)	176,228				967,343		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)			190,556	59,315		59,315	1,116,919				156,292		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)			344,378	107,196		107,196	2,018,528				282,456		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)			(258,521)	(487,435)		(487,435)	20,739				99,958		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)			(385,468)	(999,623)		(999,623)	(1,818,903)				254,583		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)			(234,136)	(607,178)		(607,178)	(1,104,815)				154,636		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)			(513,481)	(1,310,393)		(1,310,393)	(3,780,705)				449,225		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)			(363,950)	(928,795)		(928,795)	(2,679,731)				318,407		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)			(466,141)	(1,174,524)		(1,174,524)	(1,203,300)				248,042		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)			(337,504)	(537,034)		(537,034)	(19,068)				149,737		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)			449,344	714,325		714,325	31,806				199,920		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)			606,567	1,106,081		1,106,081	1,811,506				362,297		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)			737,818	1,190,356		1,190,356	3,850,787				538,240		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)			620,825	575,521		575,521	4,954,384				600,302		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)			310,940	291,654		291,654	(262,278)				77,762		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)			(220,052)	(406,763)		(406,763)	6,440				87,451		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Ljnch Capital Services GDWTXX03601TB7DW3U69	01/26/2009	01/28/2019		41,900,000	USDLIBBBA3M (2.7952 USD)			(1,072,112)	(1,981,789)		(1,981,789)	31,377				426,069		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)			(265,686)	(677,271)		(677,271)	(688,992)				141,105		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/26/2009	01/28/2024		36,400,000	USDLIBBBA3M (3.0933 USD)			(1,039,890)	(2,650,825)		(2,650,825)	(2,696,699)				552,283		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)			(218,538)	(607,873)		(607,873)	(1,014,071)				141,725		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)			(775,082)	(2,155,921)		(2,155,921)	(3,596,571)				502,651		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Ljnch Capital Services GDWTXX03601TB7DW3U69	02/03/2009	02/05/2019		6,500,000	USDLIBBBA3M (2.9842 USD)			(178,634)	(356,133)		(356,133)	14,220				66,274		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Ljnch Capital Services GDWTXX03601TB7DW3U69	02/03/2009	02/05/2019		8,700,000	USDLIBBBA3M (2.9842 USD)			(239,095)	(476,670)		(476,670)	19,032				88,705		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)			(266,407)	(764,735)		(764,735)	(645,223)				133,680		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)			(187,696)	(538,791)		(538,791)	(454,589)				94,184		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)			(280,127)	(917,044)		(917,044)	(1,231,828)				172,093		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)			(335,537)	(1,098,437)		(1,098,437)	(1,475,486)				206,134		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)			(337,834)	(1,286,751)		(1,286,751)	(2,331,277)				271,958		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)			(411,543)	(1,567,497)		(1,567,497)	(2,839,919)				331,295		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Ljnch Capital Services GDWTXX03601TB7DW3U69	02/05/2009	02/09/2016		17,700,000	USDLIBBBA3M (2.9102 USD)			(473,449)	(472,314)		(472,314)	413,363				93,868		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)			360,719	746,912		746,912	(27,978)				130,351		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)			706,469	2,276,187		2,276,187	3,139,943				437,699		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)			738,795	2,711,893		2,711,893	5,145,885				601,462		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)			361,198	383,387		383,387	(314,407)				72,132		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)			343,935	1,260,473		1,260,473	1,456,224				202,901		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)			360,735	1,576,775		1,576,775	2,421,215				279,819		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Merrill Ltd Capital Services GDWTXX03601TB7DW3U69	03/06/2009	03/10/2039		45,000,000	USDLIBBBA3M (3.1875 USD)			(1,327,356)	(4,304,366)		(4,304,366)	(9,477,277)				1,114,640		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2009	03/10/2039		50,000,000	USDLIBBBA3M (3.1913 USD)			(1,476,740)	(4,817,085)		(4,817,085)	(10,533,215)				1,238,489		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/09/2009	03/11/2039		50,000,000	USDLIBBBA3M (3.2993 USD)			(1,530,214)	(5,796,511)		(5,796,511)	(10,616,505)				1,238,559		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/09/2009	03/11/2039		50,000,000	USDLIBBBA3M (3.2633 USD)			(1,512,214)	(5,470,057)		(5,470,057)	(10,588,958)				1,238,559		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3373 USD)			(1,549,450)	(6,142,022)		(6,142,022)	(10,648,051)				1,238,629		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3333 USD)			(1,547,450)	(6,105,741)		(6,105,741)	(10,644,987)				1,238,629		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3453 USD)			(1,553,450)	(6,214,585)		(6,214,585)	(10,654,178)				1,238,629		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/11/2009	03/13/2039		50,000,000	USDLIBBBA3M (3.3793 USD)			(1,570,523)	(6,523,144)		(6,523,144)	(10,680,155)				1,238,699		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)			(485,855)	(1,785,530)		(1,785,530)	(3,392,602)				396,451		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)			390,452	1,448,082		1,448,082	1,665,320				230,708		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)			456,802	2,138,749		2,138,749	3,028,409				347,796		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)			432,833	1,458,801		1,458,801	994,592				202,121		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)			836,852	3,443,787		3,443,787	3,413,095				471,803		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)			976,127	5,235,329		5,235,329	6,227,485				706,282		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/01/2009	06/03/2019		28,200,000	USDLIBBBA3M (4.0202 USD)			(1,066,887)	(2,840,670)		(2,840,670)	194,282				298,644		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2009	06/03/2024		28,100,000	USDLIBBBA3M (4.3272 USD)			(1,149,371)	(5,034,477)		(5,034,477)	(2,018,708)				434,441		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/01/2009	06/03/2029		26,500,000	USDLIBBBA3M (4.3682 USD)			(1,094,791)	(6,126,723)		(6,126,723)	(3,675,947)				506,859		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/01/2009	06/03/2039		28,700,000	USDLIBBBA3M (4.3972 USD)			(1,194,003)	(9,088,618)		(9,088,618)	(6,625,978)				714,304		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)			(483,882)	(606,577)		(606,577)	423,458				86,533		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)			(834,841)	(2,969,396)		(2,969,396)	(2,323,874)				410,415		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/14/2010	07/16/2015		15,100,000	USDLIBBBA3M (2.1052 USD)			(282,228)	(147,715)		(147,715)	251,177				55,851		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)			(616,789)	(322,821)		(322,821)	548,931				122,058		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/14/2010	07/16/2020		35,700,000	USDLIBBBA3M (3.1272 USD)			(1,032,108)	(2,408,231)		(2,408,231)	(674,894)				423,245		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)			(821,809)	(3,710,595)		(3,710,595)	(3,520,766)				466,560		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)			470,170	1,008,226		1,008,226	356,641				205,305		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)			124,232	65,938		65,938	(108,851)				27,647		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)			554,895	2,287,010		2,287,010	2,485,132				329,686		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/23/2010	07/27/2030		14,900,000	3.6318 USD (USDLIBBBA3M)			505,772	2,157,115		2,157,115	2,235,114				296,106		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)			504,853	2,952,820		2,952,820	3,265,744				364,190		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)			440,016	2,278,938		2,278,938	2,955,459				333,932		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)			109,037	63,194		63,194	(91,699)				30,832		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)			148,178	85,879		85,879	(124,616)				41,900		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)			146,435	86,418		86,418	(123,404)				40,676		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)			315,841	186,391		186,391	(266,166)				87,732		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)			662,063	1,862,595		1,862,595	2,140,691				367,833		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/12/2010	08/17/2020		28,300,000	2.7207 USD (USDLIBBBA3M)			709,852	1,296,953		1,296,953	675,381				338,156		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)			808,612	2,909,410		2,909,410	3,840,466				509,639		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)			820,046	4,067,661		4,067,661	5,572,791				632,278		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/20/2010	08/24/2020		23,500,000	2.5787 USD (USDLIBBBA3M)			550,399	897,043		897,043	597,908				281,278		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)			126,046	76,538		76,538	(105,171)				36,840		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/20/2010	08/24/2030		21,100,000	3.1377 USD (USDLIBBBA3M)			612,137	1,689,670		1,689,670	3,161,727				420,348		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)			554,967	2,016,151		2,016,151	4,043,725				469,310		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)			138,581	84,895		84,895	(114,461)				42,777		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)			823,304	1,695,868		1,695,868	3,015,763				509,644		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)			142,976	182,577		182,577	(45,237)				64,838		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/25/2010	08/27/2020		41,500,000	2.4978 USD (USDLIBBBA3M)			938,240	1,402,280		1,402,280	1,089,909				497,087		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)			1,014,055	2,485,947		2,485,947	5,387,553				717,370		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)			313,806	1,005,351		1,005,351	2,337,120				273,045		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)			306,387	743,742		743,742	1,632,822				217,318		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/01/2010	09/03/2020		60,300,000	2.5408 USD (USDLIBBBA3M)			1,389,245	2,173,367		2,173,367	1,578,821				723,495		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	09/02/2010	09/07/2040		33,200,000	USDLIBBBA3M (3.3513 USD)			(1,033,705)	(4,258,759)		(4,258,759)	(7,360,201)				847,431		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)			(461,959)	(790,404)		(790,404)	(494,172)				231,790		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)			(119,643)	(76,834)		(76,834)	99,319				35,417		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)			(340,632)	(218,752)		(218,752)	282,766				100,833		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/02/2010	09/07/2030		14,100,000	USDLIBBBA3M (3.2243 USD)			(421,106)	(1,290,219)		(1,290,219)	(2,119,405)				281,240		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)			(112,642)	(74,595)		(74,595)	94,429				31,746		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)			(485,111)	(321,257)		(321,257)	406,674				136,720		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)			(247,342)	(471,247)		(471,247)	(242,587)				117,923		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)			(180,872)	(121,646)		(121,646)	150,166				53,420		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)			(149,497)	(100,889)		(100,889)	124,129				44,185		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	09/20/2010	09/22/2030		11,000,000	3.3977 USD (USDLIBBBA3M)			347,471	1,258,874		1,258,874	1,661,267				219,694		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)			578,771	390,500		390,500	(480,265)				171,594		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)			(443,523)	(1,379,909)		(1,379,909)	(2,231,403)				295,640		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)			171,234	262,298		262,298	206,211				90,593		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)			180,367	276,288		276,288	217,209				95,424		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)			531,716	1,631,226		1,631,226	2,688,359				355,938		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)			(274,352)	(630,070)		(630,070)	(985,884)				165,370		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)			(64,324)	(44,903)		(44,903)	50,076				24,468		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)			(119,503)	(83,481)		(83,481)	92,162				46,957		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)			(224,475)	(159,206)		(159,206)	173,793				86,607		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)			(189,527)	(306,216)		(306,216)	(227,944)				98,444		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)			(221,323)	(162,792)		(162,792)	175,971				76,936		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	10/29/2010	11/02/2015		21,100,000	1.4227 USD (USDLIBBBA3M)			250,161	182,427		182,427	(192,982)				97,266		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)			240,227	439,420		439,420	264,296				118,083		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)			330,024	1,300,764		1,300,764	1,538,858				202,455		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)			331,350	1,847,841		1,847,841	2,195,240				245,784		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)			(126,299)	(93,289)		(93,289)	95,588				51,833		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)			(281,462)	(208,216)		(208,216)	213,661				114,406		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)			(398,344)	(707,246)		(707,246)	(453,734)				198,753		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)			(164,615)	(124,884)		(124,884)	129,750				58,556		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/10/2010	11/12/2020		7,000,000	USDLIBBBA3M (2.8312 USD)			(181,715)	(363,248)		(363,248)	(186,246)				85,394		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)			(741,733)	(3,286,518)		(3,286,518)	(3,289,132)				431,304		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2010	11/12/2040		31,100,000	USDLIBBBA3M (3.9012 USD)			(1,140,102)	(7,243,265)		(7,243,265)	(7,234,407)				796,616		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2010	11/17/2020		37,700,000	USDLIBBBA3M (2.9792 USD)			(1,034,460)	(2,270,122)		(2,270,122)	(961,622)				460,444		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)			(796,888)	(2,814,261)		(2,814,261)	(2,358,577)				402,020		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)			789,944	619,756		619,756	(641,097)				247,787		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/16/2010	11/18/2020		78,400,000	3.0308 USD (USDLIBBBA3M)			2,191,694	4,948,456		4,948,456	1,969,756				957,752		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/16/2010	11/18/2025		46,100,000	3.5708 USD (USDLIBBBA3M)			1,537,678	5,552,907		5,552,907	4,487,191				765,929		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)			(196,965)	(431,129)		(431,129)	(186,361)				88,080		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)			730,552	4,528,813		4,528,813	4,689,256				517,936		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/29/2010	12/01/2020		16,600,000	2.9807 USD (USDLIBBBA3M)			455,436	1,003,016		1,003,016	433,600				203,402		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	11/29/2010	12/01/2030		20,000,000	3.6967 USD (USDLIBBBA3M)			691,918	3,093,610		3,093,610	3,071,248				401,871		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)			483,172	2,976,258		2,976,258	3,107,683				343,600		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)			479,929	1,653,929		1,653,929	1,454,069				246,327		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)			733,185	1,607,391		1,607,391	702,367				328,459		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	11/30/2010	12/02/2030		14,600,000	3.6877 USD (USDLIBBBA3M)			503,812	2,240,814		2,240,814	2,241,302				293,391		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)			(319,280)	(266,954)		(266,954)	262,948				92,809		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)			(768,135)	(1,835,525)		(1,835,525)	(662,674)				325,083		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)			(677,596)	(4,497,786)		(4,497,786)	(4,244,163)				464,214		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/02/2010	12/06/2025		19,200,000	USDLIBBBA3M (3.6233 USD)			(650,039)	(2,416,667)		(2,416,667)	(1,879,000)				319,720		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/02/2010	12/06/2030		19,300,000	USDLIBBBA3M (3.8233 USD)			(692,025)	(3,312,084)		(3,312,084)	(2,971,154)				387,972		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)			(285,765)	(248,280)		(248,280)	242,159				71,384		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)			(478,903)	(416,083)		(416,083)	405,826				119,629		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)			(897,604)	(2,450,145)		(2,450,145)	(625,251)				341,738		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)			(696,989)	(5,057,739)		(5,057,739)	(4,216,724)				454,171		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)			(773,904)	(3,242,928)		(3,242,928)	(2,045,298)				351,755		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)			(646,897)	(3,450,862)		(3,450,862)	(2,616,319)				339,989		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)			(1,086,391)	(4,703,294)		(4,703,294)	(2,793,721)				481,907		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/15/2010	12/17/2020		34,800,000	USDLIBBBA3M (3.5273 USD)			(1,144,273)	(3,186,592)		(3,186,592)	(769,180)				427,983		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)			(369,794)	(323,097)		(323,097)	313,805				91,830		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	12/22/2030		34,200,000	4.0567 USD (USDLIBBBA3M)			1,305,697	6,944,514		6,944,514	5,300,332				688,439		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)			1,493,454	10,764,686		10,764,686	9,069,274				977,982		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)			155,101	136,361		136,361	(130,497)				40,274		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)			753,507	2,035,272		2,035,272	544,960				290,575		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)			(425,489)	(1,170,313)		(1,170,313)	89,862				113,526		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)			(839,048)	(2,307,814)		(2,307,814)	177,205				223,868		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)			(317,287)	(405,296)		(405,296)	279,822				53,186		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)			(420,209)	(1,908,205)		(1,908,205)	(705,125)				153,193		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/05/2009	06/09/2024		25,000,000	USDLIBBBA3M (4.4823 USD)			(1,061,133)	(4,818,699)		(4,818,699)	(1,780,619)				386,850		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)			(329,524)	(1,923,224)		(1,923,224)	(1,069,971)				147,360		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/05/2009	06/09/2029		26,500,000	USDLIBBBA3M (4.5173 USD)			(1,134,076)	(6,618,887)		(6,618,887)	(3,682,367)				507,148		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)			435,581	1,907,876		1,907,876	779,184				165,908		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)			639,972	3,591,008		3,591,008	2,159,499				297,027		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)			633,397	4,800,395		4,800,395	3,533,884				381,223		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)			650,838	2,611,149		2,611,149	1,303,435				270,066		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)			813,969	4,133,218		4,133,218	2,968,018				408,443		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)			866,085	5,922,264		5,922,264	5,081,321				558,349		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/07/2009	07/09/2019		27,200,000	3.6407 USD (USDLIBBBA3M)			925,628	2,325,851		2,325,851	(49,506)				291,247		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)			(813,980)	(4,099,761)		(4,099,761)	(2,988,586)				410,709		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/07/2009	07/09/2039		29,500,000	USDLIBBBA3M (4.1093 USD)			(1,142,135)	(7,810,533)		(7,810,533)	(6,699,211)				735,695		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)			394,303	959,150		959,150	(2,559)				129,797		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)			359,732	1,357,800		1,357,800	774,728				157,101		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)			442,945	2,102,945		2,102,945	1,691,538				232,355		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)			466,837	2,993,437		2,993,437	2,812,117				311,840		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/13/2009	07/15/2019		54,900,000	USDLIBBBA3M (3.5023 USD)			(1,793,155)	(4,369,940)		(4,369,940)	15,441				588,915		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)			(299,464)	(399,337)		(399,337)	257,259				57,780		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)			(929,230)	(2,459,138)		(2,459,138)	88,141				274,034		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)			(872,907)	(3,702,731)		(3,702,731)	(1,662,666)				345,609		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)			(935,665)	(5,106,347)		(5,106,347)	(3,252,141)				445,758		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)			(953,988)	(7,161,694)		(7,161,694)	(5,361,941)				578,968		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/27/2009	07/29/2024		12,500,000	USDLIBBBA3M (4.2743 USD)			(504,800)	(2,204,129)		(2,204,129)	(932,015)				194,822		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)			(492,469)	(2,778,736)		(2,778,736)	(1,671,064)				228,815		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/27/2009	07/29/2039		11,900,000	USDLIBBBA3M (4.4383 USD)			(500,085)	(3,875,917)		(3,875,917)	(2,769,696)				297,103		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/27/2009	07/29/2024		34,500,000	4.2817 USD (USDLIBBBA3M)			1,395,800	6,105,665		6,105,665	2,570,892				537,710		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2009	07/29/2019		39,000,000	3.9927 USD (USDLIBBBA3M)			1,465,151	3,964,962		3,964,962	(165,126)				420,118		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)			(507,210)	(703,781)		(703,781)	438,297				91,534		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)			(484,364)	(1,354,709)		(1,354,709)	65,111				133,053		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)			(424,596)	(1,928,503)		(1,928,503)	(749,691)				157,731		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)			(312,115)	(804,587)		(804,587)	5,752				97,558		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)			(230,272)	(936,950)		(936,950)	(469,519)				95,358		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)			277,626	699,739		699,739	9,161				90,368		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)			268,340	1,060,866		1,060,866	570,317				114,360		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)			502,858	2,521,058		2,521,058	1,878,827				256,598		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)			(510,807)	(2,000,851)		(2,000,851)	(1,096,441)				219,352		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)			(227,728)	(318,438)		(318,438)	188,529				51,387		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)			(293,541)	(764,301)		(764,301)	(7,954)				93,059		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2009	09/22/2024		8,300,000	USDLIBBBA3M (3.9873 USD)			(311,119)	(1,264,492)		(1,264,492)	(651,899)				130,375		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)			983,727	1,397,049		1,397,049	(818,122)				215,308		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)			2,375,888	6,117,500		6,117,500	95,455				764,399		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/21/2009	09/23/2024		30,700,000	3.9478 USD (USDLIBBBA3M)			1,138,617	4,569,466		4,569,466	2,417,275				482,298		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2009	10/06/2019		10,900,000	3.2838 USD (USDLIBBBA3M)			332,043	779,587		779,587	57,708				119,817		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)			414,912	1,466,700		1,466,700	999,101				193,614		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)			434,784	1,903,071		1,903,071	1,775,497				241,905		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)			461,535	2,689,540		2,689,540	2,906,192				325,811		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)			(514,594)	(2,065,218)		(2,065,218)	(1,112,147)				219,228		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)			(508,075)	(2,596,530)		(2,596,530)	(1,897,858)				257,744		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)			(511,832)	(3,571,609)		(3,571,609)	(3,008,233)				328,590		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)			127,000	332,564		332,564	9,702				40,917		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)			196,583	810,209		810,209	415,158				82,082		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)			315,693	1,662,404		1,662,404	1,157,754				157,059		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/02/2009	11/04/2029		27,100,000	4.0908 USD (USDLIBBBA3M)			1,044,421	5,412,331		5,412,331	3,878,781				525,857		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)			1,055,907	7,476,172		7,476,172	6,176,351				672,749		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)			(612,123)	(1,609,208)		(1,609,208)	(56,409)				197,623		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)			(521,410)	(2,184,637)		(2,184,637)	(1,089,823)				215,095		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/06/2009	11/10/2029		13,600,000	USDLIBBBA3M (4.2042 USD)			(539,770)	(2,912,820)		(2,912,820)	(1,950,053)				264,045		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/06/2009	11/10/2039		12,800,000	USDLIBBBA3M (4.3012 USD)			(520,435)	(3,866,522)		(3,866,522)	(2,977,002)				321,419		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)			281,630	707,981		707,981	48,729				96,971		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)			297,361	1,186,766		1,186,766	661,002				128,357		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/20/2009	11/24/2029		12,900,000	4.0727 USD (USDLIBBBA3M)			494,860	2,552,754		2,552,754	1,853,610				250,777		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/20/2009	11/24/2039		12,300,000	4.1827 USD (USDLIBBBA3M)			485,373	3,449,969		3,449,969	2,840,531				309,102		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/01/2009	12/03/2019		12,400,000	3.3767 USD (USDLIBBBA3M)			389,334	954,617		954,617	84,526				138,559		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)			642,069	3,211,036		3,211,036	2,459,139				332,700		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)			650,292	4,481,997		4,481,997	3,862,115				422,396		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/04/2009	12/08/2039		11,500,000	USDLIBBBA3M (4.2642 USD)			(463,017)	(3,402,033)		(3,402,033)	(2,674,325)				289,220		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)			182,422	1,356,242		1,356,242	1,049,768				113,260		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)			(439,435)	(4,891)		(4,891)	425,828				8,591		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)			(184,896)	(523,103)		(523,103)	(15,730)				56,366		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)			(968,855)	(2,741,061)		(2,741,061)	(82,427)				295,356		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)			(868,123)	(3,939,047)		(3,939,047)	(1,718,240)				337,845		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)			(264,487)	(2,111,757)		(2,111,757)	(1,469,496)				156,158		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)			(912,906)	(7,288,968)		(7,288,968)	(5,072,131)				538,998		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)			405,623	6,770		6,770	(392,430)				10,807		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)			942,092	15,724		15,724	(911,450)				25,100		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)			273,069	764,071		764,071	28,367				84,618		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/05/2010	01/07/2020		31,500,000	3.8778 USD (USDLIBBBA3M)			1,146,890	3,209,096		3,209,096	119,142				355,394		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)			241,391	1,392,498		1,392,498	842,468				113,207		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)			341,278	1,968,704		1,968,704	1,191,075				160,052		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/05/2010	01/07/2017		13,100,000	3.4148 USD (USDLIBBBA3M)			416,308	660,675		660,675	(333,377)				93,782		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)			(227,376)	(7,593)		(7,593)	219,501				8,266		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)			(227,376)	(7,593)		(7,593)	219,501				8,266		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	01/11/2010	01/13/2030		5,000,000	USDLIBBBA3M (4.4792 USD)			(212,126)	(1,252,481)		(1,252,481)	(727,564)				97,646		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)			404,715	28,126		28,126	(388,181)				22,440		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl ... E58DKGMJYYYJLN8C3868	01/22/2010	01/26/2040		27,100,000	4.3978 USD (USDLIBBBA3M)			1,127,480	8,712,065		8,712,065	6,387,825				683,384		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)			(149,170)	(135,810)		(135,810)	126,202				37,103		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)			592,825	4,466,281		4,466,281	3,533,366				377,650		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)			687,953	3,786,657		3,786,657	2,739,678				354,770		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)			(872,678)	(805,832)		(805,832)	726,213				234,655		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl ... E58DKGMJYYYJLN8C3868	01/14/2011	01/18/2026		47,100,000	3.8717 USD (USDLIBBBA3M)			1,712,261	7,105,904		7,105,904	4,635,601				788,525		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl ... E58DKGMJYYYJLN8C3868	01/14/2011	01/18/2031		31,800,000	4.0647 USD (USDLIBBBA3M)			1,217,423	6,505,204		6,505,204	4,954,649				641,607		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl ... E58DKGMJYYYJLN8C3868	01/14/2011	01/18/2041		34,200,000	USDLIBBBA3M (4.2103 USD)			(1,359,099)	(10,010,351)		(10,010,351)	(8,188,580)				879,122		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)			(325,827)	(1,365,218)		(1,365,218)	(874,998)				148,999		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME ... KJNXBSWZVIKEX4NFOL81	01/19/2011	01/21/2016		3,000,000	USDLIBBBA3M (2.1552 USD)			(57,572)	(53,372)		(53,372)	47,893				15,532		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)			(457,114)	(1,261,224)		(1,261,224)	(341,789)				174,992		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd .. W22LROWP2IHZNBB6K528	01/24/2011	01/26/2016		12,800,000	USDLIBBBA3M (2.2383 USD)			(256,120)	(241,106)		(241,106)	214,546				66,699		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd .. W22LROWP2IHZNBB6K528	01/26/2011	01/28/2016		22,300,000	2.2377 USD (USDLIBBBA3M)			446,277	421,556		421,556	(373,448)				116,498		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)			510,801	2,837,246		2,837,246	2,031,495				262,516		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services ... I7331LVCZKQKX5T7XV54	01/26/2011	01/28/2041		28,100,000	4.2937 USD (USDLIBBBA3M)			1,140,085	8,676,782		8,676,782	6,776,552				722,699		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)			(345,676)	(335,715)		(335,715)	292,045				84,643		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)			(463,918)	(2,107,975)		(2,107,975)	(1,167,161)				199,717		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)			(516,341)	(1,506,754)		(1,506,754)	(352,337)				187,909		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/03/2011	02/07/2031		8,300,000	USDLIBBBA3M (4.3083 USD)			(338,015)	(1,971,199)		(1,971,199)	(1,302,476)				167,749		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2011	02/09/2016		7,600,000	USDLIBBBA3M (2.5313 USD)			(174,487)	(171,071)		(171,071)	148,912				40,305		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)			(267,109)	(514,307)		(514,307)	113,586				79,937		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)			(308,492)	(931,990)		(931,990)	(193,965)				108,314		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)			(337,479)	(2,762,647)		(2,762,647)	(1,938,296)				203,307		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)			751,555	738,242		738,242	(640,918)				174,163		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/08/2011	02/10/2031		26,100,000	4.3497 USD (USDLIBBBA3M)			1,073,839	6,345,845		6,345,845	4,101,006				527,634		005
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)			(263,687)	(259,038)		(259,038)	224,895				61,063		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)			(329,651)	(985,900)		(985,900)	(213,237)				117,055		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)			(580,064)	(3,427,457)		(3,427,457)	(2,215,471)				285,043		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)			(4,014,719)	(4,000,817)		(4,000,817)	3,428,000				920,017		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)			(1,190,224)	(2,298,219)		(2,298,219)	499,195				357,262		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1762 USD)			(3,941,139)	(18,152,125)		(18,152,125)	(9,818,997)				1,680,154		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1762 USD)			(3,941,139)	(18,152,125)		(18,152,125)	(9,818,997)				1,680,154		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1862 USD)			(3,951,139)	(18,251,399)		(18,251,399)	(9,814,943)				1,680,154		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1922 USD)			(3,957,139)	(18,310,963)		(18,310,963)	(9,812,511)				1,680,154		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	02/14/2011	02/16/2026		49,700,000	USDLIBBBA3M (4.1792 USD)			(1,960,237)	(9,036,408)		(9,036,408)	(4,879,437)				835,036		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1832 USD)			(3,948,139)	(18,221,617)		(18,221,617)	(9,816,159)				1,680,154		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)			(453,921)	(2,094,344)		(2,094,344)	(1,128,905)				193,218		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2011	02/16/2026		88,500,000	USDLIBBBA3M (4.1822 USD)			(3,493,218)	(16,117,345)		(16,117,345)	(8,687,660)				1,486,936		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	02/14/2011	02/16/2031		75,000,000	USDLIBBBA3M (4.3382 USD)			(3,077,354)	(18,135,334)		(18,135,334)	(11,798,026)				1,516,961		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/14/2011	02/16/2031		75,000,000	USDLIBBBA3M (4.3412 USD)			(3,079,604)	(18,165,615)		(18,165,615)	(11,798,621)				1,516,961		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2011	02/16/2031		75,000,000	USDLIBBBA3M (4.3432 USD)			(3,081,104)	(18,185,802)		(18,185,802)	(11,799,018)				1,516,961		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2011	02/16/2031		32,600,000	USDLIBBBA3M (4.3482 USD)			(1,340,883)	(7,926,699)		(7,926,699)	(5,129,071)				659,373		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)			(119,281)	(705,136)		(705,136)	(456,267)				58,656		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/14/2011	02/16/2031		72,100,000	USDLIBBBA3M (4.3482 USD)			(2,965,573)	(17,531,135)		(17,531,135)	(11,343,743)				1,458,306		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/14/2011	02/16/2041		44,500,000	USDLIBBBA3M (4.4522 USD)			(1,876,627)	(15,102,100)		(15,102,100)	(10,879,577)				1,145,629		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2011	02/16/2021		46,500,000	USDLIBBBA3M (3.7352 USD)			(1,627,565)	(4,865,473)		(4,865,473)	(1,069,522)				579,827		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2011	02/16/2021		100,000,000	USDLIBBBA3M (3.7362 USD)			(3,501,139)	(10,469,205)		(10,469,205)	(2,299,193)				1,246,941		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)			(193,615)	(194,598)		(194,598)	164,126				46,335		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)			825,013	4,653,798		4,653,798	3,269,580				421,025		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)			177,526	177,870		177,870	(148,662)				45,419		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)			745,967	2,118,117		2,118,117	563,033				281,125		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)			758,575	5,872,845		5,872,845	4,486,521				476,497		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	03/02/2011	03/04/2026		11,500,000	4.0367 USD (USDLIBBBA3M)			437,014	1,934,537		1,934,537	1,142,447				193,598		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)			367,854	1,057,859		1,057,859	275,920				137,653		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)			704,017	5,442,147		5,442,147	4,171,353				443,176		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/03/2011	03/07/2021		40,200,000	USDLIBBBA3M (3.6583 USD)			(1,375,069)	(4,052,916)		(4,052,916)	(989,501)				503,393		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/03/2011	03/07/2026		37,800,000	USDLIBBBA3M (4.0953 USD)			(1,458,162)	(6,584,335)		(6,584,335)	(3,753,684)				636,581		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/03/2011	03/07/2041		49,600,000	USDLIBBBA3M (4.3903 USD)			(2,059,675)	(16,272,206)		(16,272,206)	(12,088,048)				1,278,196		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2011	03/09/2031		13,100,000	USDLIBBBA3M (4.2513 USD)			(525,773)	(3,023,220)		(3,023,220)	(2,065,889)				265,434		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	03/09/2041		12,100,000	USDLIBBBA3M (4.3823 USD)			(501,488)	(3,952,097)		(3,952,097)	(2,947,995)				311,851		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)			(332,722)	(344,160)		(344,160)	278,743				84,544		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2011	03/17/2026		32,100,000	3.9168 USD (USDLIBBBA3M)			1,180,522	5,024,794		5,024,794	3,221,536				541,250		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	03/15/2011	03/17/2031		37,400,000	4.1078 USD (USDLIBBBA3M)			1,446,871	7,911,691		7,911,691	5,893,032				758,318		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/15/2011	03/17/2041		35,800,000	4.2538 USD (USDLIBBBA3M)			1,437,599	10,823,977		10,823,977	8,644,276				923,051		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)			235,624	242,676		242,676	(192,429)				68,145		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)			693,712	5,166,350		5,166,350	4,193,006				448,774		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)			(586,701)	(614,121)		(614,121)	482,787				162,870		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)			474,466	1,309,915		1,309,915	400,982				185,984		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)			519,141	2,214,410		2,214,410	1,416,819				237,919		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)			709,845	3,867,491		3,867,491	2,900,900				373,265		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)			(485,969)	(521,188)		(521,188)	406,261				124,789		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)			(585,209)	(1,695,758)		(1,695,758)	(458,931)				220,252		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/28/2011	03/30/2026		34,500,000	USDLIBBBA3M (4.0163 USD)			(1,302,737)	(5,753,280)		(5,753,280)	(3,462,387)				582,640		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/28/2011	03/30/2031		55,400,000	USDLIBBBA3M (4.1773 USD)			(2,181,126)	(12,252,076)		(12,252,076)	(8,756,460)				1,124,516		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/28/2011	03/30/2041		54,500,000	USDLIBBBA3M (4.2933 USD)			(2,208,913)	(16,894,927)		(16,894,927)	(13,206,480)				1,406,158		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)			966,344	1,035,427		1,035,427	(806,976)				249,579		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)			(178,111)	(190,901)		(190,901)	147,739				46,911		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)			(141,631)	(151,801)		(151,801)	117,479				37,303		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	03/31/2011	04/04/2021		13,500,000	USDLIBBBA3M (3.5173 USD)			(442,789)	(1,254,911)		(1,254,911)	(366,249)				170,095		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)			(410,309)	(1,163,956)		(1,163,956)	(338,980)				157,564		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)			397,630	2,994,644		2,994,644	2,393,683				255,524		005
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)			827,930	2,373,377		2,373,377	681,911				315,747		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)			391,317	425,040		425,040	(322,322)				105,232		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2011	04/15/2031		37,000,000	4.1838 USD (USDLIBBBA3M)			1,460,657	8,226,133		8,226,133	5,865,705				752,043		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)			759,903	2,106,895		2,106,895	680,656				300,109		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2011	04/27/2026		19,200,000	3.9227 USD (USDLIBBBA3M)			707,585	3,029,947		3,029,947	1,953,921				325,355		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2011	04/27/2041		28,500,000	4.2427 USD (USDLIBBBA3M)			1,141,522	8,569,504		8,569,504	6,896,182				736,403		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	04/25/2011	04/27/2041		33,400,000	USDLIBBBA3M (4.2383 USD)			(1,336,314)	(10,014,642)		(10,014,642)	(8,079,084)				863,013		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	04/27/2011	05/03/2031		44,700,000	USDLIBBBA3M (4.0802 USD)			(1,717,850)	(9,325,449)		(9,325,449)	(7,101,010)				909,922		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)			(187,141)	(203,521)		(203,521)	148,930				57,809		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)			457,571	3,256,876		3,256,876	2,828,713				305,024		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)			825,222	2,188,767		2,188,767	803,169				338,683		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/03/2011	05/05/2031		45,700,000	3.9877 USD (USDLIBBBA3M)			1,714,535	8,959,412		8,959,412	7,247,595				930,434		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)			470,789	512,018		512,018	(374,679)				145,398		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	05/11/2011	05/13/2021		15,100,000	3.2777 USD (USDLIBBBA3M)			459,328	1,195,077		1,195,077	465,572				191,870		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)			608,084	4,227,496		4,227,496	3,799,074				411,284		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)			291,386	1,482,034		1,482,034	1,254,130				161,016		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)			256,347	281,628		281,628	(200,464)				83,582		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/18/2011	05/20/2021		27,800,000	3.2408 USD (USDLIBBBA3M)			835,408	2,141,048		2,141,048	874,620				353,776		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)			259,510	1,300,259		1,300,259	1,126,510				144,735		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)			932,042	4,669,945		4,669,945	4,045,916				519,822		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)			978,095	6,696,568		6,696,568	6,148,087				667,436		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)			(387,444)	(426,219)		(426,219)	303,402				125,669		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/18/2011	05/20/2041		41,300,000	USDLIBBBA3M (4.0403 USD)			(1,571,285)	(10,826,899)		(10,826,899)	(9,852,221)				1,068,414		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)			(865,467)	(2,228,600)		(2,228,600)	(900,404)				365,229		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	05/18/2011	05/20/2026		35,200,000	USDLIBBBA3M (3.7303 USD)			(1,230,087)	(4,885,768)		(4,885,768)	(3,636,858)				598,141		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	05/18/2011	05/20/2031		28,700,000	3.9047 USD (USDLIBBBA3M)			1,052,993	5,310,332		5,310,332	4,554,844				585,055		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)			636,951	3,173,334		3,173,334	2,779,144				356,949		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)			543,128	3,689,376		3,689,376	3,428,562				372,657		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)			252,541	606,870		606,870	292,274				112,322		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/02/2011	06/06/2031		73,600,000	USDLIBBBA3M (3.8492 USD)			(2,658,080)	(13,077,144)		(13,077,144)	(11,701,938)				1,502,479		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)			382,341	416,679		416,679	(288,427)				139,816		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)			596,929	2,288,194		2,288,194	1,825,136				297,979		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/02/2011	06/06/2041		29,800,000	3.9937 USD (USDLIBBBA3M)			1,119,295	7,551,545		7,551,545	7,091,458				771,594		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)			(389,301)	(423,837)		(423,837)	293,376				142,830		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)			(930,554)	(3,562,925)		(3,562,925)	(2,847,454)				464,847		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale O2RNE8IBXP4ROTD8PU41	06/02/2011	06/06/2031		57,800,000	3.8467 USD (USDLIBBBA3M)			2,086,015	10,250,093		10,250,093	9,189,391				1,179,936		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)			(366,217)	(867,994)		(867,994)	(438,680)				165,075		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/13/2011	06/15/2016		9,600,000	1.8167 USD (USDLIBBBA3M)			151,516	164,611		164,611	(112,248)				58,351		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)			911,734	2,162,640		2,162,640	1,091,223				410,767		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/13/2011	06/15/2031		44,800,000	3.7877 USD (USDLIBBBA3M)			1,590,083	7,590,789		7,590,789	7,126,906				915,238		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/13/2011	06/15/2041		43,300,000	3.9307 USD (USDLIBBBA3M)			1,598,763	10,454,836		10,454,836	10,261,125				1,121,664		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)			654,683	3,111,027		3,111,027	2,945,782				378,164		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)			674,323	4,395,608		4,395,608	4,336,349				474,224		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2011	06/22/2021		42,100,000	USDLIBBBA3M (3.0943 USD)			(1,202,135)	(2,878,642)		(2,878,642)	(1,438,518)				539,531		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2011	06/22/2031		61,800,000	USDLIBBBA3M (3.7913 USD)			(2,195,400)	(10,507,528)		(10,507,528)	(9,843,156)				1,263,273		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/20/2011	06/22/2026		47,000,000	USDLIBBBA3M (3.6013 USD)			(1,580,341)	(5,928,162)		(5,928,162)	(4,933,114)				801,817		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/22/2011	06/24/2031		82,000,000	USDLIBBBA3M (3.7872 USD)			(2,908,359)	(13,894,532)		(13,894,532)	(13,065,700)				1,676,466		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)			(764,219)	(5,005,719)		(5,005,719)	(4,909,450)				536,472		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2011	06/24/2031		82,700,000	3.7978 USD (USDLIBBBA3M)			2,941,953	14,133,123		14,133,123	13,180,006				1,690,777		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)			768,410	5,039,522		5,039,522	4,934,116				539,064		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)			288,410	316,990		316,990	(213,938)				110,329		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)			905,083	2,190,871		2,190,871	1,075,578				403,858		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)			823,812	3,115,747		3,115,747	2,562,591				416,362		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)			795,243	2,936,888		2,936,888	2,516,541				408,073		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)			839,992	3,982,570		3,982,570	3,793,139				486,786		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)			(278,482)	(318,254)		(318,254)	211,346				97,205		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/30/2011	07/05/2031		28,500,000	USDLIBBBA3M (3.9313 USD)			(1,052,724)	(5,397,417)		(5,397,417)	(4,562,497)				583,206		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale 02RNE8IBXP4ROTD8PU41	06/30/2011	07/05/2018		7,900,000	USDLIBBBA3M (2.6653 USD)			(191,794)	(328,280)		(328,280)	33,761				74,540		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2011	07/11/2016		115,500,000	USDLIBBBA3M (2.0283 USD)			(2,069,151)	(2,380,645)		(2,380,645)	1,567,567				718,982		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2011	07/11/2021		39,600,000	3.2857 USD (USDLIBBBA3M)			1,207,354	3,181,036		3,181,036	1,325,109				509,527		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)			(487,775)	(2,533,771)		(2,533,771)	(2,099,893)				268,204		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)			(373,787)	(2,643,523)		(2,643,523)	(2,332,180)				251,611		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)			(457,108)	(1,866,461)		(1,866,461)	(1,355,141)				220,572		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)			(292,941)	(772,702)		(772,702)	(321,031)				123,522		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)			2,533,726	2,848,369		2,848,369	(1,874,612)				946,417		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/08/2011	07/12/2026		153,600,000	USDLIBBBA3M (3.67 USD)			(5,273,583)	(20,490,158)		(20,490,158)	(16,195,903)				2,626,652		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)			(8,382,901)	(41,627,607)		(41,627,607)	(37,006,601)				4,733,879		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)			(12,660,694)	(85,934,579)		(85,934,579)	(80,275,232)				8,721,242		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)			5,269,743	20,450,857		20,450,857	16,197,275				2,626,652		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)			8,377,121	41,548,294		41,548,294	37,004,727				4,733,879		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)			12,652,289	85,772,395		85,772,395	80,259,182				8,721,242		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)			1,594,957	10,334,693		10,334,693	10,289,908				1,125,940		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)			1,345,698	6,369,603		6,369,603	6,086,828				780,236		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)			125,584	137,298		137,298	(89,466)				51,500		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)			(1,128,021)	(5,351,503)		(5,351,503)	(5,103,635)				653,647		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale 02RNE8IBXP4ROTD8PU41	07/19/2011	07/21/2021		27,400,000	USDLIBBBA3M (3.0403 USD)			(768,328)	(1,786,986)		(1,786,986)	(984,502)				353,290		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)			1,287,292	8,401,200		8,401,200	8,288,509				905,749		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	07/19/2011	07/21/2026		36,200,000	USDLIBBBA3M (3.5663 USD)			(1,205,502)	(4,447,956)		(4,447,956)	(3,841,702)				619,703		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)			(2,427,766)	(15,806,322)		(15,806,322)	(15,645,120)				1,710,282		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)			282,297	664,658		664,658	362,687				129,234		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)			509,468	2,422,964		2,422,964	2,307,928				295,332		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)			278,555	1,749,572		1,749,572	1,819,666				199,959		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	08/02/2011	08/04/2031		51,900,000	3.4687 USD (USDLIBBBA3M)			1,677,318	6,542,084		6,542,084	8,271,113				1,064,688		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)			179,610	179,614		179,614	(116,313)				89,639		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/02/2011	08/04/2021		41,200,000	2.7487 USD (USDLIBBBA3M)			1,034,873	1,937,622		1,937,622	1,605,644				532,775		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/02/2011	08/04/2026		45,200,000	3.2717 USD (USDLIBBBA3M)			1,371,742	4,187,180		4,187,180	4,865,979				775,055		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)			1,920,367	10,307,390		10,307,390	13,169,553				1,475,176		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	08/03/2011	08/05/2026		48,200,000	3.2297 USD (USDLIBBBA3M)			1,442,972	4,257,554		4,257,554	5,196,637				826,594		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/03/2011	08/05/2031		39,100,000	3.4257 USD (USDLIBBBA3M)			1,247,179	4,697,826		4,697,826	6,225,767				802,172		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)			1,606,370	8,289,672		8,289,672	11,128,963				1,251,886		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)			209,258	210,776		210,776	(136,343)				103,078		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/03/2011	08/05/2021		47,400,000	2.7287 USD (USDLIBBBA3M)			1,181,548	2,170,369		2,170,369	1,856,015				613,078		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)			97,676	94,365		94,365	(61,030)				51,672		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)			648,795	1,095,867		1,095,867	1,075,570				348,145		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)			788,907	2,185,911		2,185,911	2,921,727				463,194		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)			679,915	2,406,975		2,406,975	3,467,150				447,358		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)			860,504	4,214,178		4,214,178	6,042,308				683,189		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2011	08/08/2021		26,900,000	2.5737 USD (USDLIBBBA3M)			628,889	971,594		971,594	1,092,007				348,145		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	08/04/2011	08/08/2041		26,300,000	3.4347 USD (USDLIBBBA3M)			841,305	3,843,067		3,843,067	6,005,415				683,189		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/04/2011	08/08/2016		8,100,000	1.3837 USD (USDLIBBBA3M)			92,978	86,879		86,879	(56,384)				51,672		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)			141,189	131,927		131,927	(85,620)				78,464		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)			771,627	2,008,091		2,008,091	2,927,740				463,194		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/04/2011	08/08/2031		21,800,000	3.2867 USD (USDLIBBBA3M)			665,091	2,202,932		2,202,932	3,462,192				447,358		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/05/2011	08/09/2021		50,000,000	USDLIBBBA3M (2.7163 USD)			(1,240,441)	(2,251,132)		(2,251,132)	(1,970,723)				647,243		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/05/2011	08/09/2041		50,000,000	USDLIBBBA3M (3.5643 USD)			(1,664,441)	(8,559,327)		(8,559,327)	(11,542,309)				1,298,904		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/05/2011	08/09/2031		50,000,000	USDLIBBBA3M (3.4093 USD)			(1,586,941)	(5,897,480)		(5,897,480)	(7,964,966)				1,026,134		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/05/2011	08/09/2026		50,000,000	USDLIBBBA3M (3.2163 USD)			(1,490,441)	(4,349,590)		(4,349,590)	(5,400,189)				857,868		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)			702,934	2,467,717		2,467,717	3,595,599				463,851		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)			1,198,375	5,832,147		5,832,147	8,429,324				953,445		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2011	08/10/2026		129,900,000	USDLIBBBA3M (3.1212 USD)			(3,748,687)	(10,028,786)		(10,028,786)	(14,074,062)				2,229,004		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)			(5,018,767)	(23,762,910)		(23,762,910)	(35,535,654)				4,029,409		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)			(751,100)	(722,591)		(722,591)	466,210				400,659		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/08/2011	08/10/2031		107,500,000	USDLIBBBA3M (3.3142 USD)			(3,309,738)	(11,271,760)		(11,271,760)	(17,091,592)				2,206,370		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)			413,756	1,357,656		1,357,656	2,160,619				279,132		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)			50,797	48,414		48,414	(31,267)				27,477		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)			99,231	94,577		94,577	(61,080)				53,677		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)			52,863	50,954		50,954	(32,869)				28,116		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/08/2011	08/10/2026		16,500,000	3.0528 USD (USDLIBBBA3M)			464,875	1,157,725		1,157,725	1,791,626				283,130		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/08/2011	08/10/2031		13,600,000	3.2498 USD (USDLIBBBA3M)			409,962	1,305,408		1,305,408	2,159,345				279,132		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)			548,138	2,425,087		2,425,087	3,941,253				449,444		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	08/09/2011	08/11/2041		36,800,000	3.1997 USD (USDLIBBBA3M)			1,091,091	3,706,347		3,706,347	8,240,130				956,092		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)			893,525	2,026,174		2,026,174	5,087,353				660,939		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)			159,890	131,070		131,070	(86,007)				104,247		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)			640,746	592,552		592,552	1,331,688				401,457		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)			684,739	1,220,865		1,220,865	2,900,552				454,777		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)			(321,927)	(270,350)		(270,350)	176,693				204,831		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2011	08/12/2026		58,600,000	USDLIBBBA3M (2.8883 USD)			(1,554,671)	(3,119,701)		(3,119,701)	(6,401,026)				1,005,777		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2011	08/12/2031		57,500,000	USDLIBBBA3M (3.0993 USD)			(1,646,813)	(4,327,949)		(4,327,949)	(9,102,454)				1,180,346		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	08/10/2011	08/12/2021		61,800,000	USDLIBBBA3M (2.3723 USD)			(1,320,680)	(1,453,622)		(1,453,622)	(2,620,426)				800,490		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/10/2011	08/12/2041		70,300,000	USDLIBBBA3M (3.2762 USD)			(2,137,769)	(8,120,494)		(8,120,494)	(15,843,693)				1,826,542		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)			351,424	883,085		883,085	1,962,392				254,607		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)			559,697	592,990		592,990	1,127,152				342,169		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)			462,187	888,896		888,896	1,926,647				302,183		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)			544,641	1,981,182		1,981,182	4,068,737				470,349		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)			(1,007,482)	(2,236,570)		(2,236,570)	(4,037,714)				635,421		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)			(375,722)	(313,700)		(313,700)	203,970				241,051		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)			585,155	2,433,011		2,433,011	4,264,383				488,589		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	08/15/2011	08/17/2016		17,400,000	1.2248 USD (USDLIBBBA3M)			172,177	142,066		142,066	(92,509)				111,848		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)			425,426	490,453		490,453	835,453				255,436		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)			449,607	1,277,348		1,277,348	2,442,610				316,258		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/17/2011	08/19/2031		51,100,000	USDLIBBBA3M (3.0242 USD)			(1,425,151)	(3,319,103)		(3,319,103)	(8,084,639)				1,049,573		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)			(102,236)	(79,818)		(79,818)	52,180				70,183		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)			232,222	517,354		517,354	1,328,287				172,533		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/17/2011	08/19/2031		51,800,000	2.9998 USD (USDLIBBBA3M)			1,432,034	3,190,350		3,190,350	8,191,105				1,063,951		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)			129,242	70,442		70,442	49,758				83,517		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)			399,751	340,346		340,346	852,664				254,244		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)			232,555	393,081		393,081	999,101				156,316		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)			583,790	1,087,238		1,087,238	3,442,975				447,874		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)			848,213	2,379,227		2,379,227	6,593,473				772,065		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)			60,156	47,140		47,140	(30,672)				41,312		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/18/2011	08/22/2016		9,900,000	1.1768 USD (USDLIBBBA3M)			93,054	72,919		72,919	(47,446)				63,904		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)			458,982	326,239		326,239	1,019,123				299,831		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/19/2011	08/23/2026		25,000,000	2.6777 USD (USDLIBBBA3M)			610,291	787,575		787,575	2,758,171				429,642		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)			804,431	1,955,413		1,955,413	6,357,991				748,708		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)			204,956	160,415		160,415	(104,355)				140,836		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)			718,015	469,369		469,369	1,615,095				473,856		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/19/2011	08/23/2031		23,700,000	2.8697 USD (USDLIBBBA3M)			624,060	1,034,171		1,034,171	3,740,691				486,949		005

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2011	08/23/2016		31,800,000	USDLIBBBA3M (1.1913 USD)			(303,615)	(241,589)		(241,589)	156,816				205,439		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2011	08/23/2026		52,800,000	USDLIBBBA3M (2.6863 USD)			(1,293,476)	(1,710,219)		(1,710,219)	(5,823,697)				907,403		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2011	08/23/2031		44,500,000	USDLIBBBA3M (2.8763 USD)			(1,174,695)	(1,982,318)		(1,982,318)	(7,024,664)				914,313		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/19/2011	08/23/2021		60,700,000	USDLIBBBA3M (2.2153 USD)			(1,201,110)	(824,764)		(824,764)	(2,680,128)				788,029		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/19/2011	08/23/2041		57,800,000	USDLIBBBA3M (3.0422 USD)			(1,621,674)	(4,064,208)		(4,064,208)	(12,774,066)				1,502,615		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)			178,035	121,949		121,949	397,428				116,841		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2011	08/24/2031		19,800,000	2.9087 USD (USDLIBBBA3M)			529,081	970,567		970,567	3,128,199				406,851		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)			516,906	749,739		749,739	2,292,042				357,504		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)			665,079	1,763,977		1,763,977	5,206,317				610,956		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)			133,203	106,103		106,103	37,189				78,924		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)			(397,183)	(1,004,217)		(1,004,217)	(2,219,628)				287,720		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)			(160,954)	(142,766)		(142,766)	91,158				97,147		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/29/2011	08/31/2016		9,100,000	USDLIBBBA3M (1.3163 USD)			(98,268)	(87,551)		(87,551)	55,579				59,179		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)			(228,932)	(203,965)		(203,965)	129,481				137,868		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)			(212,902)	(264,708)		(264,708)	(414,275)				126,136		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)			356,782	966,995		966,995	1,968,871				254,942		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)			(279,863)	(232,430)		(232,430)	148,945				181,588		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)			(956,851)	(1,741,294)		(1,741,294)	(4,061,561)				634,822		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)			(740,036)	(1,709,066)		(1,709,066)	(4,216,546)				546,938		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)			(870,563)	(2,861,626)		(2,861,626)	(6,623,930)				769,861		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2011	09/01/2016		30,900,000	1.2527 USD (USDLIBBBA3M)			313,818	263,821		263,821	(168,779)				201,114		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)			794,711	859,096		859,096	1,615,149				485,139		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)			883,394	1,666,616		1,666,616	3,717,982				581,490		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)			754,166	1,808,199		1,808,199	4,266,091				553,106		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)			822,854	2,836,173		2,836,173	6,214,537				720,444		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/31/2011	09/02/2031		91,600,000	USDLIBBBA3M (3.0312 USD)			(2,559,546)	(6,036,977)		(6,036,977)	(14,521,368)				1,883,594		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/31/2011	09/02/2016		17,100,000	1.2508 USD (USDLIBBBA3M)			173,371	145,379		145,379	(92,952)				111,387		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)			(176,333)	(148,630)		(148,630)	94,963				112,690		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2011	09/02/2016		24,700,000	1.2727 USD (USDLIBBBA3M)			255,834	218,967		218,967	(139,611)				160,893		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2011	09/02/2021		12,200,000	2.4077 USD (USDLIBBBA3M)			264,848	311,600		311,600	524,492				158,711		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/02/2011	09/06/2021		13,900,000	2.2608 USD (USDLIBBBA3M)			281,214	225,636		225,636	617,393				180,975		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)			419,180	623,136		623,136	1,858,140				289,194		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)			550,040	1,038,501		1,038,501	3,245,030				421,685		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)			705,094	1,930,172		1,930,172	5,503,546				645,184		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)			(235,684)	(183,615)		(183,615)	118,016				162,726		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)			(534,533)	(408,963)		(408,963)	(1,184,454)				346,325		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)			(698,398)	(1,847,761)		(1,847,761)	(5,473,903)				642,583		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)			389,390	301,934		301,934	(193,656)				270,341		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/06/2011	09/08/2021		60,000,000	2.1538 USD (USDLIBBBA3M)			1,149,500	568,320		568,320	2,721,341				781,505		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/06/2011	09/08/2026		45,300,000	2.5958 USD (USDLIBBBA3M)			1,068,099	1,038,286		1,038,286	5,032,256				779,974		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/06/2011	09/08/2031		31,600,000	2.7768 USD (USDLIBBBA3M)			802,271	972,259		972,259	4,986,991				650,119		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/06/2011	09/08/2041		47,300,000	2.9218 USD (USDLIBBBA3M)			1,269,453	2,225,131		2,225,131	10,354,054				1,230,659		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)			(390,085)	(302,249)		(302,249)	193,879				270,995		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/06/2011	09/08/2026		45,800,000	USDLIBBBA3M (2.6072 USD)			(1,085,109)	(1,103,782)		(1,103,782)	(5,086,030)				788,583		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)			(787,095)	(986,590)		(986,590)	(4,877,419)				635,717		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/06/2011	09/08/2021		60,700,000	USDLIBBBA3M (2.1622 USD)			(1,168,010)	(607,141)		(607,141)	(2,748,906)				790,623		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/06/2011	09/08/2041		46,800,000	USDLIBBBA3M (2.9382 USD)			(1,263,709)	(2,350,294)		(2,350,294)	(10,259,456)				1,217,650		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/08/2011	09/12/2016		17,100,000	USDLIBBBA3M (1.1902 USD)			(162,758)	(127,250)		(127,250)	81,272				112,295		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)			(438,406)	(292,011)		(292,011)	(1,000,378)				289,393		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)			163,208	126,288		126,288	(80,786)				113,608		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)			435,237	283,147		283,147	996,850				288,090		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)			271,961	461,965		461,965	1,629,867				211,975		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)			520,874	1,296,640		1,296,640	4,114,035				484,037		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)			197,700	141,162		141,162	(91,335)				146,561		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)			299,328	138,610		138,610	716,262				204,703		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)			315,024	341,570		341,570	1,467,268				227,410		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/09/2011	09/13/2031		47,600,000	USDLIBBBA3M (2.8132 USD)			(1,225,674)	(1,702,776)		(1,702,776)	(7,524,523)				979,694		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)			531,666	1,126,951		1,126,951	4,268,674				504,882		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)			(197,789)	(141,313)		(141,313)	91,423				146,561		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/09/2011	09/13/2031		47,800,000	2.7798 USD (USDLIBBBA3M)			1,214,859	1,489,112		1,489,112	7,550,562				983,811		005

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

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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 Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/09/2011	09/13/2041		19,100,000	USDLIBBBA3M (2.9442 USD)			(516,836)	(981,466)		(981,466)	(4,189,863)				497,074		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	09/09/2011	09/13/2016		15,200,000	1.1348 USD (USDLIBBBA3M)			136,275	98,786		98,786	(63,757)				99,898		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)			656,723	298,041		298,041	1,574,801				449,825		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)			854,837	886,790		886,790	4,003,096				620,210		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)			754,342	1,046,517		1,046,517	4,631,651				603,047		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/09/2011	09/13/2041		37,400,000	2.9708 USD (USDLIBBBA3M)			1,021,972	2,114,599		2,114,599	8,223,503				973,329		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)			186,472	95,223		95,223	442,183				126,524		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)			424,606	897,542		897,542	3,411,038				403,426		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)			(875,396)	(967,512)		(967,512)	(4,069,233)				630,694		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	09/13/2011	09/15/2041		52,800,000	USDLIBBBA3M (2.9822 USD)			(1,448,723)	(3,102,461)		(3,102,461)	(11,624,037)				1,374,252		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)			(142,849)	(109,807)		(109,807)	70,058				100,059		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)			(861,580)	(464,367)		(464,367)	(2,029,695)				581,750		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/13/2011	09/15/2031		41,400,000	USDLIBBBA3M (2.8242 USD)			(1,070,518)	(1,544,248)		(1,544,248)	(6,546,543)				852,227		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)			(535,299)	(468,307)		(468,307)	(1,167,456)				340,719		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)			(348,443)	(555,967)		(555,967)	(1,530,598)				237,914		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)			(168,829)	(140,582)		(140,582)	88,284				110,285		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)			(269,295)	(522,248)		(522,248)	(1,585,882)				205,919		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)			(518,247)	(1,390,936)		(1,390,936)	(4,060,910)				476,401		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/15/2011	09/19/2016		16,800,000	1.2438 USD (USDLIBBBA3M)			168,765	139,590		139,590	(87,750)				110,945		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)			539,498	461,300		461,300	1,182,473				344,635		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/15/2011	09/19/2031		9,800,000	2.9148 USD (USDLIBBBA3M)			262,204	488,206		488,206	1,553,566				201,801		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)			511,063	1,346,260		1,346,260	4,013,580				471,194		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)			(81,484)	(67,374)		(67,374)	42,328				53,534		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/16/2011	09/20/2016		15,500,000	USDLIBBBA3M (1.2452 USD)			(155,926)	(128,925)		(128,925)	80,999				102,441		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)			(426,146)	(358,915)		(358,915)	(936,931)				272,892		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)			(471,739)	(704,387)		(704,387)	(2,098,095)				325,877		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)			(387,871)	(720,940)		(720,940)	(2,299,630)				298,608		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)			561,557	857,387		857,387	4,629,659				552,009		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)			308,925	85,320		85,320	776,270				218,186		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)			404,749	318,813		318,813	1,954,120				301,843		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/21/2011	09/23/2031		56,300,000	USDLIBBBA3M (2.7412 USD)			(1,408,768)	(1,450,400)		(1,450,400)	(8,894,641)				1,159,706		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)			110,856	78,153		78,153	(50,338)				82,811		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)			1,829,806	2,148,890		2,148,890	11,429,716				1,489,284		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)			82,862	55,647		55,647	(36,262)				63,750		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/22/2011	09/26/2021		55,200,000	1.9588 USD (USDLIBBBA3M)			948,417	(179,665)		(179,665)	2,635,526				721,628		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)			569,807	(155,562)		(155,562)	3,947,508				517,154		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)			(82,987)	(56,771)		(56,771)	36,860				63,085		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)			(383,487)	(262,344)		(262,344)	170,334				291,521		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)			(863,165)	128		128	(4,542,247)				697,071		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/22/2011	09/26/2041		43,100,000	USDLIBBBA3M (2.6482 USD)			(1,037,653)	261,308		261,308	(9,214,702)				1,122,417		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/22/2011	09/26/2021		52,000,000	USDLIBBBA3M (1.9722 USD)			(900,405)	124,939		124,939	(2,477,049)				679,795		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)			(566,012)	79,869		79,869	(3,886,470)				508,912		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)			939,852	(695,177)		(695,177)	8,506,835				1,041,740		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)			88,863	62,151		62,151	(40,187)				66,458		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/23/2011	09/27/2016		30,000,000	1.1288 USD (USDLIBBBA3M)			266,589	186,454		186,454	(120,562)				199,374		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)			686,652	(134,845)		(134,845)	1,910,392				523,025		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)			840,212	(150,934)		(150,934)	4,502,006				690,250		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)			672,789	(302,771)		(302,771)	4,716,989				618,163		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2011	09/29/2016		10,000,000	USDLIBBBA3M (1.2442 USD)			(100,378)	(82,017)		(82,017)	51,538				66,562		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2011	09/29/2016		30,000,000	USDLIBBBA3M (1.2442 USD)			(301,134)	(246,052)		(246,052)	154,615				199,687		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2011	09/29/2026		40,000,000	USDLIBBBA3M (2.5782 USD)			(935,111)	(836,322)		(836,322)	(4,470,283)				690,411		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)			112,338	60,328		60,328	268,276				75,931		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)			174,290	143,516		143,516	840,113				129,512		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)			328,359	278,338		278,338	2,102,704				274,187		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/29/2011	10/03/2041		12,800,000	2.8138 USD (USDLIBBBA3M)			329,710	333,560		333,560	2,778,614				333,459		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)			316,729	115,855		115,855	2,099,482				274,209		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/30/2011	10/04/2041		12,800,000	2.7118 USD (USDLIBBBA3M)			316,726	80,254		80,254	2,753,436				333,476		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/03/2011	10/05/2026		48,400,000	2.3698 USD (USDLIBBBA3M)			1,032,018	(40,556)		(40,556)	5,452,269				835,981		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/03/2011	10/05/2041		71,600,000	2.5878 USD (USDLIBBBA3M)			1,682,793	(1,274,913)		(1,274,913)	15,231,433				1,865,478		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/03/2011	10/05/2031		55,300,000	2.4948 USD (USDLIBBBA3M)			1,248,270	(469,286)		(469,286)	8,704,677				1,140,225		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	10/03/2011	10/05/2016		14,400,000	USDLIBBBA3M (1.2142 USD)			(140,640)	(109,648)		(109,648)	68,892				96,300		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2011	10/05/2031		68,000,000	USDLIBBBA3M (2.4922 USD)			(1,533,175)	601,579		601,579	(10,703,129)				1,402,085		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/03/2011	10/05/2021		65,600,000	USDLIBBBA3M (2.0042 USD)			(1,158,935)	32,061		32,061	(3,128,645)				859,154		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)			(1,353,830)	143,971		143,971	(7,201,211)				1,103,702		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/03/2011	10/05/2041		83,900,000	USDLIBBBA3M (2.5832 USD)			(1,968,017)	1,568,834		1,568,834	(17,840,488)				2,185,944		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/04/2011	10/06/2016		55,400,000	1.2158 USD (USDLIBBBA3M)			541,961	423,163		423,163	(265,226)				370,773		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/04/2011	10/06/2021		61,500,000	1.9898 USD (USDLIBBBA3M)			1,077,646	(87,725)		(87,725)	2,943,769				805,620		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/04/2011	10/06/2031		37,600,000	2.4458 USD (USDLIBBBA3M)			830,309	(574,565)		(574,565)	5,912,596				775,334		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/04/2011	10/06/2041		54,700,000	2.5278 USD (USDLIBBBA3M)			1,252,777	(1,610,948)		(1,610,948)	11,573,314				1,425,236		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)			(550,689)	(435,603)		(435,603)	272,384				372,781		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/04/2011	10/06/2026		50,100,000	USDLIBBBA3M (2.3532 USD)			(1,059,950)	129,188		129,188	(5,648,832)				865,444		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/04/2011	10/06/2041		54,400,000	USDLIBBBA3M (2.5512 USD)			(1,258,636)	1,355,045		1,355,045	(11,534,636)				1,417,419		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/04/2011	10/06/2021		62,500,000	USDLIBBBA3M (2.0032 USD)			(1,103,543)	35,714		35,714	(2,984,807)				818,720		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)			(487,332)	(423,628)		(423,628)	259,641				301,663		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)			(997,737)	(448,754)		(448,754)	(2,441,867)				684,486		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)			(913,077)	(213,395)		(213,395)	(6,111,880)				798,342		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/06/2011	10/11/2041		56,100,000	USDLIBBBA3M (2.6762 USD)			(1,368,488)	37,572		37,572	(12,033,732)				1,462,087		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)			1,010,432	484,473		484,473	2,456,466				689,731		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/06/2011	10/11/2041		56,000,000	2.6848 USD (USDLIBBBA3M)			1,370,865	55,994		55,994	12,021,671				1,459,481		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/06/2011	10/11/2016		45,200,000	1.3318 USD (USDLIBBBA3M)			494,928	434,119		434,119	(265,661)				303,678		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/06/2011	10/11/2026		48,900,000	2.4898 USD (USDLIBBBA3M)			1,101,704	565,657		565,657	5,500,213				845,206		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)			919,585	239,337		239,337	6,144,112				802,468		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)			856,572	6,748,758		6,748,758	4,808,730				512,131		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)			169,620	169,091		169,091	(101,117)				90,167		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)			682,278	680,148		680,148	(406,731)				362,686		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2021		55,600,000	2.405 USD (USDLIBBBA3M)			1,205,587	1,389,718		1,389,718	2,489,942				729,364		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2026		60,800,000	2.75 USD (USDLIBBBA3M)			1,528,100	2,351,584		2,351,584	6,789,570				1,051,135		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/12/2011	10/13/2031		47,300,000	2.865 USD (USDLIBBBA3M)			1,243,196	2,025,907		2,025,907	7,516,723				975,911		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2041		66,000,000	2.945 USD (USDLIBBBA3M)			1,787,493	3,400,384		3,400,384	14,506,703				1,720,278		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)			(153,467)	(153,222)		(153,222)	91,606				81,419		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)			(516,207)	(515,383)		(515,383)	308,128				273,865		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2021		55,900,000	USDLIBBBA3M (2.4075 USD)			(1,213,490)	(1,406,157)		(1,406,157)	(2,502,239)				733,299		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2026		61,300,000	USDLIBBBA3M (2.7525 USD)			(1,542,199)	(2,386,894)		(2,386,894)	(6,844,904)				1,059,779		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/12/2011	10/13/2031		47,000,000	USDLIBBBA3M (2.8675 USD)			(1,236,486)	(2,029,367)		(2,029,367)	(7,469,473)				969,721		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)			(1,789,143)	(3,432,424)		(3,432,424)	(14,509,922)				1,720,278		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)			(292,878)	(326,966)		(326,966)	(611,135)				178,442		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/12/2011	10/14/2026		15,800,000	USDLIBBBA3M (2.7432 USD)			(396,030)	(599,829)		(599,829)	(1,765,032)				273,189		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/12/2011	10/14/2031		9,600,000	USDLIBBBA3M (2.8622 USD)			(252,050)	(407,421)		(407,421)	(1,525,572)				198,087		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)			(804,697)	(759,556)		(759,556)	455,433				456,284		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)			(623,600)	(1,243,064)		(1,243,064)	(5,041,055)				597,067		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services LLC 7331LVCZKQKX5T7XV54	10/19/2011	10/21/2041		14,600,000	2.9588 USD (USDLIBBBA3M)			397,502	791,296		791,296	3,214,579				380,702		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services LLC 7331LVCZKQKX5T7XV54	10/19/2011	10/21/2026		13,100,000	2.7358 USD (USDLIBBBA3M)			327,450	486,589		486,589	1,467,070				226,688		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)			434,646	458,301		458,301	927,282				268,040		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	10/19/2011	10/21/2021		54,800,000	2.3658 USD (USDLIBBBA3M)			1,167,029	1,227,606		1,227,606	2,491,378				720,029		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)			270,129	431,950		431,950	1,638,632				212,652		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)			656,937	1,273,987		1,273,987	5,324,492				631,027		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)			609,432	559,855		559,855	(336,586)				356,104		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)			863,483	1,270,742		1,270,742	3,875,306				598,734		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)			(781,569)	(1,019,156)		(1,019,156)	(1,572,755)				460,796		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)			(661,148)	(1,291,339)		(1,291,339)	(2,806,837)				434,845		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)			(485,361)	(1,462,299)		(1,462,299)	(3,756,248)				438,292		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)			(453,852)	(430,261)		(430,261)	254,756				256,474		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)			479,733	1,400,309		1,400,309	3,728,520				435,683		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)			450,620	425,431		425,431	(252,079)				255,792		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)			775,572	1,003,469		1,003,469	1,565,009				458,163		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)			630,397	1,216,156		1,216,156	2,684,397				415,788		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)			84,397	77,582		77,582	(46,293)				49,149		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/28/2011	11/01/2016		24,200,000	1.41 USD (USDLIBBBA3M)			283,666	260,760		260,760	(155,596)				165,194		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)			802,205	1,020,845		1,020,845	1,629,567				475,374		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)			802,385	1,529,591		1,529,591	3,425,479				530,192		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 Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/28/2011	11/01/2031		19,800,000	3.01 USD (USDLIBBBA3M)			548,891	1,244,500		1,244,500	3,166,350				409,153		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)			939,201	2,730,944		2,730,944	7,300,355				853,147		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)			366,092	312,654		312,654	828,233				234,442		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)			930,666	759,605		759,605	4,517,120				693,221		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/01/2011	11/03/2031		33,400,000	2.6888 USD (USDLIBBBA3M)			818,856	606,345		606,345	5,301,825				690,300		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/01/2011	11/03/2041		42,500,000	2.7828 USD (USDLIBBBA3M)			1,081,908	845,757		845,757	9,217,703				1,108,943		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)			697,177	272,668		272,668	1,756,049				483,468		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)			522,246	258,050		258,050	3,440,991				448,489		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)			846,915	409,737		409,737	7,304,283				881,936		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)			226,072	166,871		166,871	(103,829)				157,920		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)			640,586	395,434		395,434	3,177,502				486,988		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)			538,193	351,165		351,165	1,279,778				357,074		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/02/2011	11/04/2031		13,400,000	2.7578 USD (USDLIBBBA3M)			337,804	371,853		371,853	2,131,169				276,969		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)			609,917	836,090		836,090	5,070,204				605,383		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)			(461,826)	(335,836)		(335,836)	208,713				324,560		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)			(754,360)	(428,920)		(428,920)	(1,831,653)				507,688		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2011	11/08/2026		28,300,000	USDLIBBBA3M (2.6002 USD)			(669,119)	(644,322)		(644,322)	(3,197,501)				490,737		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)			(360,630)	(364,175)		(364,175)	(2,290,561)				297,735		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	11/09/2011	11/14/2026		30,100,000	2.5388 USD (USDLIBBBA3M)			693,203	490,278		490,278	3,413,389				522,312		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)			596,085	375,846		375,846	3,892,888				506,811		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/09/2011	11/14/2041		34,800,000	2.7798 USD (USDLIBBBA3M)			885,312	673,023		673,023	7,549,484				908,538		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)			378,632	286,233		286,233	(174,643)				259,140		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)			804,480	356,628		356,628	2,019,282				553,184		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)			232,562	104,555		104,555	582,938				159,750		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/09/2011	11/14/2026		13,500,000	2.5478 USD (USDLIBBBA3M)			312,120	232,638		232,638	1,530,539				234,259		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)			414,234	354,282		354,282	3,518,552				422,940		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)			331,547	188,014		188,014	1,660,354				253,552		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)			383,320	129,765		129,765	2,557,560				333,236		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)			445,599	61,198		61,198	3,899,014				472,713		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)			451,593	241,683		241,683	2,974,800				387,082		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)			531,209	208,860		208,860	4,603,020				556,315		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)			542,875	318,514		318,514	1,328,397				364,969		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)			392,349	286,810		286,810	1,931,704				295,265		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)			875,761	424,730		424,730	5,789,280				753,464		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/18/2011	11/22/2041		60,600,000	2.7238 USD (USDLIBBBA3M)			1,507,084	511,635		511,635	13,087,566				1,582,754		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/18/2011	11/22/2021		65,800,000	2.1918 USD (USDLIBBBA3M)			1,286,349	708,103		708,103	3,173,344				870,107		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/18/2011	11/22/2026		46,200,000	2.5328 USD (USDLIBBBA3M)			1,060,723	721,210		721,210	5,251,425				802,427		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)			872,485	379,017		379,017	5,788,041				753,464		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	11/18/2011	11/22/2041		60,600,000	2.7068 USD (USDLIBBBA3M)			1,496,782	311,069		311,069	13,067,290				1,582,754		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	11/18/2011	11/22/2026		46,200,000	2.5298 USD (USDLIBBBA3M)			1,059,337	706,650		706,650	5,251,859				802,427		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/21/2011	11/23/2041		16,100,000	2.6668 USD (USDLIBBBA3M)			391,273	(42,973)		(42,973)	3,458,987				420,522		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)			365,816	155,638		155,638	927,446				252,619		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)			360,042	172,372		172,372	1,820,407				277,929		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)			299,119	57,724		57,724	2,016,952				262,906		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)			288,393	96,047		96,047	1,481,479				225,869		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)			403,134	(193,256)		(193,256)	3,616,302				441,463		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)			493,715	159,514		159,514	1,282,648				346,662		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)			802,787	174,250		174,250	4,173,793				635,909		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)			660,194	(155,237)		(155,237)	4,583,347				598,363		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)			568,067	147,681		147,681	2,944,584				448,470		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)			118,170	101,005		101,005	(59,147)				73,852		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/25/2011	11/29/2021		30,200,000	2.1308 USD (USDLIBBBA3M)			571,931	202,386		202,386	1,478,780				399,905		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)			641,707	(117,620)		(117,620)	4,442,282				579,917		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)			(280,724)	(124,672)		(124,672)	(712,183)				193,370		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)			(317,905)	(134,907)		(134,907)	(1,618,965)				246,860		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)			(379,638)	126,877		126,877	(3,386,335)				412,833		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)			(362,867)	(318,831)		(318,831)	184,815				221,873		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)			(512,121)	(303,452)		(303,452)	(2,564,189)				391,197		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)			(587,821)	20,411		20,411	(5,184,777)				629,733		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)			(457,959)	(252,910)		(252,910)	(1,136,663)				309,983		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services LLC 17331LVCZKQKX5T7XV54	11/29/2011	12/01/2031		15,500,000	USDLIBBBA3M (2.6112 USD)			(367,984)	(111,920)		(111,920)	(2,465,552)				321,077		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services LLC 17331LVCZKQKX5T7XV54	02/01/2010	02/03/2017		8,300,000	3.2767 USD (USDLIBBBA3M)			252,284	402,466		402,466	(197,139)				60,496		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)			(198,064)	(163,968)		(163,968)	96,087				127,075		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)			(506,497)	(323,412)		(323,412)	(1,233,166)				337,868		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)			(608,171)	(477,155)		(477,155)	(2,982,354)				455,580		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)			(546,584)	(335,113)		(335,113)	(3,583,611)				466,118		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)			(784,141)	(328,206)		(328,206)	(6,790,386)				820,524		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)			(710,405)	(367,475)		(367,475)	(6,127,256)				739,517		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)			(473,450)	(393,203)		(393,203)	(2,310,063)				352,987		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)			(120,038)	(103,091)		(103,091)	59,700				74,868		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)			689,106	718,722		718,722	3,288,817				502,702		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/01/2011	12/05/2031		50,000,000	2.7278 USD (USDLIBBBA3M)			1,245,224	1,174,228		1,174,228	7,979,199				1,036,068		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/01/2011	12/05/2041		57,300,000	2.7958 USD (USDLIBBBA3M)			1,465,991	1,286,305		1,286,305	12,463,664				1,497,554		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)			(308,431)	(262,401)		(262,401)	151,689				194,092		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)			(319,983)	(228,840)		(228,840)	(768,955)				210,879		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)			(194,133)	(189,672)		(189,672)	(933,562)				142,668		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)			(845,854)	(493,514)		(493,514)	(4,253,646)				647,596		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	12/08/2011	12/12/2041		48,600,000	USDLIBBBA3M (2.7332 USD)			(1,212,473)	(498,033)		(498,033)	(10,514,941)				1,270,629		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)			(502,652)	(180,055)		(180,055)	(1,312,606)				351,812		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)			(699,625)	(271,066)		(271,066)	(4,668,653)				607,480		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/12/2011	12/14/2026		49,400,000	2.5138 USD (USDLIBBBA3M)			1,123,987	664,043		664,043	5,648,431				860,176		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/12/2011	12/14/2031		60,000,000	2.6338 USD (USDLIBBBA3M)			1,437,166	618,094		618,094	9,566,140				1,244,186		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/12/2011	12/14/2041		70,000,000	2.7288 USD (USDLIBBBA3M)			1,743,193	657,221		657,221	15,142,298				1,830,310		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)			226,334	49,336		49,336	609,810				162,094		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)			184,276	63,237		63,237	950,880				144,557		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)			299,160	(23,617)		(23,617)	2,646,531				321,644		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)			433,444	(41,161)		(41,161)	2,992,470				390,002		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)			588,140	131,792		131,792	3,076,551				466,922		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)			677,092	(270,059)		(270,059)	6,068,408				740,156		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)			207,383	(10,730)		(10,730)	1,115,171				169,036		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/19/2011	12/21/2031		20,800,000	2.4878 USD (USDLIBBBA3M)			467,785	(212,143)		(212,143)	3,307,469				431,562		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)			506,904	(448,745)		(448,745)	4,629,569				567,598		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)			554,101	(38,325)		(38,325)	1,585,782				414,942		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	12/19/2011	12/21/2026		43,400,000	2.3648 USD (USDLIBBBA3M)			922,669	(103,021)		(103,021)	4,991,110				756,307		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	12/19/2011	12/21/2031		34,400,000	2.4748 USD (USDLIBBBA3M)			769,172	(413,476)		(413,476)	5,468,302				713,737		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2011	12/21/2041		56,100,000	2.5548 USD (USDLIBBBA3M)			1,299,256	(1,379,017)		(1,379,017)	11,946,371				1,467,384		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)			(303,166)	40,393		40,393	(2,689,036)				326,974		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)			(116,249)	(97,437)		(97,437)	55,461				73,997		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)			(278,896)	(134,796)		(134,796)	(717,626)				191,812		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)			(354,628)	(253,432)		(253,432)	(1,766,078)				268,612		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/27/2011	12/29/2031		12,100,000	USDLIBBBA3M (2.6662 USD)			(293,519)	(179,739)		(179,739)	(1,934,107)				251,215		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)			(448,699)	(282,557)		(282,557)	(3,864,923)				465,776		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)			(559,166)	(230,771)		(230,771)	(1,461,545)				389,029		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)			(930,270)	(527,033)		(527,033)	(4,707,321)				715,219		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)			(773,048)	(299,553)		(299,553)	(5,174,503)				672,728		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	12/28/2011	12/30/2041		53,500,000	USDLIBBBA3M (2.7242 USD)			(1,328,914)	(463,112)		(463,112)	(11,577,071)				1,400,016		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)			239,572	36,440		36,440	661,227				173,333		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)			642,780	67,719		67,719	(612,723)				45,833		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/05/2010	02/09/2040		5,900,000	4.3658 USD (USDLIBBBA3M)			243,693	1,862,617		1,862,617	1,389,224				148,895		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)			(201,868)	(25,733)		(25,733)	192,479				14,995		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)			(319,512)	(885,795)		(885,795)	(57,943)				102,643		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)			(104,264)	(465,314)		(465,314)	(216,525)				41,677		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)			(262,782)	(1,524,748)		(1,524,748)	(923,027)				123,414		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)			(321,833)	(46,454)		(46,454)	307,464				24,206		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)			(339,856)	(49,055)		(49,055)	324,682				25,562		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)			(506,552)	(1,443,945)		(1,443,945)	(77,532)				157,680		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	02/19/2010	02/23/2030		12,100,000	USDLIBBBA3M (4.5042 USD)			(516,387)	(3,082,357)		(3,082,357)	(1,776,663)				237,183		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)			(515,148)	(4,248,300)		(4,248,300)	(2,828,842)				298,017		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)			112,713	19,134		19,134	(107,097)				9,798		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)			408,095	1,122,055		1,122,055	89,018				133,934		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/25/2010	03/01/2030		14,000,000	4.3358 USD (USDLIBBBA3M)			573,858	3,268,701		3,268,701	2,055,175				274,576		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)			567,269	4,453,289		4,453,289	3,201,585				341,081		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)			(151,970)	(28,740)		(28,740)	144,333				13,908		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)			(176,919)	(34,893)		(34,893)	168,067				16,432		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)			(255,816)	(50,454)		(50,454)	243,015				23,759		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/10/2010	03/12/2020		7,900,000	USDLIBBBA3M (3.7642 USD)			(278,538)	(775,295)		(775,295)	(60,624)				90,697		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)			(355,893)	(1,593,777)		(1,593,777)	(749,952)				143,124		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)			(343,664)	(2,783,269)		(2,783,269)	(1,911,773)				202,243		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)			(224,241)	(50,938)		(50,938)	212,366				22,531		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)			(251,527)	(61,815)		(61,815)	238,609				25,358		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)			238,591	1,915,941		1,915,941	1,337,006				141,708		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)			(103,483)	(27,382)		(27,382)	98,115				10,122		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)			(220,234)	(58,275)		(58,275)	208,809				21,542		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)			(385,572)	(1,129,296)		(1,129,296)	(71,529)				119,058		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)			(258,566)	(1,211,623)		(1,211,623)	(524,066)				100,052		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)			(140,850)	(40,586)		(40,586)	132,611				15,465		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)			(203,511)	(60,778)		(60,778)	190,975				23,493		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)			425,694	3,410,095		3,410,095	2,391,219				253,366		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)			200,154	65,104		65,104	(187,492)				23,671		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)			518,281	1,451,123		1,451,123	149,385				172,093		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	04/28/2010	04/30/2040		14,500,000	4.3998 USD (USDLIBBBA3M)			603,765	4,699,865		4,699,865	3,446,987				367,540		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)			200,064	67,702		67,702	(186,845)				24,749		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)			264,718	721,707		721,707	88,319				90,837		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)			299,987	2,198,652		2,198,652	1,762,702				190,169		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)			228,291	78,532		78,532	(212,483)				29,401		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)			398,934	137,233		137,233	(371,309)				51,377		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)			551,430	1,467,059		1,467,059	203,724				194,535		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/05/2010	05/07/2040		17,000,000	4.1108 USD (USDLIBBBA3M)			658,746	4,586,341		4,586,341	3,959,104				431,072		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)			219,317	77,773		77,773	(203,262)				29,746		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)			658,443	1,698,973		1,698,973	274,634				240,149		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)			1,005,395	4,911,412		4,911,412	4,061,959				540,769		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/06/2010	05/10/2040		28,400,000	3.9967 USD (USDLIBBBA3M)			1,068,217	7,056,345		7,056,345	6,559,478				720,260		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)			263,100	93,274		93,274	(243,750)				35,892		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)			(280,890)	(756,731)		(756,731)	(101,332)				97,975		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)			(100,097)	(35,791)		(35,791)	92,923				13,322		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/17/2010	05/19/2040		69,400,000	USDLIBBBA3M (4.1502 USD)			(2,716,972)	(19,253,377)		(19,253,377)	(16,227,370)				1,760,928		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)			421,099	2,964,991		2,964,991	2,522,257				274,050		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)			171,713	442,087		442,087	75,135				63,128		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)			442,002	1,137,965		1,137,965	193,403				162,497		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)			207,169	815,897		815,897	517,612				94,145		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	05/19/2010	05/21/2025		11,300,000	3.8078 USD (USDLIBBBA3M)			403,621	1,589,592		1,589,592	1,008,451				183,420		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/19/2010	05/21/2030		6,100,000	3.9598 USD (USDLIBBBA3M)			227,156	1,138,336		1,138,336	906,758				120,508		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/19/2010	05/21/2030		13,100,000	3.9598 USD (USDLIBBBA3M)			487,827	2,444,622		2,444,622	1,947,300				258,796		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)			187,370	1,276,403		1,276,403	1,138,080				124,344		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)			485,632	3,308,229		3,308,229	2,949,716				322,279		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/19/2010	05/21/2017		6,600,000	2.9468 USD (USDLIBBBA3M)			178,917	294,875		294,875	(116,311)				51,360		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)			316,936	125,521		125,521	(289,707)				50,454		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)			458,461	181,571		181,571	(419,073)				72,984		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)			865,621	2,043,112		2,043,112	482,104				345,219		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)			989,664	4,334,153		4,334,153	4,259,848				567,183		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)			993,246	5,846,263		5,846,263	6,372,429				710,691		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/28/2010	06/02/2015		7,300,000	USDLIBBBA3M (2.4433 USD)			(161,074)	(66,524)		(66,524)	148,171				23,795		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)			(284,637)	(117,557)		(117,557)	261,836				42,049		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)			(721,703)	(1,853,794)		(1,853,794)	(331,746)				267,354		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)			(706,124)	(2,760,183)		(2,760,183)	(1,787,202)				323,524		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)			979,029	2,484,371		2,484,371	467,312				367,118		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2010	06/03/2025		29,900,000	3.7478 USD (USDLIBBBA3M)			1,049,756	4,042,449		4,042,449	2,692,098				486,162		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)			919,385	4,492,390		4,492,390	3,737,629				496,435		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/02/2010	06/04/2040		55,600,000	USDLIBBBA3M (4.0202 USD)			(2,103,695)	(14,079,740)		(14,079,740)	(12,888,872)				1,411,989		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)			181,893	78,642		78,642	(166,342)				28,667		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/07/2010	06/09/2020		12,400,000	3.3068 USD (USDLIBBBA3M)			380,560	948,136		948,136	194,836				145,660		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)			618,171	2,958,277		2,958,277	2,548,373				338,389		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)			204,909	336,201		336,201	(126,397)				61,355		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)			150,839	65,631		65,631	(137,775)				24,075		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)			431,038	2,040,121		2,040,121	1,787,945				237,487		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)			(142,368)	(63,918)		(63,918)	130,026				22,748		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)			(237,988)	(106,848)		(106,848)	217,358				38,027		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)			(451,949)	(1,146,872)		(1,146,872)	(225,490)				170,585		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)			(273,858)	(1,077,218)		(1,077,218)	(695,393)				125,413		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)			(194,770)	(88,973)		(88,973)	177,536				31,860		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)			(255,504)	(116,717)		(116,717)	232,897				41,795		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)			(766,047)	(3,758,316)		(3,758,316)	(3,121,028)				413,916		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)			549,565	2,606,462		2,606,462	2,285,641				303,118		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)			322,904	155,960		155,960	(291,356)				58,879		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)			378,977	183,043		183,043	(341,951)				69,104		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)			483,982	1,141,934		1,141,934	297,161				195,926		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)			556,429	2,520,614		2,520,614	2,374,128				315,172		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)			404,844	1,856,663		1,856,663	1,717,663				227,975		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)			274,386	133,816		133,816	(245,761)				53,682		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)			348,888	170,150		170,150	(312,491)				68,258		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	06/29/2010	07/01/2020		28,900,000	3.0378 USD (USDLIBBBA3M)			808,369	1,808,873		1,808,873	550,259				341,355		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)			640,164	2,750,211		2,750,211	2,805,861				372,755		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	06/29/2010	07/01/2040		18,700,000	3.7738 USD (USDLIBBBA3M)			660,694	3,876,923		3,876,923	4,264,106				475,585		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)			132,837	65,060		65,060	(118,844)				26,024		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)			192,695	429,807		429,807	132,023				81,520		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)			306,914	1,290,991		1,290,991	1,357,810				180,445		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)			303,341	1,725,210		1,725,210	1,976,474				221,274		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)			156,415	76,607		76,607	(139,931)				30,658		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)			223,710	109,565		109,565	(200,134)				43,848		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)			327,188	722,659		722,659	227,867				139,412		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)			169,140	373,578		373,578	117,796				72,069		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)			225,989	351,754		351,754	(121,753)				77,279		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)			283,179	932,532		932,532	825,095				145,261		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)			264,396	1,094,060		1,094,060	1,178,404				156,650		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)			183,687	1,030,171		1,030,171	1,202,128				134,799		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)			(507,954)	(253,814)		(253,814)	453,362				99,820		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)			1,610,050	3,550,385		3,550,385	1,135,283				687,107		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2010	07/06/2025		84,200,000	3.4018 USD (USDLIBBBA3M)			2,664,315	8,674,989		8,674,989	7,831,971				1,374,980		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)			3,011,179	12,290,905		12,290,905	13,513,443				1,795,170		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)			(407,562)	(1,678,239)		(1,678,239)	(1,821,988)				242,001		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/01/2010	07/06/2030		118,700,000	USDLIBBBA3M (3.5782 USD)			(3,965,375)	(16,328,444)		(16,328,444)	(17,727,050)				2,354,549		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG BFM8T61CT2L10CEMIK50	07/01/2010	07/06/2040		114,400,000	USDLIBBBA3M (3.6972 USD)			(3,957,862)	(22,077,945)		(22,077,945)	(25,943,747)				2,910,244		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)			(504,276)	(1,747,080)		(1,747,080)	(1,428,465)				251,677		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)			(608,618)	(2,659,721)		(2,659,721)	(2,648,125)				351,285		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)			(78,619)	(72,346)		(72,346)	43,161				45,736		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)			(282,795)	(260,231)		(260,231)	155,250				164,512		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)			(100,837)	(1,414)		(1,414)	87,468				10,909		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)			(555,969)	(399,199)		(399,199)	232,677				387,035		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)			527,782	93,971		93,971	4,623,761				560,205		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)			(591,132)	(144,721)		(144,721)	(1,603,554)				421,580		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)			(114,500)	(66,352)		(66,352)	40,553				87,693		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)			(187,937)	(25,734)		(25,734)	(522,796)				136,265		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)			186,669	12,896		12,896	995,148				150,329		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)			514,589	(62,912)		(62,912)	3,564,123				463,690		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)			590,100	(180,766)		(180,766)	5,267,061				641,714		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/13/2012	01/17/2022		15,000,000	2.0208 USD (USDLIBBBA3M)			267,836	(21,773)		(21,773)	778,465				200,546		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)			718,734	(82,197)		(82,197)	3,904,085				589,282		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)			(63,252)	(3,898)		(3,898)	50,216				17,441		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)			(151,616)	(77,714)		(77,714)	48,613				120,119		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)			(366,470)	(30,049)		(30,049)	(1,035,308)				267,706		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/19/2012	01/23/2027		23,600,000	USDLIBBBA3M (2.4632 USD)			(525,890)	(177,422)		(177,422)	(2,731,005)				412,813		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)			(372,459)	(97,425)		(97,425)	(2,514,398)				326,612		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)			(256,317)	(154,782)		(154,782)	92,405				191,160		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)			(401,003)	(165,100)		(165,100)	(1,060,700)				278,469		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)			(265,722)	(211,681)		(211,681)	(1,315,709)				199,432		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)			(546,994)	(234,453)		(234,453)	(1,445,440)				379,098		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)			(227,122)	(217,428)		(217,428)	(1,462,876)				189,371		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)			392,879	120,488		120,488	2,050,804				309,890		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)			178,780	(2,164)		(2,164)	963,911				145,332		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)			230,486	13,742		13,742	2,031,436				246,395		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)			302,346	(157,673)		(157,673)	959,759				241,402		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)			299,732	(104,907)		(104,907)	2,111,619				274,824		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)			201,911	(68,205)		(68,205)	1,807,096				220,194		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)			(46,193)	(4,451)		(4,451)	31,988				22,281		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)			(85,878)	(9,083)		(9,083)	12,328				84,714		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)			(105,121)	(25,565)		(25,565)	21,048				96,462		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/03/2012	02/07/2027		13,800,000	USDLIBBBA3M (2.4912 USD)			(311,242)	(141,397)		(141,397)	(1,601,372)				241,801		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)			(278,203)	(179,181)		(179,181)	(1,833,146)				237,443		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)			(324,968)	10,551		10,551	(946,103)				241,682		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)			(311,794)	(147,341)		(147,341)	(1,601,175)				241,828		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/07/2012	02/09/2017		17,200,000	USDLIBBBA3M (1.0942 USD)			(147,711)	(54,871)		(54,871)	37,643				125,856		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)			(39,395)	(4,559)		(4,559)	29,275				16,781		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)			(175,681)	(70,555)		(70,555)	46,625				146,723		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)			(414,243)	(86,412)		(86,412)	(1,154,562)				297,017		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)			(272,104)	(257,214)		(257,214)	(1,756,139)				227,138		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/09/2012	02/13/2022		4,000,000	2.1188 USD (USDLIBBBA3M)			75,319	17,231		17,231	212,947				53,759		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)			573,338	399,066		399,066	3,767,684				487,695		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)			718,676	753,801		753,801	6,085,556				729,217		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)			(328,342)	(230,138)		(230,138)	(1,651,271)				249,203		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)			(288,443)	(144,363)		(144,363)	86,546				226,074		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)			(705,984)	(163,344)		(163,344)	(1,971,749)				505,053		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)			(428,390)	(307,310)		(307,310)	(2,152,328)				324,776		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/23/2012	02/27/2032		51,400,000	USDLIBBBA3M (2.7232 USD)			(1,277,916)	(1,145,458)		(1,145,458)	(8,294,814)				1,072,289		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)			(878,046)	(205,922)		(205,922)	(2,455,830)				627,972		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/23/2012	02/27/2027		64,700,000	USDLIBBBA3M (2.5552 USD)			(1,499,768)	(1,094,301)		(1,094,301)	(7,528,863)				1,136,223		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/23/2012	02/27/2042		84,600,000	USDLIBBBA3M (2.8672 USD)			(2,225,165)	(3,062,980)		(3,062,980)	(18,606,943)				2,220,470		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)			(42,729)	(7,350)		(7,350)	32,045				19,596		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)			337,059	48,700		48,700	1,799,574				270,506		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)			344,816	97,818		97,818	3,016,738				364,866		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)			(141,503)	(63,397)		(63,397)	38,097				114,426		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/01/2012	03/05/2022		21,900,000	USDLIBBBA3M (2.1202 USD)			(412,344)	(95,308)		(95,308)	(1,160,836)				295,458		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)			270,151	232,017		232,017	1,760,547				227,519		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)			461,893	430,211		430,211	3,938,303				472,631		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)			364,961	223,782		223,782	2,420,907				313,149		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)			307,579	103,183		103,183	1,613,741				242,593		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)			333,299	138,629		138,629	2,241,530				290,208		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)			379,918	160,572		160,572	1,975,505				297,122		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)			393,813	203,911		203,911	2,629,786				340,343		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)			44,679	8,536		8,536	(33,084)				22,165		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)			433,506	352,933		352,933	3,714,547				446,419		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)			(118,774)	(47,504)		(47,504)	29,209				98,510		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)			(360,995)	(54,613)		(54,613)	(1,036,676)				262,080		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)			(333,043)	(237,314)		(237,314)	(1,681,896)				253,254		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/08/2012	03/12/2032		7,600,000	USDLIBBBA3M (2.7342 USD)			(189,681)	(181,355)		(181,355)	(1,229,233)				158,726		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)			(506,775)	(105,245)		(105,245)	(1,439,381)				364,819		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)			(503,052)	(392,427)		(392,427)	(2,523,727)				379,924		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)			(418,493)	(421,926)		(421,926)	(2,702,862)				348,806		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)			(92,415)	(19,267)		(19,267)	73,938				36,515		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)			(530,850)	(363,929)		(363,929)	191,513				369,584		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/14/2012	03/16/2022		56,100,000	USDLIBBBA3M (2.2792 USD)			(1,144,773)	(839,099)		(839,099)	(2,922,710)				758,446		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/14/2012	03/16/2027		39,200,000	USDLIBBBA3M (2.7222 USD)			(973,569)	(1,364,395)		(1,364,395)	(4,564,430)				689,723		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)			(318,150)	(293,217)		(293,217)	(781,804)				204,261		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)			56,605	12,242		12,242	(45,314)				22,576		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)			368,355	768,144		768,144	2,199,010				282,104		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)			(222,176)	(169,500)		(169,500)	84,717				146,340		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)			(430,536)	(425,045)		(425,045)	(1,041,988)				273,354		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)			(531,858)	(910,749)		(910,749)	(2,409,131)				364,420		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2012	03/21/2027		63,200,000	USDLIBBBA3M (2.8992 USD)			(1,681,350)	(3,398,883)		(3,398,883)	(7,339,764)				1,112,626		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2012	03/21/2042		83,600,000	USDLIBBBA3M (3.1972 USD)			(2,473,193)	(8,450,896)		(8,450,896)	(18,969,555)				2,196,655		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)			(1,004,057)	(1,226,694)		(1,226,694)	(2,299,720)				611,663		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/19/2012	03/21/2032		49,500,000	USDLIBBBA3M (3.0702 USD)			(1,401,525)	(3,534,104)		(3,534,104)	(8,087,977)				1,034,545		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)			(196,634)	(168,843)		(168,843)	82,392				120,899		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)			(468,046)	(921,571)		(921,571)	(2,056,483)				311,641		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	03/26/2027		19,900,000	2.7678 USD (USDLIBBBA3M)			502,902	787,299		787,299	2,323,151				350,533		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)			436,128	840,514		840,514	2,640,627				338,713		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)			648,634	1,708,571		1,708,571	5,157,362				604,495		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)			347,449	508,191		508,191	1,623,716				244,872		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)			351,497	712,390		712,390	2,867,875				339,162		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)			(308,280)	(160,431)		(160,431)	75,388				234,028		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)			605,244	1,146,849		1,146,849	3,672,986				471,032		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/05/2012	04/11/2027		11,200,000	2.7568 USD (USDLIBBBA3M)			282,237	428,400		428,400	1,311,836				197,638		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)			527,896	1,385,428		1,385,428	4,196,241				491,876		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)			246,997	235,082		235,082	1,222,129				183,521		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)			289,437	496,654		496,654	2,392,133				284,078		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)			747,511	588,666		588,666	3,763,703				564,679		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)			827,961	834,063		834,063	5,361,009				690,847		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)			942,827	1,368,120		1,368,120	7,879,055				939,036		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)			114,166	(16,453)		(16,453)	114,547				87,514		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)			229,747	150,868		150,868	1,524,409				196,802		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)			398,392	261,612		261,612	2,643,390				341,264		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)			54,620	14,687		14,687	(39,186)				30,341		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/10/2012	04/12/2027		23,600,000	2.5128 USD (USDLIBBBA3M)			537,165	281,428		281,428	2,779,471				416,497		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)			643,281	623,991		623,991	5,483,912				657,621		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2012	04/13/2022		55,000,000	2.1408 USD (USDLIBBBA3M)			1,047,267	276,144		276,144	2,985,469				747,519		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2012	04/13/2042		96,900,000	2.8828 USD (USDLIBBBA3M)			2,564,092	3,808,947		3,808,947	21,400,781				2,549,067		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/11/2012	04/13/2032		59,200,000	2.7588 USD (USDLIBBBA3M)			1,493,096	1,605,534		1,605,534	9,622,891				1,239,534		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)			(460,113)	(540,516)		(540,516)	(2,944,461)				379,069		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)			(285,493)	(84,852)		(84,852)	(810,651)				202,624		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)			467,342	317,612		317,612	2,381,090				356,692		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)			545,946	464,521		464,521	3,574,476				460,783		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	04/13/2012	04/17/2042		27,400,000	2.8428 USD (USDLIBBBA3M)			714,475	861,337		861,337	6,029,653				720,933		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)			169,878	7,510		7,510	507,673				125,298		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)			317,261	368,948		368,948	2,684,285				321,112		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)			398,158	423,327		423,327	3,384,740				405,379		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)			469,836	275,816		275,816	3,140,589				404,936		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)			641,768	634,640		634,640	5,471,110				655,877		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)			492,000	62,522		62,522	2,660,758				396,551		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)			515,251	124,610		124,610	3,525,534				455,327		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)			707,376	335,459		335,459	6,157,732				742,838		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)			643,286	117,244		117,244	4,419,108				570,777		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)			685,828	(174,419)		(174,419)	4,850,513				627,682		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)			1,002,947	(257,653)		(257,653)	8,984,667				1,093,512		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/17/2012	05/21/2032		24,900,000	2.4418 USD (USDLIBBBA3M)			549,262	(454,849)		(454,849)	4,032,319				522,925		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)			595,167	(618,083)		(618,083)	5,496,766				674,720		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)			225,673	(242,213)		(242,213)	1,683,456				218,428		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)			354,475	(487,274)		(487,274)	3,316,972				408,543		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)			346,725	(639,983)		(639,983)	3,301,091				408,543		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)			(223,798)	(27,633)		(27,633)	(16,376)				200,124		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)			(262,269)	175,507		175,507	(902,091)				213,849		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)			(148,981)	(11,307)		(11,307)	(14,203)				136,022		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	05/25/2012	05/29/2022		14,300,000	USDLIBBBA3M (1.8882 USD)			(236,123)	190,656		190,656	(830,214)				196,028		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)			(257,026)	155,373		155,373	(1,495,194)				221,755		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)			246,621	(540,683)		(540,683)	2,378,299				295,352		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)			311,364	(518,976)		(518,976)	2,408,532				313,186		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)			350,051	(666,151)		(666,151)	2,747,285				357,466		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)			381,765	(961,041)		(961,041)	3,726,082				464,241		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)			513,405	(1,365,801)		(1,365,801)	4,207,023				548,859		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)			92,745	(30,591)		(30,591)	28,627				99,001		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)			755,326	(2,663,073)		(2,663,073)	7,637,158				960,183		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)			448,554	(1,621,846)		(1,621,846)	4,549,350				572,417		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2012	06/07/2027		67,400,000	2.0918 USD (USDLIBBBA3M)			1,249,632	(2,334,281)		(2,334,281)	8,114,602				1,196,890		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2012	06/07/2042		83,100,000	2.3258 USD (USDLIBBBA3M)			1,735,186	(5,866,607)		(5,866,607)	17,457,601				2,192,066		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/04/2012	06/07/2022		52,100,000	1.7358 USD (USDLIBBBA3M)			780,495	(1,256,644)		(1,256,644)	3,100,369				715,388		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)			1,080,253	(2,706,770)		(2,706,770)	8,773,157				1,143,982		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)			(231,939)	36,625		36,625	(53,325)				231,919		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)			(471,737)	581,482		581,482	(1,776,718)				413,381		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/06/2012	06/08/2027		20,300,000	USDLIBBBA3M (2.1882 USD)			(395,897)	490,033		490,033	(2,440,026)				360,527		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)			(81,828)	8,734		8,734	(16,838)				80,189		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)			(262,059)	294,647		294,647	(971,291)				226,604		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)			(279,773)	311,813		311,813	(1,706,120)				252,192		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	06/07/2012	06/11/2017		14,100,000	USDLIBBBA3M (1.0302 USD)			(111,577)	16,968		16,968	(26,555)				111,036		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)			(178,434)	36,595		36,595	(46,845)				181,224		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)			(307,063)	355,639		355,639	(1,146,056)				266,627		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/14/2012	06/18/2032		15,300,000	2.3398 USD (USDLIBBBA3M)			321,437	(507,292)		(507,292)	2,478,785				322,023		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)			308,844	(611,749)		(611,749)	2,959,813				366,864		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)			(168,817)	278,591		278,591	(678,128)				155,503		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)			(75,640)	29,256		29,256	(28,218)				81,564		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)			(254,676)	350,638		350,638	(1,591,569)				234,767		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)			(186,832)	63,718		63,718	(66,030)				198,081		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)			(224,700)	276,320		276,320	(850,857)				196,896		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)			(239,079)	236,253		236,253	(1,445,457)				213,448		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)			179,356	(416,773)		(416,773)	1,741,118				216,499		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2012	06/25/2032		13,500,000	2.3248 USD (USDLIBBBA3M)			281,512	(478,516)		(478,516)	2,188,396				284,294		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)			266,838	(571,985)		(571,985)	2,573,706				319,468		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)			353,512	(889,862)		(889,862)	3,455,131				430,508		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	06/28/2012	07/02/2027		9,400,000	2.1188 USD (USDLIBBBA3M)			176,700	(302,614)		(302,614)	1,137,069				167,384		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)			304,524	(618,647)		(618,647)	2,413,903				313,948		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)			(36,024)	(16,249)		(16,249)	18,964				32,171		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)			(323,568)	485,558		485,558	(1,278,785)				292,489		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)			(298,954)	395,071		395,071	(1,862,429)				274,255		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/29/2012	07/03/2032		12,600,000	USDLIBBBA3M (2.3472 USD)			(265,767)	407,453		407,453	(2,046,195)				265,507		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)			(96,791)	43,407		43,407	(40,888)				105,221		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)			(372,216)	668,949		668,949	(3,543,871)				438,453		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)			(27,135)	(12,210)		(12,210)	14,058				24,665		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)			(274,096)	403,693		403,693	(1,079,048)				246,960		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)			(429,450)	698,096		698,096	(4,063,309)				501,844		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)			164,224	(277,135)		(277,135)	1,054,732				155,055		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)			175,154	(337,056)		(337,056)	1,379,406				179,210		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)			287,628	(653,896)		(653,896)	2,784,589				346,129		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	07/06/2012	07/10/2022		16,600,000	1.7038 USD (USDLIBBBA3M)			243,628	(453,529)		(453,529)	1,012,797				229,316		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/09/2012	07/11/2022		21,700,000	1.6828 USD (USDLIBBBA3M)			313,776	(624,789)		(624,789)	1,327,514				299,824		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/09/2012	07/11/2027		20,200,000	2.1008 USD (USDLIBBBA3M)			376,522	(694,318)		(694,318)	2,450,048				360,052		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)			363,902	(779,073)		(779,073)	2,902,628				377,424		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)			516,691	(1,300,923)		(1,300,923)	5,047,507				628,876		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)			281,177	(726,195)		(726,195)	2,299,583				299,456		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)			252,879	(584,600)		(584,600)	1,115,556				250,174		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)			228,201	(506,585)		(506,585)	1,530,306				224,636		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)			419,388	(1,290,074)		(1,290,074)	4,178,325				523,235		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)			225,608	(557,549)		(557,549)	1,016,243				226,801		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)			223,496	(760,767)		(760,767)	2,251,316				282,800		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/12/2012	07/16/2027		10,400,000	2.0228 USD (USDLIBBBA3M)			185,812	(447,340)		(447,340)	1,264,338				185,475		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	07/12/2012	07/16/2032		9,800,000	2.1898 USD (USDLIBBBA3M)			191,459	(539,586)		(539,586)	1,586,125				206,715		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)			(243,403)	590,570		590,570	(1,089,789)				243,440		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)			(119,462)	129,116		129,116	(90,027)				155,019		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)			(197,117)	468,658		468,658	(1,338,064)				196,197		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)			(120,050)	269,592		269,592	(526,675)				117,698		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)			247,429	(643,453)		(643,453)	1,134,796				252,059		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)			453,549	(1,586,230)		(1,586,230)	4,584,923				576,402		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)			228,199	(672,916)		(672,916)	1,091,132				241,023		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)			226,018	(781,715)		(781,715)	1,940,549				253,298		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)			126,628	(379,541)		(379,541)	609,083				134,388		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)			(31,752)	(13,586)		(13,586)	8,652				42,590		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)			(305,655)	746,131		746,131	(1,377,447)				306,459		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)			(365,614)	845,132		845,132	(2,474,919)				362,625		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)			(300,959)	814,476		814,476	(2,481,568)				323,106		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)			(443,533)	1,443,594		1,443,594	(4,448,946)				558,087		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	07/27/2012	07/31/2017		12,500,000	USDLIBBBA3M (0.8322 USD)			(74,507)	96,665		96,665	(66,238)				101,154		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)			(85,153)	99,328		99,328	(70,291)				111,674		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)			(345,517)	766,779		766,779	(1,514,713)				338,353		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)			(375,776)	781,203		781,203	(2,497,818)				366,197		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2012	07/31/2032		18,200,000	USDLIBBBA3M (2.2372 USD)			(364,192)	879,810		879,810	(2,954,913)				384,349		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2012	07/31/2042		23,400,000	USDLIBBBA3M (2.3732 USD)			(500,071)	1,438,794		1,438,794	(4,950,948)				618,922		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)			389,791	(955,147)		(955,147)	3,168,215				411,994		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)			(197,543)	211,575		211,575	(155,944)				250,168		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)			(694,580)	1,282,971		1,282,971	(5,457,067)				707,840		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	08/03/2012	08/07/2042		47,000,000	USDLIBBBA3M (2.4522 USD)			(1,041,696)	2,168,098		2,168,098	(10,024,305)				1,243,565		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)			(75,128)	69,279		69,279	(54,112)				91,066		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)			(295,634)	457,051		457,051	(1,189,150)				268,066		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)			(346,881)	435,214		435,214	(2,156,149)				316,490		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)			(414,374)	623,583		623,583	(3,905,153)				481,598		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)			(28,425)	(13,576)		(13,576)	10,583				32,301		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)			(265,642)	76,256		76,256	(2,392,718)				291,191		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)			(79,534)	35,603		35,603	(40,844)				82,595		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)			(531,006)	329,629		329,629	(1,875,477)				430,033		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)			(548,622)	42,204		42,204	(3,077,809)				452,924		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)			(528,405)	(28,171)		(28,171)	(3,700,218)				475,896		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)			(742,638)	(300,198)		(300,198)	(6,514,504)				786,334		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)			237,283	(252,536)		(252,536)	897,559				203,333		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)			260,752	(122,019)		(122,019)	2,367,316				288,644		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)			140,503	(87,918)		(87,918)	829,627				121,787		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	08/22/2012	08/24/2032		9,000,000	2.4808 USD (USDLIBBBA3M)			201,980	(123,215)		(123,215)	1,476,467				190,417		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)			362,436	(505,581)		(505,581)	1,437,230				323,104		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)			221,819	(208,213)		(208,213)	1,654,539				213,691		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)			291,304	(244,518)		(244,518)	2,681,940				328,366		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)			205,553	(189,400)		(189,400)	1,245,576				182,681		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)			195,077	(314,112)		(314,112)	799,151				178,392		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)			374,389	(435,041)		(435,041)	3,491,757				429,079		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)			235,149	(271,667)		(271,667)	1,456,077				213,220		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)			245,903	(297,022)		(297,022)	1,866,732				241,270		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)			375,837	(550,449)		(550,449)	2,895,184				374,662		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)			491,481	(738,400)		(738,400)	4,639,016				572,162		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)			345,766	(627,237)		(627,237)	1,454,523				323,451		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)			246,427	(341,859)		(341,859)	1,554,933				227,603		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)			(15,578)	(7,041)		(7,041)	1,313				25,569		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)			(72,286)	108,210		108,210	(77,455)				99,197		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)			(217,843)	357,198		357,198	(899,820)				199,760		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/06/2012	09/10/2017		12,300,000	USDLIBBBA3M (0.8482 USD)			(75,077)	108,301		108,301	(78,430)				101,677		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/06/2012	09/10/2022		10,800,000	USDLIBBBA3M (1.7712 USD)			(165,605)	262,020		262,020	(678,778)				150,867		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)			(262,181)	265,275		265,275	(1,605,706)				235,051		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIWZVIKEX4NF0L81	09/06/2012	09/10/2042		11,600,000	USDLIBBBA3M (2.5852 USD)			(272,296)	230,534		230,534	(2,510,286)				307,440		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/07/2012	09/11/2042		31,300,000	USDLIBBBA3M (2.6172 USD)			(744,416)	423,487		423,487	(6,794,719)				829,598		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)			(32,240)	(14,004)		(14,004)	272				57,538		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)			(99,759)	169,859		169,859	(117,060)				143,908		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)			(399,898)	646,994		646,994	(1,647,796)				366,058		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)			(584,155)	543,753		543,753	(3,555,919)				520,398		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)			(482,723)	389,398		389,398	(3,581,324)				461,877		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)			(123,357)	179,349		179,349	(130,371)				167,320		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)			(369,996)	433,514		433,514	(1,434,200)				321,520		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)			(362,898)	165,163		165,163	(2,118,759)				310,545		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)			(302,171)	(23,944)		(23,944)	(2,690,842)				326,056		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E570DZWZ7FF32TWEFA76	09/13/2012	09/17/2022		16,800,000	USDLIBBBA3M (1.8482 USD)			(270,319)	317,758		317,758	(1,051,518)				234,975		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E570DZWZ7FF32TWEFA76	09/13/2012	09/17/2027		16,700,000	USDLIBBBA3M (2.3572 USD)			(353,713)	121,478		121,478	(2,046,847)				299,871		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E570DZWZ7FF32TWEFA76	09/13/2012	09/17/2032		9,400,000	USDLIBBBA3M (2.5642 USD)			(218,554)	17,385		17,385	(1,550,784)				199,250		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	09/13/2012	09/17/2042		21,200,000	USDLIBBBA3M (2.7402 USD)			(530,220)	(230,263)		(230,263)	(4,659,564)				562,067		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)			(93,490)	145,320		145,320	(104,072)				129,479		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)			(265,264)	13,212		13,212	(1,494,065)				219,091		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	09/14/2012	09/18/2022		14,800,000	USDLIBBBA3M (1.8912 USD)			(244,540)	233,956		233,956	(920,665)				207,038		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)			(314,430)	(316,731)		(316,731)	(2,700,298)				323,469		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E570DZWZ7FF32TWEFA76	09/14/2012	09/18/2027		10,800,000	USDLIBBBA3M (2.4412 USD)			(237,848)	(21,904)		(21,904)	(1,321,983)				193,949		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)			(179,852)	160,624		160,624	(670,790)				151,082		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/14/2012	09/18/2032		11,500,000	USDLIBBBA3M (2.6592 USD)			(278,334)	(136,716)		(136,716)	(1,902,676)				243,782		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)			(542,526)	(668,023)		(668,023)	(4,617,337)				551,489		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)			(48,512)	68,167		68,167	(50,550)				64,772		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)			302,564	227,592		227,592	2,625,521				315,531		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)			193,684	(249,837)		(249,837)	765,344				170,727		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)			294,780	(121,746)		(121,746)	1,716,623				251,470		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)			494,124	193,611		193,611	4,349,655				525,027		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)			338,074	(47,207)		(47,207)	2,408,034				309,545		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)			278,422	(198,542)		(198,542)	2,057,887				265,104		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)			495,714	(159,151)		(159,151)	4,488,824				546,348		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)			400,697	(702,662)		(702,662)	1,691,811				372,506		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)			361,648	(324,277)		(324,277)	2,200,845				321,661		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)			257,092	(298,369)		(298,369)	1,599,978				233,684		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)			278,280	(560,014)		(560,014)	1,214,226				266,217		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)			401,069	(386,650)		(386,650)	3,009,682				388,202		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)			452,982	(280,751)		(280,751)	4,148,095				506,640		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/26/2012	09/28/2022		18,300,000	1.6798 USD (USDLIBBBA3M)			263,438	(572,735)		(572,735)	1,173,002				256,454		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)			304,981	(421,618)		(421,618)	1,933,349				282,248		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)			275,783	(339,073)		(339,073)	2,102,602				271,550		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)			429,006	(416,529)		(416,529)	3,980,007				488,096		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/01/2012	10/03/2017		9,700,000	USDLIBBBA3M (0.7742 USD)			(52,017)	112,972		112,972	(74,522)				81,116		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)			(260,174)	506,966		506,966	(1,126,783)				246,862		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)			(137,186)	244,747		244,747	(583,025)				127,774		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)			(205,893)	168,390		168,390	(1,245,508)				181,788		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	10/04/2012	10/09/2042		10,800,000	USDLIBBBA3M (2.6832 USD)			(264,119)	5,847		5,847	(2,362,826)				286,647		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)			(478,468)	227,555		227,555	(2,808,888)				410,374		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)			(124,949)	239,896		239,896	(164,641)				183,682		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)			(539,337)	(257,651)		(257,651)	(4,732,367)				570,640		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)			214,975	(74,484)		(74,484)	1,552,901				199,619		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)			306,277	51,256		51,256	2,719,672				329,145		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)			140,757	(233,316)		(233,316)	588,368				129,224		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)			132,094	(89,179)		(89,179)	788,915				115,217		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)			537,057	(84,357)		(84,357)	4,828,463				586,651		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)			359,724	(650,010)		(650,010)	1,533,763				335,760		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)			335,465	(287,177)		(287,177)	2,035,383				297,076		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/10/2012	10/12/2032		16,400,000	2.4878 USD (USDLIBBBA3M)			369,184	(215,705)		(215,705)	2,706,620				348,299		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)			172,535	(346,121)		(346,121)	755,576				164,483		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)			172,535	(346,121)		(346,121)	755,576				164,483		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)			224,492	(257,080)		(257,080)	1,396,741				203,539		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)			447,865	(301,581)		(301,581)	4,105,469				501,805		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/16/2012	10/18/2042		19,600,000	USDLIBBBA3M (2.6602 USD)			(475,079)	100,968		100,968	(4,281,101)				520,442		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)			(328,259)	272,102		272,102	(1,988,499)				290,061		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)			(59,304)	102,338		102,338	(73,126)				82,600		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)			(425,144)	169,410		169,410	(2,479,623)				362,164		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)			(312,105)	26,512		26,512	(2,218,482)				284,739		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)			(549,940)	(266,233)		(266,233)	(4,823,317)				581,542		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)			(475,243)	650,752		650,752	(1,915,004)				421,975		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)			(196,904)	76,202		76,202	(1,147,249)				167,569		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)			(220,373)	(94,899)		(94,899)	(1,936,852)				233,679		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)			(252,981)	323,218		323,218	(1,006,585)				222,240		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	10/17/2012	10/19/2032		6,400,000	USDLIBBBA3M (2.5653 USD)			(149,076)	12,569		12,569	(1,059,577)				135,995		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	10/17/2012	10/19/2017		7,200,000	USDLIBBBA3M (0.8802 USD)			(46,383)	67,440		67,440	(50,989)				60,686		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)			206,449	(294,892)		(294,892)	839,745				184,392		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)			389,526	(253,636)		(253,636)	2,324,283				338,886		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)			183,838	(281,082)		(281,082)	757,978				166,093		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)			606,125	12,854		12,854	5,410,716				656,024		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)			252,848	(366,370)		(366,370)	1,033,031				226,698		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)			217,926	(134,652)		(134,652)	1,297,970				189,312		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)			323,971	(124,697)		(124,697)	2,349,479				301,878		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)			400,896	(14,567)		(14,567)	3,590,836				435,622		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/25/2012	10/29/2027		11,100,000	USDLIBBBA3M (2.3852 USD)			(238,572)	51,672		51,672	(1,371,866)				200,215		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)			(278,865)	(139,413)		(139,413)	(2,446,590)				294,900		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)			(247,395)	258,065		258,065	(957,245)				211,357		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L10QCEMIK50	10/26/2012	10/30/2022		19,600,000	1.8128 USD (USDLIBBBA3M)			309,072	(440,705)		(440,705)	1,261,239				276,222		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG BFM8T61CT2L10QCEMIK50	10/26/2012	10/30/2042		9,100,000	2.6928 USD (USDLIBBBA3M)			223,578	13,895		13,895	1,995,167				241,776		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)			196,074	(110,442)		(110,442)	1,162,920				169,570		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)			151,116	(231,549)		(231,549)	625,541				136,702		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)			226,919	(157,562)		(157,562)	1,361,356				198,432		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/26/2012	10/30/2032		11,700,000	2.4998 USD (USDLIBBBA3M)			264,876	(133,829)		(133,829)	1,935,725				248,826		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)			344,477	(65,990)		(65,990)	3,103,998				377,277		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)			(349,396)	21,564		21,564	(3,131,760)				380,065		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)			(57,465)	103,545		103,545	(73,961)				79,923		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)			(218,166)	338,003		338,003	(906,301)				197,543		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)			(419,667)	288,033		288,033	(2,517,319)				366,471		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)			366,994	(768,340)		(768,340)	1,635,227				352,816		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)			395,995	(479,430)		(479,430)	2,483,581				361,094		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)			219,097	(223,546)		(223,546)	1,652,590				212,802		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)			590,244	(447,733)		(447,733)	5,431,836				664,482		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/06/2012	11/08/2022		19,200,000	USDLIBBBA3M (1.7942 USD)			(299,208)	463,668		463,668	(1,243,762)				271,010		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/06/2012	11/08/2042		13,600,000	USDLIBBBA3M (2.6592 USD)			(329,579)	74,604		74,604	(2,973,342)				361,496		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/06/2012	11/08/2027		15,400,000	USDLIBBBA3M (2.2942 USD)			(316,959)	234,121		234,121	(1,910,000)				278,072		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)			360,596	(817,068)		(817,068)	1,641,669				352,939		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)			206,317	(294,594)		(294,594)	1,317,191				191,421		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)			257,673	(287,291)		(287,291)	2,402,585				295,059		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)			251,857	(349,839)		(349,839)	1,602,849				232,955		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)			230,947	(290,622)		(290,622)	1,766,565				227,733		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)			351,435	(372,771)		(372,771)	3,270,306				401,387		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	11/07/2012	11/09/2022		14,700,000	1.6858 USD (USDLIBBBA3M)			213,206	(471,838)		(471,838)	964,438				207,528		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)			199,093	(493,773)		(493,773)	931,542				199,196		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)			348,503	(576,678)		(576,678)	3,314,793				409,442		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)			226,334	(390,722)		(390,722)	1,481,616				214,988		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)			216,605	(362,893)		(362,893)	1,698,761				219,287		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)			368,817	(884,243)		(884,243)	1,708,853				365,900		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)			393,255	(660,195)		(660,195)	2,564,542				372,164		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)			444,789	(728,034)		(728,034)	3,480,542				449,219		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)			614,900	(982,406)		(982,406)	5,836,632				720,511		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)			92,218	(225,018)		(225,018)	429,549				91,876		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)			125,864	(216,606)		(216,606)	989,408				127,769		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)			147,630	(387,146)		(387,146)	702,514				149,829		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)			179,782	(458,021)		(458,021)	849,919				181,019		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2012	11/19/2027		11,800,000	2.1218 USD (USDLIBBBA3M)			222,612	(409,233)		(409,233)	1,470,935				213,318		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)			366,880	(669,203)		(669,203)	2,902,617				374,876		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)			416,741	(781,879)		(781,879)	3,995,964				494,666		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2012	11/21/2022		11,500,000	USDLIBBBA3M (1.6692 USD)			(164,826)	386,639		386,639	(761,079)				162,691		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)			(156,109)	243,685		243,685	(1,009,688)				146,461		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)			(195,183)	261,808		261,808	(1,836,464)				226,079		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)			(144,366)	328,684		328,684	(661,639)				141,520		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)			(214,066)	297,031		297,031	(1,652,882)				213,063		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)			(55,366)	132,712		132,712	(89,006)				85,716		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)			(193,866)	287,563		287,563	(1,246,466)				180,854		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)			(230,866)	282,267		282,267	(2,163,557)				266,002		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)			(404,917)	804,136		804,136	(1,790,711)				384,933		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)			(450,292)	537,978		537,978	(2,827,576)				410,540		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)			(247,319)	256,559		256,559	(1,870,629)				240,761		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)			(492,125)	398,243		398,243	(4,542,325)				555,944		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)			(109,756)	239,146		239,146	(164,675)				162,860		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)			(210,806)	193,268		193,268	(1,954,594)				239,519		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)			(181,284)	257,439		257,439	(1,161,513)				168,373		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)			(75,273)	200,747		200,747	(132,253)				121,543		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)			(336,844)	433,793		433,793	(2,136,453)				309,655		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZIWZ7FF32TIWEFA76	12/03/2012	12/05/2042		17,100,000	USDLIBBBA3M (2.6022 USD)			(404,389)	288,828		288,828	(3,722,634)				455,131		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)			(283,110)	634,199		634,199	(1,297,649)				276,537		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIWZVIKEX4NF0L81	12/03/2012	12/05/2032		14,200,000	USDLIBBBA3M (2.4262 USD)			(310,816)	321,946		321,946	(2,354,574)				302,827		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)			335,380	(443,069)		(443,069)	3,157,737				388,610		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/04/2012	12/06/2017		31,600,000	USDLIBBBA3M (0.7552 USD)			(163,537)	465,672		465,672	(302,055)				272,521		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)			204,012	(306,472)		(306,472)	1,588,508				204,744		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/11/2012	12/13/2017		9,000,000	USDLIBBBA3M (0.7572 USD)			(46,705)	134,590		134,590	(87,480)				77,870		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)			(152,666)	327,363		327,363	(693,739)				147,690		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)			(211,358)	240,152		240,152	(1,325,738)				192,112		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)			(278,278)	115,138		115,138	(2,535,146)				308,865		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)			(45,501)	120,297		120,297	(80,002)				72,712		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)			(201,359)	387,414		387,414	(890,949)				190,325		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)			(242,245)	213,369		213,369	(1,487,776)				215,696		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)			(307,147)	26,887		26,887	(2,764,245)				335,507		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)			(207,706)	115,016		115,016	(1,530,366)				196,333		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIWZVIKEX4NF0L81	12/13/2012	12/17/2017		7,100,000	USDLIBBBA3M (0.8112 USD)			(40,615)	96,502		96,502	(66,613)				61,545		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIWZVIKEX4NF0L81	12/13/2012	12/17/2022		8,300,000	USDLIBBBA3M (1.7772 USD)			(127,657)	219,078		219,078	(551,656)				117,949		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)			(261,661)	(141,572)		(141,572)	(2,300,006)				277,008		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/18/2012	12/20/2017		15,900,000	USDLIBBBA3M (0.8692 USD)			(100,166)	190,403		190,403	(140,172)				138,016		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/18/2012	12/20/2022		16,000,000	USDLIBBBA3M (1.8342 USD)			(255,196)	355,180		355,180	(1,056,535)				227,489		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/18/2012	12/20/2027		15,800,000	USDLIBBBA3M (2.3582 USD)			(334,798)	135,184		135,184	(1,975,512)				286,568		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2012	12/21/2017		7,500,000	USDLIBBBA3M (0.8792 USD)			(48,027)	87,874		87,874	(65,533)				65,132		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)			(223,373)	80,440		80,440	(1,312,931)				190,461		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)			(176,202)	(6,646)		(6,646)	(1,252,324)				160,139		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)			(280,537)	(175,554)		(175,554)	(2,457,391)				295,667		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)			(208,437)	281,114		281,114	(858,092)				184,866		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)			165,021	(252,835)		(252,835)	698,179				149,469		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)			213,754	(114,660)		(114,660)	1,278,237				185,136		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)			261,892	(41,269)		(41,269)	1,886,911				241,386		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)			362,447	152,242		152,242	3,203,200				386,346		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)			206,237	(368,189)		(368,189)	902,253				192,306		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)			189,297	(73,189)		(73,189)	1,384,313				177,356		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)			170,063	26,998		26,998	1,519,242				183,883		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)			(158,466)	288,424		288,424	(216,020)				211,510		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	01/02/2013	01/04/2023		23,300,000	USDLIBBBA3M (1.8922 USD)			(385,573)	426,345		426,345	(1,541,342)				332,133		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)			(421,120)	(12,992)		(12,992)	(2,392,656)				346,969		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)			(397,556)	(551,476)		(551,476)	(3,378,869)				402,490		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)			(372,614)	(11,495)		(11,495)	(2,117,062)				307,004		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)			(518,271)	(711,599)		(711,599)	(4,407,346)				525,102		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)			(10,596)	(122)		(122)	5,307				3,584		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2013	01/04/2023		20,500,000	USDLIBBBA3M (1.8922 USD)			(339,238)	375,110		375,110	(1,356,117)				292,220		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2013	01/04/2033		18,800,000	USDLIBBBA3M (2.6812 USD)			(459,438)	(269,687)		(269,687)	(3,153,760)				401,843		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)			(49,953)	100,773		100,773	(73,385)				69,141		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)			(129,190)	157,192		157,192	(525,841)				112,669		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)			(568,228)	(973,532)		(973,532)	(4,767,117)				565,168		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)			(86,729)	139,775		139,775	(110,198)				110,275		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)			(408,797)	355,956		355,956	(1,585,732)				342,286		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)			(338,548)	(284,581)		(284,581)	(2,286,476)				290,761		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)			(348,817)	379,588		379,588	(1,393,604)				299,654		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)			(553,030)	(29,528)		(29,528)	(3,140,836)				454,673		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)			(610,030)	(338,232)		(338,232)	(4,200,266)				534,812		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)			(657,030)	(882,927)		(882,927)	(5,593,806)				666,732		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)			(12,185)	(532)		(532)	4,831				8,854		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)			159,249	(220,006)		(220,006)	663,597				141,434		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)			(408,845)	(139,923)		(139,923)	(2,852,863)				363,728		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)			(648,493)	(707,372)		(707,372)	(5,576,520)				666,797		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)			(234,190)	(7,944)		(7,944)	(1,333,520)				192,923		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)			(53,707)	97,534		97,534	(73,619)				70,490		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)			(229,187)	(317,551)		(317,551)	(1,948,505)				232,102		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)			(21,296)	(1,270)		(1,270)	9,165				16,316		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/18/2013	01/22/2018		11,000,000	USDLIBBBA3M (0.9032 USD)			(73,407)	135,431		135,431	(101,653)				96,924		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)			(224,026)	7,418		7,418	(1,283,416)				185,643		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)			(233,923)	(228,605)		(228,605)	(1,569,089)				199,161		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)			(483,532)	(897,385)		(897,385)	(4,037,207)				477,706		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	01/25/2013	01/29/2028		16,800,000	USDLIBBBA3M (2.5222 USD)			(384,098)	(159,244)		(159,244)	(2,114,727)				305,989		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)			(342,470)	235,670		235,670	(1,304,855)				280,582		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)			(76,159)	110,435		110,435	(91,317)				91,924		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)			(373,944)	(194,099)		(194,099)	(2,038,627)				295,061		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)			(365,083)	(396,309)		(396,309)	(2,431,167)				308,379		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	01/28/2013	01/30/2018		12,900,000	USDLIBBBA3M (1.0262 USD)			(101,948)	114,803		114,803	(106,324)				114,072		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	01/28/2013	01/30/2023		11,600,000	USDLIBBBA3M (2.0442 USD)			(209,762)	86,958		86,958	(767,153)				166,087		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)			(281,196)	(190,230)		(190,230)	(1,509,248)				218,586		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	01/28/2013	01/30/2043		11,100,000	USDLIBBBA3M (2.9822 USD)			(304,839)	(654,063)		(654,063)	(2,513,980)				296,246		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)			205,531	(121,100)		(121,100)	773,718				166,255		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)			(23,085)	(2,140)		(2,140)	10,730				19,290		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)			(405,103)	(1,040,296)		(1,040,296)	(3,283,681)				384,431		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)			(139,513)	156,607		156,607	(145,775)				155,160		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)			(346,558)	66,463		66,463	(1,228,478)				266,582		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	02/01/2013	02/05/2028		18,200,000	USDLIBBBA3M (2.6352 USD)			(436,658)	(402,491)		(402,491)	(2,291,424)				331,731		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)			(111,196)	(10,644)		(10,644)	50,105				96,177		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	02/04/2013	02/06/2043		25,000,000	USDLIBBBA3M (3.0222 USD)			(696,581)	(1,670,810)		(1,670,810)	(5,685,919)				667,447		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)			(595,331)	(501,524)		(501,524)	(3,147,677)				455,722		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)			(651,331)	(939,088)		(939,088)	(4,233,853)				535,704		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)			(94,963)	(9,089)		(9,089)	42,224				83,033		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)			184,318	(65,293)		(65,293)	669,602				144,781		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)			229,301	175,376		175,376	1,221,567				176,820		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)			313,906	736,194		736,194	2,567,981				301,686		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)			(652,594)	(957,820)		(957,820)	(4,235,145)				535,785		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)			(699,094)	(1,721,451)		(1,721,451)	(5,692,381)				667,512		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)			(576,854)	(1,235,865)		(1,235,865)	(4,760,003)				560,820		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)			(78,006)	84,597		84,597	(80,652)				85,492		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)			(194,851)	(184,409)		(184,409)	(1,021,343)				147,793		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)			(290,031)	(38,262)		(38,262)	124,343				286,030		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)			(67,643)	77,503		77,503	(72,376)				75,001		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)			(168,929)	(165,380)		(165,380)	(883,971)				127,802		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/20/2013	02/22/2018		12,000,000	USDLIBBBA3M (1.0342 USD)			(95,680)	113,693		113,693	(104,428)				107,191		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)			(236,263)	50,255		50,255	(847,541)				182,543		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)			(264,807)	(253,629)		(253,629)	(1,389,462)				200,853		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/20/2013	02/22/2043		9,600,000	USDLIBBBA3M (3.0632 USD)			(271,328)	(721,291)		(721,291)	(2,194,394)				256,500		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)			569,708	811,492		811,492	3,717,371				469,951		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2013	02/25/2043		24,300,000	3.0208 USD (USDLIBBBA3M)			676,611	1,619,052		1,619,052	5,532,499				649,359		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)			436,790	(185,812)		(185,812)	1,621,217				346,576		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)			484,499	368,075		368,075	2,592,269				374,433		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)			159,824	(93,870)		(93,870)	607,489				129,470		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)			209,684	127,449		127,449	1,138,990				164,419		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)			231,104	289,686		289,686	1,526,286				193,160		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)			248,024	549,209		549,209	2,043,517				240,527		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)			151,432	(128,380)		(128,380)	597,422				126,593		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)			269,382	485,880		485,880	2,257,100				267,252		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)			452,008	127,903		127,903	2,533,362				365,415		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)			342,608	(301,687)		(301,687)	1,359,588				287,760		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)			499,808	446,779		446,779	3,384,420				429,276		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)			535,008	904,183		904,183	4,507,112				534,530		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)			(11,703)	(2,202)		(2,202)	1,978				18,484		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)			(60,167)	124,387		124,387	(91,999)				80,812		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)			(61,541)	116,895		116,895	(89,241)				79,949		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)			(158,292)	119,697		119,697	(619,687)				131,084		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/05/2013	03/07/2028		11,100,000	USDLIBBBA3M (2.5292 USD)			(254,353)	(109,557)		(109,557)	(1,407,987)				202,974		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/05/2013	03/07/2043		7,400,000	USDLIBBBA3M (2.9532 USD)			(200,945)	(393,805)		(393,805)	(1,675,012)				197,843		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)			(173,747)	133,052		133,052	(681,116)				144,049		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	03/05/2013	03/07/2033		10,000,000	USDLIBBBA3M (2.7692 USD)			(253,147)	(270,506)		(270,506)	(1,695,616)				214,751		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)			(69,147)	131,343		131,343	(100,271)				89,830		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)			(228,947)	(96,411)		(96,411)	(1,268,487)				182,859		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)			(271,547)	(532,170)		(532,170)	(2,263,530)				267,356		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)			(348,785)	(206,291)		(206,291)	(1,902,540)				274,317		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)			(412,535)	(903,679)		(903,679)	(3,406,953)				401,053		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)			(265,835)	160,044		160,044	(1,018,786)				216,109		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)			(68,519)	99,866		99,866	(85,070)				80,986		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)			(164,819)	55,898		55,898	(609,121)				129,730		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)			(252,749)	(648,809)		(648,809)	(2,055,768)				240,667		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)			(214,589)	(185,160)		(185,160)	(1,141,768)				164,642		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)			(236,099)	(366,890)		(366,890)	(1,531,558)				193,334		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)			(285,270)	13,358		13,358	(1,007,816)				216,254		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/08/2013	03/12/2018		10,000,000	USDLIBBBA3M (1.0562 USD)			(81,780)	93,384		93,384	(89,075)				90,023		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/08/2013	03/12/2028		10,000,000	USDLIBBBA3M (2.6872 USD)			(244,880)	(279,056)		(279,056)	(1,267,705)				182,954		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)			(171,162)	8,015		8,015	(604,690)				129,752		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)			(267,780)	(487,337)		(487,337)	(1,705,489)				214,832		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/08/2013	03/12/2043		10,000,000	USDLIBBBA3M (3.0932 USD)			(285,480)	(813,277)		(813,277)	(2,294,344)				267,421		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)			23,141	4,868		4,868	(5,919)				33,773		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)			(218,671)	(231,559)		(231,559)	(1,141,443)				164,693		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	03/13/2013	03/15/2033		25,000,000	USDLIBBBA3M (2.9082 USD)			(667,448)	(1,189,004)		(1,189,004)	(4,263,378)				537,201		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)			(712,198)	(2,003,547)		(2,003,547)	(5,734,146)				668,649		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)			(222,544)	(225,638)		(225,638)	(1,168,451)				168,440		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)			(82,357)	114,964		114,964	(100,251)				95,710		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)			(158,691)	30,554		30,554	(575,579)				122,687		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)			(250,356)	(699,944)		(699,944)	(2,018,090)				235,410		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)			(652,244)	(966,585)		(966,585)	(4,257,655)				537,403		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)			(699,494)	(1,752,312)		(1,752,312)	(5,707,901)				668,812		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)			(170,365)	(37,925)		(37,925)	51,928				235,702		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)			239,937	588,370		588,370	1,962,237				230,082		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)			185,293	(90,888)		(90,888)	702,804				148,717		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)			183,233	(106,579)		(106,579)	704,253				148,717		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)			242,732	153,065		153,065	1,322,387				190,450		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)			262,646	342,554		342,554	1,735,057				219,277		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)			287,348	655,102		655,102	2,366,804				278,239		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)			302,987	420,003		420,003	1,993,160				251,637		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/25/2013	03/27/2023		11,400,000	2.0368 USD (USDLIBBBA3M)			204,816	(103,084)		(103,084)	780,866				164,764		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)			190,401	135,236		135,236	1,031,142				148,423		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)			321,393	751,452		751,452	2,643,470				310,434		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)			(31,325)	(7,597)		(7,597)	9,599				43,203		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2013	04/03/2020		10,400,000	USDLIBBBA3M (1.4482 USD)			(125,867)	190,273		190,273	(306,877)				120,089		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)			(84,388)	155,560		155,560	(120,406)				106,315		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)			412,179	895,761		895,761	3,410,152				401,559		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)			17,186	4,138		4,138	(4,411)				25,413		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)			176,586	(117,335)		(117,335)	689,875				144,698		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)			384,579	475,261		475,261	2,554,620				322,781		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)			322,999	(275,826)		(275,826)	1,296,777				270,675		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)			266,909	96,976		96,976	1,493,129				214,589		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)			390,952	394,727		394,727	2,636,326				333,590		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)			430,297	815,341		815,341	3,600,769				425,694		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)			207,712	(219,657)		(219,657)	859,326				178,126		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)			196,743	25,874		25,874	1,124,793				161,450		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)			252,217	184,108		184,108	1,732,518				219,573		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)			334,116	506,829		506,829	2,838,539				337,392		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)			341,445	44,114		44,114	2,438,311				310,009		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)			543,377	378,634		378,634	4,768,804				573,058		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2013	04/09/2015		8,600,000	USDLIBBBA3M (0.3752 USD)			(11,829)	(2,768)		(2,768)	636				22,549		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)			241,261	(330,199)		(330,199)	1,040,016				214,366		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)			298,731	(96,809)		(96,809)	1,778,344				255,044		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)			152,200	(217,644)		(217,644)	661,273				136,151		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2013	04/09/2028		8,300,000	2.3768 USD (USDLIBBBA3M)			177,549	(67,360)		(67,360)	1,062,002				152,292		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)			193,696	14,186		14,186	1,388,048				176,533		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)			312,870	179,495		179,495	2,758,883				332,052		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)			(192,299)	(24,536)		(24,536)	(1,099,249)				157,813		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)			(231,807)	(158,767)		(158,767)	(1,596,819)				202,382		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)			(324,109)	(450,980)		(450,980)	(2,766,565)				329,390		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)			(199,488)	224,144		224,144	(832,488)				172,419		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)			(325,807)	(9,705)		(9,705)	(1,879,753)				269,778		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)			(242,488)	(143,803)		(143,803)	(1,680,852)				213,163		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NFOL81	04/09/2013	04/11/2043		16,100,000	USDLIBBBA3M (2.8612 USD)			(422,524)	(557,986)		(557,986)	(3,618,364)				431,174		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)			13,812	3,234		3,234	(387)				26,615		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)			(264,036)	245,524		245,524	(1,073,859)				223,167		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)			(253,514)	(67,904)		(67,904)	(1,431,771)				205,567		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)			(202,461)	(177,650)		(177,650)	(1,377,791)				174,419		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)			(385,995)	(661,340)		(661,340)	(3,253,980)				385,665		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)			(93,968)	228,182		228,182	(159,971)				130,595		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2013	04/15/2023		14,500,000	USDLIBBBA3M (1.9482 USD)			(248,258)	235,957		235,957	(1,014,227)				210,229		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)			(271,934)	(74,761)		(74,761)	(1,535,863)				220,318		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)			(214,924)	(187,105)		(187,105)	(1,463,972)				185,227		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)			(276,361)	(477,268)		(477,268)	(2,328,129)				275,898		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	04/11/2013	04/15/2015		20,100,000	0.3678 USD (USDLIBBBA3M)			26,476	6,121		6,121	845				54,276		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)			370,828	196,725		196,725	2,582,158				327,403		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)			508,796	663,091		663,091	4,359,550				519,677		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)			205,550	(253,646)		(253,646)	872,034				179,812		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)			257,945	(9,968)		(9,968)	1,498,437				214,832		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)			232,612	236,892		236,892	2,014,894				241,099		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)			(10,576)	(2,387)		(2,387)	(751)				22,352		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)			175,327	(235,400)		(235,400)	753,997				155,186		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)			169,851	(31,902)		(31,902)	999,268				143,236		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)			171,151	60,229		60,229	1,204,896				152,943		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)			(13,097)	(2,969)		(2,969)	(716)				27,259		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)			215,257	(69,715)		(69,715)	1,281,446				183,636		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)			256,257	218,947		218,947	2,233,941				267,888		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)			161,757	(236,121)		(236,121)	706,134				145,034		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)			238,557	47,754		47,754	1,695,556				215,413		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/17/2013	04/19/2023		10,000,000	1.8668 USD (USDLIBBBA3M)			163,074	(225,742)		(225,742)	705,829				145,081		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)			205,776	51,338		51,338	1,458,451				185,283		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)			308,009	274,853		274,853	2,682,271				321,497		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/17/2013	04/19/2028		15,000,000	2.3788 USD (USDLIBBBA3M)			321,411	(120,208)		(120,208)	1,922,515				275,511		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/17/2013	04/19/2033		10,000,000	2.6058 USD (USDLIBBBA3M)			236,974	25,586		25,586	1,694,511				215,445		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/17/2013	04/19/2043		15,000,000	2.7768 USD (USDLIBBBA3M)			381,111	265,079		265,079	3,344,271				401,871		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)			242,061	(358,200)		(358,200)	1,060,521				217,622		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)			161,394	(240,016)		(240,016)	709,186				145,153		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)			10,164	2,419		2,419	1,419				22,890		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)			(136,194)	181,319		181,319	(587,322)				120,537		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)			(204,721)	36,760		36,760	(1,205,950)				172,760		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)			(190,381)	(68,315)		(68,315)	(1,341,682)				170,278		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)			(55,148)	148,532		148,532	(100,740)				79,783		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)			(201,777)	(212,088)		(212,088)	(1,747,901)				209,033		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/24/2013	04/26/2023		8,700,000	USDLIBBBA3M (1.8882 USD)			(143,623)	183,547		183,547	(615,379)				126,366		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/24/2013	04/26/2028		7,800,000	USDLIBBBA3M (2.4172 USD)			(170,028)	28,783		28,783	(1,000,874)				143,369		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2013	04/29/2023		10,000,000	USDLIBBBA3M (1.8922 USD)			(165,630)	207,318		207,318	(707,934)				145,321		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2013	04/29/2043		10,000,000	USDLIBBBA3M (2.8452 USD)			(260,930)	(316,608)		(316,608)	(2,246,062)				268,043		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2013	04/29/2015		10,000,000	0.3608 USD (USDLIBBBA3M)			12,490	2,929		2,929	2,072				28,747		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2013	04/29/2018		10,000,000	USDLIBBBA3M (0.8732 USD)			(63,730)	171,935		171,935	(116,614)				91,856		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)			(219,830)	16,242		16,242	(1,283,563)				183,863		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)			(184,703)	(88,069)		(88,069)	(1,292,265)				163,861		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)			37,469	8,807		8,807	6,398				86,603		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)			239,096	(384,012)		(384,012)	1,070,633				218,052		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)			10,670	2,416		2,416	4,248				29,107		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/30/2013	05/02/2015		10,000,000	USDLIBBBA3M (0.3422 USD)			(10,510)	(2,361)		(2,361)	(4,407)				29,107		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)			451,078	26,278		26,278	3,241,844				411,931		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)			483,106	345,769		345,769	4,241,384				509,381		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)			(63,238)	177,337		177,337	(118,621)				92,195		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)			(11,638)	(2,807)		(2,807)	(3,563)				29,814		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)			(165,538)	211,387		211,387	(711,977)				145,535		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)			(219,738)	20,096		20,096	(1,286,201)				184,033		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)			(243,438)	(119,633)		(119,633)	(1,702,630)				215,751		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)			(392,607)	(495,016)		(495,016)	(3,373,006)				402,240		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)			(173,800)	192,268		192,268	(731,055)				149,901		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)			(276,783)	(435,405)		(435,405)	(2,348,708)				278,886		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)			(246,538)	(165,711)		(165,711)	(1,704,492)				215,751		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)			(65,938)	168,464		168,464	(116,020)				92,195		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/06/2013	05/08/2023		10,000,000	USDLIBBBA3M (1.9222 USD)			(168,638)	187,440		187,440	(709,831)				145,535		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)			(223,038)	(18,070)		(18,070)	(1,285,786)				184,033		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)			(257,184)	(386,556)		(386,556)	(2,188,483)				260,115		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)			(258,717)	237,410		237,410	(1,061,349)				218,339		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)			12,638	3,205		3,205	2,788				29,930		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)			(101,967)	243,408		243,408	(171,385)				138,350		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)			(340,767)	(98,113)		(98,113)	(1,928,248)				276,077		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/07/2013	05/09/2033		9,800,000	USDLIBBBA3M (2.7422 USD)			(245,665)	(222,147)		(222,147)	(1,672,785)				211,452		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)			(368,911)	(659,168)		(659,168)	(3,103,789)				367,397		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)			11,900	3,048		3,048	3,629				30,391		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)			(176,840)	125,296		125,296	(707,020)				145,678		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)			(118,560)	234,123		234,123	(176,848)				148,798		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)			(452,237)	(311,342)		(311,342)	(2,469,428)				353,560		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)			(356,659)	(858,626)		(858,626)	(2,927,021)				343,344		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)			(347,284)	195,508		195,508	(1,360,418)				281,159		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)			(112,285)	212,748		212,748	(163,262)				138,688		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)			(274,135)	119,329		119,329	(1,054,347)				218,553		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)			(238,956)	(201,605)		(201,605)	(1,285,687)				184,165		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)			(262,856)	(408,088)		(408,088)	(1,715,758)				215,864		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)			(282,056)	(739,429)		(739,429)	(2,294,311)				268,251		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/14/2013	05/16/2018		10,000,000	USDLIBBBA3M (0.9952 USD)			(76,014)	138,587		138,587	(107,915)				92,496		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)			(285,214)	(801,951)		(801,951)	(2,301,365)				268,263		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)			14,374	4,130		4,130	1,575				30,732		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)			(185,614)	58,072		58,072	(701,207)				145,726		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)			(242,114)	(237,401)		(237,401)	(1,285,404)				184,184		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)			(266,514)	(461,616)		(461,616)	(1,717,758)				215,880		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)			14,452	4,168		4,168	1,483				30,845		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/15/2013	05/17/2033		8,000,000	USDLIBBBA3M (2.9032 USD)			(213,434)	(372,849)		(372,849)	(1,374,602)				172,717		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)			(185,392)	59,814		59,814	(701,832)				145,750		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)			(242,192)	(238,474)		(238,474)	(1,285,748)				184,202		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)			(285,992)	(818,077)		(818,077)	(2,303,224)				268,276		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)			183,463	(135,211)		(135,211)	738,495				151,654		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)			(117,400)	199,867		199,867	(160,515)				139,138		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)			(282,700)	53,844		53,844	(1,053,232)				218,839		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)			22,690	7,263		7,263	1,917				47,269		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)			(22,900)	(7,347)		(7,347)	(1,708)				47,269		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)			(243,966)	(260,088)		(260,088)	(1,287,232)				184,316		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)			(289,762)	(897,019)		(897,019)	(2,313,109)				268,367		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)			(191,862)	9,698		9,698	(700,376)				145,917		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)			(247,262)	(298,295)		(298,295)	(1,287,283)				184,334		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/23/2013	05/28/2028		15,000,000	2.6908 USD (USDLIBBBA3M)			367,956	415,858		415,858	1,933,367				276,615		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)			428,856	1,235,242		1,235,242	3,457,720				402,628		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)			285,756	(29,586)		(29,586)	1,055,197				219,018		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)			402,606	741,627		741,627	2,583,553				324,109		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)			285,781	819,541		819,541	2,304,791				268,432		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)			(352,785)	(731,360)		(731,360)	(2,225,424)				278,776		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)			(437,516)	(1,403,603)		(1,403,603)	(3,476,029)				402,667		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/28/2013	05/30/2018		15,000,000	USDLIBBBA3M (1.1122 USD)			(131,366)	157,214		157,214	(149,064)				139,530		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)			(295,766)	(46,045)		(46,045)	(1,048,362)				219,089		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)			(376,016)	(506,293)		(506,293)	(1,932,293)				276,671		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)			(307,016)	(133,519)		(133,519)	(1,040,634)				219,089		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)			(167,022)	(96,713)		(96,713)	(552,752)				116,847		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)			(207,041)	(371,200)		(371,200)	(1,016,614)				145,713		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)			(75,211)	54,693		54,693	(69,037)				71,626		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)			(264,123)	(990,056)		(990,056)	(2,057,733)				236,220		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)			(73,158)	51,012		51,012	(66,282)				68,973		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)			(201,370)	125,735		125,735	(175,981)				186,488		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)			(583,768)	(1,334,317)		(1,334,317)	(3,632,021)				454,023		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)			(619,678)	(2,112,619)		(2,112,619)	(4,885,014)				563,897		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/03/2013	06/05/2033		10,000,000	3.0518 USD (USDLIBBBA3M)			281,445	686,977		686,977	1,731,652				216,201		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/03/2013	06/05/2043		10,000,000	3.2128 USD (USDLIBBBA3M)			297,545	1,055,655		1,055,655	2,331,651				268,522		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2043		30,000,000	USDLIBBBA3M (3.2222 USD)			(895,341)	(3,224,589)		(3,224,589)	(7,002,388)				805,644		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2033		30,000,000	USDLIBBBA3M (3.0522 USD)			(844,341)	(2,063,101)		(2,063,101)	(5,195,665)				648,701		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2023		10,000,000	2.2878 USD (USDLIBBBA3M)			205,007	91,191		91,191	696,860				146,249		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2033		10,000,000	3.0348 USD (USDLIBBBA3M)			279,707	661,755		661,755	1,730,822				216,234		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2043		10,000,000	3.2028 USD (USDLIBBBA3M)			296,507	1,035,704		1,035,704	2,329,825				268,548		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2023		10,000,000	2.2838 USD (USDLIBBBA3M)			204,607	88,075		88,075	697,134				146,249		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2028		10,000,000	2.8028 USD (USDLIBBBA3M)			256,507	405,817		405,817	1,289,860				184,598		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2033		10,000,000	3.0208 USD (USDLIBBBA3M)			278,307	640,879		640,879	1,729,964				216,234		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2013	06/07/2043		10,000,000	3.1828 USD (USDLIBBBA3M)			294,507	995,333		995,333	2,325,388				268,548		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/06/2013	06/10/2033		10,000,000	3.0298 USD (USDLIBBBA3M)			279,198	654,339		654,339	1,731,149				216,282		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/06/2013	06/10/2023		15,000,000	2.2938 USD (USDLIBBBA3M)			308,397	142,843		142,843	1,047,739				219,481		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/06/2013	06/10/2028		10,000,000	2.8118 USD (USDLIBBBA3M)			257,398	416,039		416,039	1,291,125				184,654		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/06/2013	06/10/2043		10,000,000	3.1948 USD (USDLIBBBA3M)			295,698	1,019,667		1,019,667	2,328,267				268,587		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/06/2013	06/10/2033		10,000,000	2.9698 USD (USDLIBBBA3M)			273,198	564,840		564,840	1,727,464				216,282		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/06/2013	06/10/2023		10,000,000	2.2368 USD (USDLIBBBA3M)			199,898	50,752		50,752	702,391				146,321		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/06/2013	06/10/2028		10,000,000	2.7528 USD (USDLIBBBA3M)			251,498	347,406		347,406	1,291,793				184,654		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/06/2013	06/10/2043		15,000,000	3.1328 USD (USDLIBBBA3M)			434,247	1,341,753		1,341,753	3,471,759				402,880		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/07/2013	06/11/2043		10,000,000	USDLIBBBA3M (3.2162 USD)			(297,733)	(1,062,886)		(1,062,886)	(2,333,128)				268,600		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)			(206,633)	(104,100)		(104,100)	(697,661)				146,344		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)			(259,333)	(439,749)		(439,749)	(1,290,841)				184,673		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)			(280,833)	(680,278)		(680,278)	(1,732,822)				216,298		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)			(252,639)	(161,437)		(161,437)	(833,992)				175,613		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)			(261,633)	(466,504)		(466,504)	(1,290,581)				184,673		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)			(283,533)	(720,566)		(720,566)	(1,734,483)				216,298		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)			(450,349)	(1,670,038)		(1,670,038)	(3,508,017)				402,900		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)			(651,240)	(555,796)		(555,796)	(2,071,685)				439,104		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/10/2013	06/12/2018		20,000,000	USDLIBBBA3M (1.3252 USD)			(217,360)	75,507		75,507	(163,039)				187,009		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/10/2013	06/12/2028		20,000,000	USDLIBBBA3M (2.9242 USD)			(537,160)	(1,093,537)		(1,093,537)	(2,579,616)				369,384		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)			(433,920)	(1,208,438)		(1,208,438)	(2,606,990)				324,471		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)			(609,560)	(2,408,527)		(2,408,527)	(4,697,611)				537,225		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)			214,328	163,750		163,750	693,249				146,416		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)			213,828	159,846		159,846	693,591				146,416		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)			264,028	493,965		493,965	1,290,887				184,730		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)			283,928	726,040		726,040	1,734,938				216,346		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)			299,028	1,088,575		1,088,575	2,336,474				268,639		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)			442,635	1,514,890		1,514,890	3,492,164				403,035		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)			307,109	721,493		721,493	1,906,577				238,051		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/18/2013	06/20/2015		9,900,000	0.4378 USD (USDLIBBBA3M)			19,659	7,751		7,751	(1,798)				34,116		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)			(111,063)	60,610		60,610	(93,877)				100,367		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)			(259,976)	(994,344)		(994,344)	(2,016,547)				231,096		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)			(186,613)	(143,399)		(143,399)	(605,129)				127,505		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)			(220,612)	(427,472)		(427,472)	(1,072,646)				153,419		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)			(228,888)	4,798		4,798	(138,502)				179,230		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)			(608,439)	(733,837)		(733,837)	(1,825,367)				389,907		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)			(540,611)	(1,263,343)		(1,263,343)	(2,518,093)				360,479		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)			(440,200)	(1,338,607)		(1,338,607)	(2,597,897)				322,523		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/19/2013	06/21/2043		15,900,000	USDLIBBBA3M (3.3312 USD)			(491,686)	(2,060,129)		(2,060,129)	(3,752,611)				427,279		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)			(681,336)	(261,105)		(261,105)	(287,646)				469,929		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)			(1,234,836)	(2,092,144)		(2,092,144)	(3,379,948)				733,381		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)			(440,201)	(1,256,072)		(1,256,072)	(1,936,715)				277,404		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)			(561,447)	(1,063,966)		(1,063,966)	(1,475,573)				322,792		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)			(661,767)	(2,032,611)		(2,032,611)	(2,839,264)				406,942		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)			(314,167)	(163,723)		(163,723)	(113,537)				206,931		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)			(250,912)	(112,792)		(112,792)	(98,577)				169,374		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)			(456,832)	(850,898)		(850,898)	(1,209,182)				264,145		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)			(541,972)	(1,669,565)		(1,669,565)	(2,322,936)				332,986		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)			(571,312)	(2,211,749)		(2,211,749)	(3,165,560)				389,827		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/26/2013	06/28/2043		18,000,000	USDLIBBBA3M (3.5242 USD)			(591,112)	(3,034,744)		(3,034,744)	(4,326,983)				483,875		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/27/2013	07/01/2018		10,000,000	USDLIBBBA3M (1.5612 USD)			(132,053)	(36,678)		(36,678)	(62,585)				94,207		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/27/2013	07/01/2028		10,000,000	USDLIBBBA3M (3.1652 USD)			(292,553)	(828,308)		(828,308)	(1,292,963)				185,049		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/28/2013	07/02/2015		31,100,000	0.5178 USD (USDLIBBBA3M)			86,702	36,567		36,567	(29,163)				110,868		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/28/2013	07/02/2023		23,500,000	USDLIBBBA3M (2.7192 USD)			(582,843)	(1,001,927)		(1,001,927)	(1,593,033)				345,078		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/28/2013	07/02/2033		61,100,000	USDLIBBBA3M (3.3652 USD)			(1,910,098)	(7,062,333)		(7,062,333)	(10,736,765)				1,323,637		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/28/2013	07/02/2043		101,000,000	USDLIBBBA3M (3.4852 USD)			(3,278,645)	(16,233,180)		(16,233,180)	(24,196,136)				2,715,598		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/28/2013	07/02/2015		31,100,000	0.5148 USD (USDLIBBBA3M)			85,769	36,098		36,098	(28,234)				110,868		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/28/2013	07/02/2023		23,500,000	USDLIBBBA3M (2.7242 USD)			(584,018)	(1,011,152)		(1,011,152)	(1,592,235)				345,078		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/28/2013	07/02/2028		76,900,000	USDLIBBBA3M (3.2012 USD)			(2,277,919)	(6,685,123)		(6,685,123)	(9,939,574)				1,423,169		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/28/2013	07/02/2043		101,000,000	USDLIBBBA3M (3.4922 USD)			(3,285,715)	(16,376,102)		(16,376,102)	(24,211,897)				2,715,598		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/05/2013	07/09/2043		30,000,000	USDLIBBBA3M (3.6472 USD)			(1,022,863)	(5,806,111)		(5,806,111)	(7,298,896)				806,884		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/05/2013	07/09/2028		40,000,000	USDLIBBBA3M (3.4082 USD)			(1,268,218)	(4,445,629)		(4,445,629)	(5,170,425)				740,795		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/05/2013	07/09/2033		30,000,000	USDLIBBBA3M (3.5562 USD)			(995,563)	(4,326,305)		(4,326,305)	(5,312,347)				650,240		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/08/2013	07/10/2033		25,000,000	USDLIBBBA3M (3.5542 USD)			(829,509)	(3,597,471)		(3,597,471)	(4,426,578)				541,907		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/08/2013	07/10/2023		25,000,000	USDLIBBBA3M (2.9162 USD)			(670,009)	(1,452,449)		(1,452,449)	(1,669,092)				367,577		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)			(1,418,416)	(4,895,598)		(4,895,598)	(5,817,540)				833,479		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)			(857,009)	(4,924,308)		(4,924,308)	(6,092,322)				672,436		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)			(751,018)	(478,918)		(478,918)	(236,387)				472,692		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)			(1,581,018)	(5,497,992)		(5,497,992)	(6,463,420)				926,088		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/10/2013	07/12/2023		8,000,000	USDLIBBBA3M (2.8822 USD)			(211,642)	(443,460)		(443,460)	(536,651)				117,662		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)			(313,352)	(1,067,084)		(1,067,084)	(1,293,582)				185,255		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)			(331,452)	(1,434,678)		(1,434,678)	(1,770,708)				216,795		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)			107,888	45,254		45,254	(28,820)				147,573		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)			(338,212)	(1,877,304)		(1,877,304)	(2,427,360)				269,039		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)			370,632	684,439		684,439	993,070				214,906		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)			608,914	1,922,970		1,922,970	2,591,894				370,698		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)			1,034,103	4,187,808		4,187,808	5,653,723				694,000		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)			1,271,052	6,940,283		6,940,283	9,159,459				1,017,065		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/16/2013	07/18/2023		11,400,000	2.7368 USD (USDLIBBBA3M)			285,054	501,241		501,241	778,808				167,830		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)			545,722	1,654,284		1,654,284	2,360,072				337,369		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)			503,147	1,958,987		1,958,987	2,787,036				342,688		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)			755,700	3,970,112		3,970,112	5,501,929				613,497		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)			487,949	783,084		783,084	1,375,008				294,486		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/17/2013	07/19/2028		20,000,000	3.1998 USD (USDLIBBBA3M)			592,749	1,736,013		1,736,013	2,594,351				370,772		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)			630,949	2,389,950		2,389,950	3,524,144				433,814		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)			660,949	3,442,061		3,442,061	4,821,350				538,181		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)			76,046	31,561		31,561	(14,762)				113,468		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)			(509,154)	(52,377)		(52,377)	(288,401)				380,351		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)			(37,933)	(15,729)		(15,729)	7,292				56,734		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)			(300,189)	(914,171)		(914,171)	(1,298,675)				185,499		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)			(379,476)	(695,069)		(695,069)	(1,026,667)				221,112		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)			(761,960)	(2,420,344)		(2,420,344)	(3,246,327)				463,793		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)			(324,284)	(1,329,358)		(1,329,358)	(1,769,526)				217,019		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)			(337,384)	(1,864,027)		(1,864,027)	(2,427,643)				269,181		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)			(652,211)	(2,713,607)		(2,713,607)	(3,542,931)				434,198		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)			(508,811)	(948,799)		(948,799)	(1,371,409)				295,052		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)			(612,411)	(1,969,217)		(1,969,217)	(2,599,790)				371,222		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)			(680,811)	(3,850,939)		(3,850,939)	(4,870,107)				538,491		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/31/2013	08/02/2028		11,000,000	USDLIBBBA3M (3.3832 USD)			(346,071)	(1,190,541)		(1,190,541)	(1,429,727)				204,213		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)			(112,008)	(44,024)		(44,024)	(49,247)				76,303		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)			(279,744)	(581,539)		(581,539)	(720,939)				156,427		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)			37,198	15,410		15,410	(7,457)				54,735		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)			(289,419)	(610,976)		(610,976)	(742,706)				160,931		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/01/2013	08/05/2028		13,700,000	USDLIBBBA3M (3.3992 USD)			(433,361)	(1,508,892)		(1,508,892)	(1,782,688)				254,415		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)			(383,924)	(2,306,271)		(2,306,271)	(2,700,539)				296,241		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)			(348,338)	(2,083,073)		(2,083,073)	(2,454,030)				269,348		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)			42,666	17,540		17,540	(6,142)				66,749		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)			(131,259)	(31,266)		(31,266)	(67,248)				93,686		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)			(313,538)	(1,068,698)		(1,068,698)	(1,301,561)				185,760		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)			(333,638)	(1,467,500)		(1,467,500)	(1,778,487)				217,227		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)			505,505	917,506		917,506	1,385,771				295,616		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)			609,505	1,930,373		1,930,373	2,608,637				371,670		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)			648,905	2,658,284		2,658,284	3,547,398				434,582		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)			677,705	3,780,060		3,780,060	4,866,125				538,800		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)			482,550	1,933,418		1,933,418	2,658,810				325,984		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)			504,450	2,759,521		2,759,521	3,641,435				404,139		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)			374,250	650,187		650,187	1,042,297				221,783		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)			451,950	1,388,042		1,388,042	1,956,732				278,809		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/13/2013	08/15/2033		10,700,000	USDLIBBBA3M (3.5832 USD)			(358,189)	(1,588,905)		(1,588,905)	(1,905,522)				232,552		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)			(433,078)	(2,606,883)		(2,606,883)	(3,046,837)				334,104		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)			(468,418)	(964,571)		(964,571)	(1,221,293)				263,224		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)			(655,317)	(2,260,959)		(2,260,959)	(2,711,267)				386,654		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/14/2013	08/16/2023		15,000,000	USDLIBBBA3M (2.8702 USD)			(395,271)	(816,391)		(816,391)	(1,029,265)				221,853		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)			36,413	15,792		15,792	(6,930)				53,320		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)			(472,071)	(1,623,506)		(1,623,506)	(1,955,482)				278,865		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)			(501,021)	(2,209,504)		(2,209,504)	(2,670,621)				326,032		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)			(522,171)	(3,116,962)		(3,116,962)	(3,681,383)				404,177		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)			(838,285)	(3,731,345)		(3,731,345)	(4,453,124)				543,387		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)			(873,535)	(5,260,818)		(5,260,818)	(6,142,949)				673,629		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)			(157,329)	(98,887)		(98,887)	(54,565)				98,913		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)			(140,527)	(88,327)		(88,327)	(48,737)				88,350		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)			(207,429)	(281,058)		(281,058)	(253,323)				113,598		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)			(291,319)	(688,521)		(688,521)	(713,051)				155,396		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)			(344,034)	(813,110)		(813,110)	(842,079)				183,515		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)			(290,715)	(1,089,240)		(1,089,240)	(1,160,762)				165,526		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)			(375,644)	(1,407,446)		(1,407,446)	(1,499,861)				213,882		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)			(1,214,945)	(5,852,578)		(5,852,578)	(6,267,202)				761,021		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)			(1,260,095)	(8,126,339)		(8,126,339)	(8,687,548)				943,306		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/19/2013	08/21/2023		10,300,000	USDLIBBBA3M (3.0762 USD)			(292,548)	(729,616)		(729,616)	(695,057)				152,460		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)			(355,697)	(1,382,648)		(1,382,648)	(1,395,111)				199,024		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)			(302,231)	(1,174,458)		(1,174,458)	(1,188,555)				169,365		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)			(2,546,053)	(16,797,419)		(16,797,419)	(17,440,460)				1,887,153		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/26/2013	08/28/2023		8,900,000	2.9698 USD (USDLIBBBA3M)			243,152	555,945		555,945	609,781				131,883		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)			237,617	860,846		860,846	967,306				137,739		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)			461,155	1,019,087		1,019,087	1,175,665				253,434		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)			546,928	1,936,072		1,936,072	2,248,751				320,182		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)			662,474	2,982,211		2,982,211	3,517,861				428,598		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)			580,471	3,515,782		3,515,782	4,084,343				447,568		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)			321,457	697,910		697,910	826,463				177,848		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)			378,577	1,315,384		1,315,384	1,569,147				223,383		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)			416,377	2,475,780		2,475,780	2,945,228				323,543		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)			400,417	1,769,598		1,769,598	2,140,832				261,075		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)			(154,303)	(91,033)		(91,033)	(57,368)				98,321		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)			184,441	413,436		413,436	467,122				100,797		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)			325,316	1,159,081		1,159,081	1,333,771				189,895		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)			377,929	1,714,094		1,714,094	2,000,775				243,688		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)			350,737	2,138,313		2,138,313	2,462,670				269,632		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)			622,780	3,672,871		3,672,871	4,414,314				485,430		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/30/2013	09/03/2023		18,000,000	2.9448 USD (USDLIBBBA3M)			487,420	1,086,588		1,086,588	1,241,501				266,983		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)			570,580	2,002,158		2,002,158	2,356,851				335,242		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)			602,080	2,672,659		2,672,659	3,214,473				391,756		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)			(164,085)	(134,095)		(134,095)	(45,209)				96,609		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/03/2013	09/05/2023		10,000,000	USDLIBBBA3M (3.0872 USD)			(284,985)	(717,522)		(717,522)	(680,328)				148,371		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)			(359,585)	(2,317,876)		(2,317,876)	(2,484,047)				269,709		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)			(354,606)	(883,915)		(883,915)	(851,487)				185,463		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)			(484,343)	(1,852,578)		(1,852,578)	(1,923,300)				273,836		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)			(354,333)	(1,713,337)		(1,713,337)	(1,830,163)				222,027		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)			(415,726)	(2,660,481)		(2,660,481)	(2,878,350)				312,863		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)			(330,985)	(1,277,951)		(1,277,951)	(1,308,244)				186,283		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)			(348,385)	(1,694,804)		(1,694,804)	(1,794,928)				217,674		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)			(416,067)	(1,546,873)		(1,546,873)	(1,675,476)				238,466		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)			95,030	49,942		49,942	(36,694)				103,958		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)			(341,223)	(855,384)		(855,384)	(817,304)				178,073		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)			(395,703)	(1,516,732)		(1,516,732)	(1,570,297)				223,562		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)			(416,583)	(2,012,149)		(2,012,149)	(2,152,903)				261,228		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)			(429,783)	(2,747,420)		(2,747,420)	(2,976,990)				323,666		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)			(351,443)	(1,741,993)		(1,741,993)	(1,797,608)				217,738		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)			(362,843)	(2,385,135)		(2,385,135)	(2,491,599)				269,761		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/05/2013	09/09/2023		10,000,000	USDLIBBBA3M (3.1292 USD)			(289,143)	(751,566)		(751,566)	(680,015)				148,464		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)			(334,743)	(1,323,493)		(1,323,493)	(1,309,677)				186,358		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)			(507,365)	(2,047,229)		(2,047,229)	(1,964,096)				279,536		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)			(292,943)	(781,989)		(781,989)	(677,501)				148,464		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/05/2013	09/09/2033		10,000,000	USDLIBBBA3M (3.7822 USD)			(354,443)	(1,787,192)		(1,787,192)	(1,799,565)				217,738		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)			(547,865)	(3,650,781)		(3,650,781)	(3,745,532)				404,641		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)			(284,835)	(1,449,039)		(1,449,039)	(1,440,487)				174,190		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)			(234,835)	(629,434)		(629,434)	(541,683)				118,771		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)			(271,315)	(1,100,357)		(1,100,357)	(1,047,460)				149,086		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)			(293,795)	(1,979,563)		(1,979,563)	(2,001,232)				215,809		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)			(335,238)	(1,329,413)		(1,329,413)	(1,309,684)				186,376		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)			37,598	19,869		19,869	(14,149)				41,916		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)			(349,061)	(903,664)		(903,664)	(823,819)				179,727		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)			56,310	30,060		30,060	(20,886)				63,122		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)			(140,851)	(122,975)		(122,975)	(36,116)				81,363		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)			(412,763)	(1,641,086)		(1,641,086)	(1,611,178)				229,289		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)			42,061	22,439		22,439	(15,568)				47,223		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)			(245,390)	(636,235)		(636,235)	(578,951)				126,274		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)			(423,605)	(1,690,207)		(1,690,207)	(1,650,779)				234,905		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)			(397,034)	(2,003,955)		(2,003,955)	(2,016,680)				243,938		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/11/2013	09/13/2043		12,400,000	USDLIBBBA3M (3.9072 USD)			(454,949)	(3,061,572)		(3,061,572)	(3,102,045)				334,567		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)			405,885	906,191		906,191	1,042,631				223,012		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)			(148,630)	(76,589)		(76,589)	(62,295)				97,075		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)			256,632	928,519		928,519	1,050,226				149,220		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/18/2013	09/20/2015		11,600,000	0.5458 USD (USDLIBBBA3M)			35,563	17,541		17,541	(7,784)				49,574		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)			(159,897)	(117,087)		(117,087)	(51,971)				97,147		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)			(281,197)	(689,450)		(689,450)	(688,993)				148,721		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)			(329,097)	(1,259,285)		(1,259,285)	(1,312,821)				186,562		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)			521,915	1,053,981		1,053,981	1,404,678				297,443		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)			468,386	1,590,224		1,590,224	1,971,169				279,844		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)			333,527	1,475,784		1,475,784	1,790,262				217,993		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)			262,027	535,421		535,421	703,822				148,838		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)			312,827	1,067,086		1,067,086	1,315,677				186,656		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)			349,027	2,109,357		2,109,357	2,463,437				269,967		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)			266,467	1,177,004		1,177,004	1,432,052				174,394		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)			209,542	427,694		427,694	563,111				119,070		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		8,000,000	3.3668 USD (USDLIBBBA3M)			250,182	852,722		852,722	1,052,548				149,324		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)			278,582	1,674,481		1,674,481	1,969,299				215,973		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)			1,665,136	7,341,181		7,341,181	8,949,663				1,089,964		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)			1,662,136	7,295,895		7,295,895	8,947,684				1,089,964		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/23/2013	09/25/2043		50,000,000	3.7128 USD (USDLIBBBA3M)			1,736,636	10,374,065		10,374,065	12,297,920				1,349,833		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/24/2013	09/26/2023		10,000,000	2.8318 USD (USDLIBBBA3M)			259,115	512,975		512,975	706,052				148,861		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/24/2013	09/26/2028		10,000,000	3.3378 USD (USDLIBBBA3M)			309,715	1,031,722		1,031,722	1,316,159				186,674		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/24/2013	09/26/2033		10,000,000	3.5428 USD (USDLIBBBA3M)			330,215	1,427,586		1,427,586	1,788,102				218,009		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/24/2013	09/26/2043		10,000,000	3.6908 USD (USDLIBBBA3M)			345,015	2,030,515		2,030,515	2,455,000				269,979		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/24/2013	09/26/2033		59,000,000	3.5388 USD (USDLIBBBA3M)			1,945,907	8,387,131		8,387,131	10,548,245				1,286,251		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/24/2013	09/26/2023		59,000,000	2.8348 USD (USDLIBBBA3M)			1,530,547	3,040,784		3,040,784	4,164,544				878,282		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/24/2013	09/26/2043		59,000,000	3.6798 USD (USDLIBBBA3M)			2,029,097	11,848,135		11,848,135	14,469,783				1,592,879		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/25/2013	09/27/2018		8,000,000	USDLIBBBA3M (1.5882 USD)			(107,843)	(19,494)		(19,494)	(61,822)				77,917		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/25/2013	09/27/2023		8,000,000	2.8028 USD (USDLIBBBA3M)			205,011	391,807		391,807	566,683				119,108		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/25/2013	09/27/2028		8,000,000	3.3108 USD (USDLIBBBA3M)			245,651	799,944		799,944	1,053,299				149,354		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/25/2013	09/27/2043		59,000,000	3.6648 USD (USDLIBBBA3M)			2,020,532	11,671,891		11,671,891	14,450,424				1,592,954		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/25/2013	09/27/2023		59,000,000	2.8038 USD (USDLIBBBA3M)			1,512,542	2,894,322		2,894,322	4,178,902				878,420		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/25/2013	09/27/2033		59,000,000	3.5128 USD (USDLIBBBA3M)			1,930,852	8,156,826		8,156,826	10,539,310				1,286,345		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/25/2013	09/27/2033		10,000,000	3.4898 USD (USDLIBBBA3M)			324,963	1,347,790		1,347,790	1,784,805				218,025		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/25/2013	09/27/2023		10,000,000	2.7758 USD (USDLIBBBA3M)			253,563	468,044		468,044	710,130				148,885		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/25/2013	09/27/2028		10,000,000	3.2848 USD (USDLIBBBA3M)			304,463	969,149		969,149	1,316,817				186,693		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/25/2013	09/27/2043		10,000,000	3.6388 USD (USDLIBBBA3M)			339,863	1,925,441		1,925,441	2,443,327				269,992		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/30/2013	10/02/2018		10,000,000	USDLIBBBA3M (1.5582 USD)			(131,918)	(12,350)		(12,350)	(80,808)				97,575		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/30/2013	10/02/2023		10,000,000	2.7768 USD (USDLIBBBA3M)			253,778	468,881		468,881	711,859				149,001		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/30/2013	10/02/2028		10,000,000	3.2868 USD (USDLIBBBA3M)			304,778	971,789		971,789	1,317,991				186,786		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/30/2013	10/02/2043		10,000,000	3.6588 USD (USDLIBBBA3M)			341,978	1,965,963		1,965,963	2,448,054				270,057		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/30/2013	10/02/2015		10,000,000	USDLIBBBA3M (0.4712 USD)			(23,218)	(9,164)		(9,164)	(1,112)				43,700		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/30/2013	10/02/2033		10,000,000	3.5058 USD (USDLIBBBA3M)			326,678	1,372,453		1,372,453	1,787,018				218,104		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/01/2013	10/03/2018		10,000,000	USDLIBBBA3M (1.5772 USD)			(133,926)	(19,022)		(19,022)	(79,237)				97,610		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/01/2013	10/03/2033		10,000,000	3.5248 USD (USDLIBBBA3M)			328,686	1,401,128		1,401,128	1,788,354				218,120		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/01/2013	10/03/2043		10,000,000	3.6828 USD (USDLIBBBA3M)			344,486	2,015,005		2,015,005	2,454,037				270,069		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/03/2013	10/07/2023		10,000,000	2.7468 USD (USDLIBBBA3M)			250,992	444,587		444,587	717,500				149,118		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/03/2013	10/07/2028		10,000,000	3.2718 USD (USDLIBBBA3M)			303,492	954,305		954,305	1,320,883				186,879		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/03/2013	10/07/2043		10,000,000	3.6628 USD (USDLIBBBA3M)			342,592	1,974,622		1,974,622	2,450,491				270,121		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/03/2013	10/07/2033		10,000,000	3.4958 USD (USDLIBBBA3M)			325,892	1,357,711		1,357,711	1,788,042				218,184		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/04/2013	10/08/2023		10,000,000	USDLIBBBA3M (2.8172 USD)			(258,011)	(501,408)		(501,408)	(712,262)				149,141		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/04/2013	10/08/2033		10,000,000	USDLIBBBA3M (3.5472 USD)			(331,011)	(1,435,651)		(1,435,651)	(1,791,529)				218,200		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/04/2013	10/08/2043		10,000,000	USDLIBBBA3M (3.7062 USD)			(346,911)	(2,062,974)		(2,062,974)	(2,459,825)				270,134		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/04/2013	10/08/2015		10,000,000	0.4598 USD (USDLIBBBA3M)			22,271	8,034		8,034	2,714				44,175		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/04/2013	10/08/2028		10,000,000	USDLIBBBA3M (3.3362 USD)			(309,911)	(1,030,709)		(1,030,709)	(1,319,804)				186,897		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/07/2013	10/09/2043		10,000,000	3.6638 USD (USDLIBBBA3M)			342,614	1,976,776		1,976,776	2,450,376				270,147		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/07/2013	10/09/2023		10,000,000	2.7658 USD (USDLIBBBA3M)			252,814	459,851		459,851	715,646				149,164		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/07/2013	10/09/2028		10,000,000	3.2868 USD (USDLIBBBA3M)			304,914	972,051		972,051	1,320,185				186,916		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/07/2013	10/09/2033		10,000,000	3.5018 USD (USDLIBBBA3M)			326,414	1,366,962		1,366,962	1,788,557				218,216		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/08/2013	10/10/2023		10,000,000	2.7738 USD (USDLIBBBA3M)			253,764	466,187		466,187	715,524				149,188		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)			304,764	968,413		968,413	1,320,470				186,934		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)			488,495	2,029,857		2,029,857	2,681,898				327,347		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)			341,264	1,946,421		1,946,421	2,447,435				270,159		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)			(626,850)	(2,142,828)		(2,142,828)	(2,643,178)				374,054		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)			25,085	9,658		9,658	453				44,721		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)			(393,037)	(799,241)		(799,241)	(1,068,878)				223,956		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)			(335,025)	(1,495,264)		(1,495,264)	(1,795,777)				218,311		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)			(526,537)	(3,217,560)		(3,217,560)	(3,705,004)				405,336		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)			(464,118)	(1,535,868)		(1,535,868)	(1,982,784)				280,541		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)			(198,318)	(13,639)		(13,639)	(125,156)				147,054		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)			(386,418)	(745,877)		(745,877)	(1,073,185)				223,956		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)			(355,905)	(1,203,699)		(1,203,699)	(1,507,084)				213,253		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)			(433,416)	(1,910,216)		(1,910,216)	(2,333,074)				283,846		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)			(440,241)	(2,659,493)		(2,659,493)	(3,108,149)				340,514		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)			32,314	11,915		11,915	1,278				58,339		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)			37,121	13,694		13,694	1,586				67,431		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)			(396,881)	(830,693)		(830,693)	(1,067,695)				224,061		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)			(506,381)	(2,301,965)		(2,301,965)	(2,696,768)				327,538		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/16/2013	10/18/2043		15,000,000	USDLIBBBA3M (3.7682 USD)			(529,781)	(3,285,249)		(3,285,249)	(3,713,585)				405,393		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/16/2013	10/18/2028		15,000,000	USDLIBBBA3M (3.3962 USD)			(473,981)	(1,653,526)		(1,653,526)	(1,983,139)				280,624		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)			504,323	905,946		905,946	1,444,582				298,887		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)			456,842	1,449,831		1,449,831	1,986,883				280,708		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)			489,842	2,051,621		2,051,621	2,687,150				327,610		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)			514,442	2,972,857		2,972,857	3,679,499				405,451		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)			(178,183)	64,610		64,610	(147,155)				147,585		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)			360,373	535,847		535,847	1,095,664				224,304		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)			292,949	829,818		829,818	1,325,538				187,213		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)			315,149	1,196,900		1,196,900	1,784,432				218,470		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)			332,449	1,770,591		1,770,591	2,429,687				270,352		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)			109,980	23,444		23,444	38,977				259,600		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)			1,437,909	2,199,603		2,199,603	4,356,283				890,570		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)			(1,917,375)	(10,472,023)		(10,472,023)	(13,940,197)				1,546,855		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)			1,421,599	(545,673)		(545,673)	1,194,816				1,182,230		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)			(1,890,942)	(7,377,848)		(7,377,848)	(10,637,680)				1,300,464		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)			109,415	22,976		22,976	39,539				259,600		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)			877,507	2,532,765		2,532,765	3,955,503				558,225		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)			(1,887,372)	(7,323,708)		(7,323,708)	(10,635,266)				1,300,464		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	1.4188 USD (USDLIBBBA3M)			1,418,002	(559,133)		(559,133)	1,198,241				1,182,230		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)			1,436,719	2,189,931		2,189,931	4,357,054				890,570		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/29/2013	10/31/2043		57,200,000	USDLIBBBA3M (3.5832 USD)			(1,914,515)	(10,413,737)		(10,413,737)	(13,933,664)				1,546,855		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2028		10,000,000	USDLIBBBA3M (3.1732 USD)			(293,537)	(836,643)		(836,643)	(1,327,543)				187,343		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2015		56,700,000	0.4258 USD (USDLIBBBA3M)			106,582	18,976		18,976	43,295				260,947		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2018		119,700,000	1.4038 USD (USDLIBBBA3M)			1,395,672	(641,275)		(641,275)	1,215,564				1,180,679		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2023		59,500,000	2.6328 USD (USDLIBBBA3M)			1,425,010	2,084,805		2,084,805	4,366,205				890,708		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2043		57,100,000	USDLIBBBA3M (3.5762 USD)			(1,906,212)	(10,275,653)		(10,275,653)	(13,898,430)				1,544,224		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2015		20,000,000	0.4268 USD (USDLIBBBA3M)			37,795	6,860		6,860	15,073				92,045		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2018		10,000,000	USDLIBBBA3M (1.4102 USD)			(117,237)	51,180		51,180	(100,941)				98,637		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2015		10,000,000	USDLIBBBA3M (0.4292 USD)			(19,137)	(3,630)		(3,630)	(7,298)				46,022		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	3.1648 USD (USDLIBBBA3M)			866,384	2,446,863		2,446,863	3,929,680				554,534		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 (3.3982 USD)			(1,877,263)	(7,191,269)		(7,191,269)	(10,613,096)				1,298,373		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	1.4018 USD (USDLIBBBA3M)			1,393,278	(650,227)		(650,227)	1,217,843				1,180,679		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	3.1658 USD (USDLIBBBA3M)			866,680	2,450,387		2,450,387	3,929,662				554,534		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2015		56,700,000	0.4268 USD (USDLIBBBA3M)			107,149	19,449		19,449	42,731				260,947		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 (3.3922 USD)			(1,873,699)	(7,137,263)		(7,137,263)	(10,610,689)				1,298,373		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 (3.5692 USD)			(1,902,215)	(10,194,253)		(10,194,253)	(13,889,303)				1,544,224		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2015		56,700,000	0.4238 USD (USDLIBBBA3M)			105,448	18,030		18,030	44,422				260,947		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2023		59,500,000	2.6188 USD (USDLIBBBA3M)			1,416,680	2,017,171		2,017,171	4,371,608				890,708		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)			862,536	2,401,054		2,401,054	3,929,914				554,534		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)			(1,868,947)	(7,065,254)		(7,065,254)	(10,607,481)				1,298,373		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/30/2013	11/01/2043		57,100,000	USDLIBBBA3M (3.5612 USD)			(1,897,647)	(10,101,223)		(10,101,223)	(13,878,873)				1,544,224		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)			1,380,111	(699,462)		(699,462)	1,230,380				1,180,679		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)			1,425,379	(597,808)		(597,808)	1,221,936				1,191,817		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)			(1,865,773)	(7,152,854)		(7,152,854)	(10,548,114)				1,289,911		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)			1,427,269	2,144,774		2,144,774	4,352,648				886,629		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)			924,502	2,630,394		2,630,394	4,187,368				590,304		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)			(1,895,602)	(10,199,495)		(10,199,495)	(13,826,520)				1,536,329		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)			100,619	17,772		17,772	39,591				243,728		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)			1,450,949	2,337,308		2,337,308	4,337,320				886,629		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)			936,787	2,776,761		2,776,761	4,186,642				590,304		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)			(1,911,506)	(10,523,428)		(10,523,428)	(13,862,847)				1,536,329		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)			(1,885,833)	(7,456,931)		(7,456,931)	(10,561,684)				1,289,911		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)			1,461,013	2,419,134		2,419,134	4,330,805				886,629		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)			941,827	2,836,810		2,836,810	4,186,345				590,304		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)			(1,919,458)	(10,685,395)		(10,685,395)	(13,881,011)				1,536,329		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2015		52,700,000	0.4318 USD (USDLIBBBA3M)			102,727	19,542		19,542	37,496				243,728		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)			(1,897,633)	(7,635,799)		(7,635,799)	(10,569,666)				1,289,911		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)			(1,916,050)	(10,615,980)		(10,615,980)	(13,873,227)				1,536,329		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)			100,092	17,330		17,330	40,115				243,728		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)			1,456,277	2,380,628		2,380,628	4,333,871				886,629		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2028		31,500,000	3.2168 USD (USDLIBBBA3M)			938,677	2,799,279		2,799,279	4,186,531				590,304		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)			(1,889,373)	(7,510,591)		(7,510,591)	(10,564,078)				1,289,911		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)			880,579	2,612,801		2,612,801	3,934,100				554,698		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)			1,383,566	(405,039)		(405,039)	1,110,060				1,121,710		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)			1,367,395	2,217,237		2,217,237	4,079,453				834,210		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)			(1,772,852)	(6,997,745)		(6,997,745)	(9,934,397)				1,213,391		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)			(1,798,845)	(9,879,341)		(9,879,341)	(13,053,774)				1,447,071		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)			250,502	438,127		438,127	729,003				149,792		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)			302,002	935,421		935,421	1,328,616				187,417		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)			(313,754)	55,070		55,070	(235,429)				246,943		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2023		10,000,000	USDLIBBBA3M (2.742 USD)			(250,602)	(438,940)		(438,940)	(728,938)				149,792		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)			(302,402)	(940,187)		(940,187)	(1,328,593)				187,417		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)			(161,409)	(289,247)		(289,247)	(465,857)				95,867		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)			(270,332)	(1,124,496)		(1,124,496)	(1,489,555)				181,475		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)			196,478	32,705		32,705	78,621				478,981		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)			38,161	(16,451)		(16,451)	3,990				54,772		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)			187,991	1,077,106		1,077,106	1,348,807				148,771		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)			61,937	(9,140)		(9,140)	45,724				48,401		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)			(265,353)	(189,098)		(189,098)	(448,860)				169,291		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)			(249,213)	(427,497)		(427,497)	(729,596)				149,815		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/04/2013	11/06/2028		10,000,000	USDLIBBBA3M (3.252 USD)			(301,613)	(930,614)		(930,614)	(1,328,397)				187,435		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)			(340,613)	(1,933,982)		(1,933,982)	(2,449,534)				270,506		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)			340,113	1,923,797		1,923,797	2,448,392				270,506		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)			249,313	428,310		428,310	729,531				149,815		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)			301,313	927,040		927,040	1,328,414				187,435		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)			(255,117)	(475,596)		(475,596)	(726,249)				149,838		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)			462,626	1,517,708		1,517,708	1,992,512				281,181		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)			256,017	482,915		482,915	725,666				149,838		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)			(461,726)	(1,506,984)		(1,506,984)	(1,992,565)				281,181		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)			(381,927)	(707,349)		(707,349)	(1,090,432)				224,792		005
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)			380,877	698,807		698,807	1,091,111				224,792		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)			616,435	2,019,041		2,019,041	2,657,212				374,944		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)			661,835	2,867,807		2,867,807	3,596,369				437,385		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)			25,827	2,169		2,169	14,629				69,821		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)			(618,035)	(2,038,110)		(2,038,110)	(2,657,118)				374,944		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)			(663,035)	(2,886,005)		(2,886,005)	(3,597,183)				437,385		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)			(375,408)	(653,520)		(653,520)	(1,098,078)				224,931		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)			489,558	2,047,023		2,047,023	2,694,966				328,134		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)			516,108	3,006,123		3,006,123	3,687,629				405,875		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)			(456,258)	(1,441,357)		(1,441,357)	(1,995,714)				281,319		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	11/07/2013	11/12/2033		15,000,000	USDLIBBBA3M (3.504 USD)			(490,308)	(2,058,404)		(2,058,404)	(2,695,477)				328,134		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)			(517,008)	(3,024,464)		(3,024,464)	(3,689,688)				405,875		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)			455,208	1,428,833		1,428,833	1,995,774				281,319		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)			374,508	646,188		646,188	1,098,659				224,931		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)			285,275	1,002,226		1,002,226	1,196,778				168,792		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)			(263,972)	(547,288)		(547,288)	(723,208)				149,954		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)			(285,095)	(1,000,079)		(1,000,079)	(1,196,788)				168,792		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)			210,538	432,617		432,617	578,980				119,963		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)			271,258	1,245,925		1,245,925	1,444,232				175,005		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)			284,938	1,800,527		1,800,527	1,988,881				216,467		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)			(253,178)	(886,096)		(886,096)	(1,063,825)				150,037		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)			(104,378)	4,202		4,202	(72,684)				79,218		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)			(270,858)	(1,239,855)		(1,239,855)	(1,443,959)				175,005		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)			(284,378)	(1,789,115)		(1,789,115)	(1,987,599)				216,467		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)			529,640	1,109,516		1,109,516	1,445,766				300,000		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)			509,430	2,350,000		2,350,000	2,708,353				328,182		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)			635,240	2,244,286		2,244,286	2,659,746				375,167		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)			712,840	4,514,713		4,514,713	4,974,596				541,218		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)			(509,430)	(2,350,000)		(2,350,000)	(2,708,353)				328,182		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)			(713,640)	(4,531,019)		(4,531,019)	(4,976,427)				541,218		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/12/2013	11/14/2023		20,000,000	USDLIBBBA3M (2.882 USD)			(529,240)	(1,106,257)		(1,106,257)	(1,446,024)				300,000		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/12/2013	11/14/2028		20,000,000	USDLIBBBA3M (3.413 USD)			(635,440)	(2,246,672)		(2,246,672)	(2,659,735)				375,167		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/18/2013	11/20/2023		12,100,000	USDLIBBBA3M (2.738 USD)			(302,774)	(527,190)		(527,190)	(889,001)				181,668		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/18/2013	11/20/2023		12,100,000	2.733 USD (USDLIBBBA3M)			302,169	522,251		522,251	889,390				181,668		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/18/2013	11/20/2043		8,800,000	3.662 USD (USDLIBBBA3M)			301,511	1,739,366		1,739,366	2,161,474				238,204		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/19/2013	11/21/2023		11,200,000	USDLIBBBA3M (2.736 USD)			(280,008)	(486,232)		(486,232)	(823,607)				168,181		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/19/2013	11/21/2033		12,700,000	USDLIBBBA3M (3.499 USD)			(414,410)	(1,734,276)		(1,734,276)	(2,283,692)				278,001		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/19/2013	11/21/2043		10,500,000	USDLIBBBA3M (3.673 USD)			(360,892)	(2,099,303)		(2,099,303)	(2,582,284)				284,234		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/19/2013	11/21/2028		10,000,000	3.265 USD (USDLIBBBA3M)			302,907	947,191		947,191	1,332,747				187,713		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/19/2013	11/21/2033		12,700,000	3.493 USD (USDLIBBBA3M)			413,648	1,722,704		1,722,704	2,283,171				278,001		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/19/2013	11/21/2043		10,500,000	3.664 USD (USDLIBBBA3M)			359,947	2,080,033		2,080,033	2,580,117				284,234		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/19/2013	11/21/2023		11,200,000	2.73 USD (USDLIBBBA3M)			279,336	480,746		480,746	824,039				168,181		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/21/2013	11/25/2028		20,000,000	3.407 USD (USDLIBBBA3M)			634,121	2,234,283		2,234,283	2,667,752				375,574		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/21/2013	11/25/2023		20,000,000	2.862 USD (USDLIBBBA3M)			525,121	1,073,965		1,073,965	1,459,742				300,509		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/21/2013	11/25/2018		20,000,000	USDLIBBBA3M (1.472 USD)			(247,121)	68,727		68,727	(200,055)				198,956		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/21/2013	11/25/2023		20,000,000	USDLIBBBA3M (2.865 USD)			(525,721)	(1,078,872)		(1,078,872)	(1,459,357)				300,509		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/21/2013	11/25/2028		20,000,000	USDLIBBBA3M (3.41 USD)			(634,721)	(2,241,457)		(2,241,457)	(2,667,721)				375,574		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/25/2013	11/27/2033		8,100,000	USDLIBBBA3M (3.567 USD)			(269,732)	(1,190,302)		(1,190,302)	(1,461,501)				177,385		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/25/2013	11/27/2028		8,900,000	USDLIBBBA3M (3.345 USD)			(276,614)	(928,340)		(928,340)	(1,187,168)				167,163		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/25/2013	11/27/2033		8,100,000	3.566 USD (USDLIBBBA3M)			269,651	1,189,071		1,189,071	1,461,445				177,385		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/02/2013	12/04/2023		10,900,000	USDLIBBBA3M (2.887 USD)			(288,896)	(607,860)		(607,860)	(796,731)				164,004		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/02/2013	12/04/2028		18,800,000	USDLIBBBA3M (3.419 USD)			(598,296)	(2,128,385)		(2,128,385)	(2,511,023)				353,352		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/02/2013	12/04/2023		10,900,000	2.882 USD (USDLIBBBA3M)			288,351	603,394		603,394	797,080				164,004		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/02/2013	12/04/2028		18,800,000	3.416 USD (USDLIBBBA3M)			597,732	2,121,635		2,121,635	2,511,050				353,352		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/06/2013	12/10/2028		17,000,000	3.471 USD (USDLIBBBA3M)			549,641	2,031,606		2,031,606	2,273,801				319,709		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/06/2013	12/10/2028		17,000,000	USDLIBBBA3M (3.475 USD)			(550,321)	(2,039,754)		(2,039,754)	(2,273,770)				319,709		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/11/2013	12/13/2028		10,900,000	USDLIBBBA3M (3.412 USD)			(345,938)	(1,225,717)		(1,225,717)	(1,458,773)				205,050		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/11/2013	12/13/2028		10,900,000	3.413 USD (USDLIBBBA3M)			346,047	1,227,024		1,227,024	1,458,768				205,050		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/11/2013	12/13/2023		10,200,000	USDLIBBBA3M (2.878 USD)			(269,254)	(561,532)		(561,532)	(749,962)				153,683		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/11/2013	12/13/2028		9,900,000	USDLIBBBA3M (3.402 USD)			(313,211)	(1,101,399)		(1,101,399)	(1,324,985)				186,238		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/11/2013	12/13/2023		10,200,000	2.872 USD (USDLIBBBA3M)			268,642	556,504		556,504	750,353				153,683		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/11/2013	12/13/2028		9,900,000	3.397 USD (USDLIBBBA3M)			312,716	1,095,466		1,095,466	1,325,008				186,238		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/11/2013	12/13/2033		10,400,000	3.606 USD (USDLIBBBA3M)			350,246	1,591,744		1,591,744	1,883,078				228,017		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/11/2013	12/13/2043		10,900,000	3.761 USD (USDLIBBBA3M)			383,979	2,377,587		2,377,587	2,706,115				295,369		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/11/2013	12/13/2033		10,400,000	USDLIBBBA3M (3.612 USD)			(350,870)	(1,601,244)		(1,601,244)	(1,883,510)				228,017		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/11/2013	12/13/2043		10,900,000	USDLIBBBA3M (3.765 USD)			(384,415)	(2,386,490)		(2,386,490)	(2,707,118)				295,369		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/13/2013	12/17/2028		5,800,000	3.439 USD (USDLIBBBA3M)			185,591	671,141		671,141	777,346				109,152		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/13/2013	12/17/2015		37,500,000	0.426 USD (USDLIBBBA3M)			70,065	3,938		3,938	38,261				185,141		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/13/2013	12/17/2018		18,700,000	USDLIBBBA3M (1.626 USD)			(259,339)	(36,708)		(36,708)	(168,158)				187,454		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/13/2013	12/17/2033		9,200,000	3.642 USD (USDLIBBBA3M)			313,061	1,458,997		1,458,997	1,669,951				201,766		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/13/2013	12/17/2043		10,000,000	3.782 USD (USDLIBBBA3M)			354,284	2,224,409		2,224,409	2,488,537				271,032		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)			(313,613)	(1,467,406)		(1,467,406)	(1,670,335)				201,766		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)			(322,477)	(1,187,289)		(1,187,289)	(1,340,152)				188,249		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)			322,377	1,186,089		1,186,089	1,340,157				188,249		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)			550,410	1,287,325		1,287,325	1,467,281				301,800		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)			975,915	3,664,260		3,664,260	4,025,597				564,911		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)			690,210	3,318,858		3,318,858	3,637,302				438,812		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)			357,805	2,296,560		2,296,560	2,496,746				271,109		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)			(145,205)	(43,212)		(43,212)	(84,340)				100,450		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)			(551,210)	(1,293,922)		(1,293,922)	(1,466,774)				301,800		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)			(976,215)	(3,667,864)		(3,667,864)	(4,025,585)				564,911		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)			(358,105)	(2,302,689)		(2,302,689)	(2,497,438)				271,109		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)			559,950	1,370,030		1,370,030	1,462,584				302,122		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)			1,082,025	7,084,925		7,084,925	7,515,484				813,595		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	12/24/2013	12/30/2028		30,000,000	3.525 USD (USDLIBBBA3M)			985,425	3,786,768		3,786,768	4,026,719				565,299		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)			695,750	3,412,428		3,412,428	3,644,836				439,033		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)			149,250	32,663		32,663	26,546				301,662		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)			(560,550)	(1,374,982)		(1,374,982)	(1,462,204)				302,122		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)			(986,325)	(3,797,587)		(3,797,587)	(4,026,684)				565,299		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)			(154,475)	(78,399)		(78,399)	(76,728)				100,692		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/24/2013	12/30/2033		20,000,000	USDLIBBBA3M (3.721 USD)			(696,150)	(3,418,531)		(3,418,531)	(3,645,116)				439,033		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/26/2013	12/30/2028		20,000,000	USDLIBBBA3M (3.55 USD)			(661,950)	(2,584,614)		(2,584,614)	(2,684,333)				376,866		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/26/2013	12/30/2033		15,000,000	USDLIBBBA3M (3.751 USD)			(526,613)	(2,632,553)		(2,632,553)	(2,737,029)				329,275		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/26/2013	12/30/2043		15,000,000	USDLIBBBA3M (3.885 USD)			(546,713)	(3,659,003)		(3,659,003)	(3,770,948)				406,798		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/26/2013	12/30/2023		15,000,000	USDLIBBBA3M (3.056 USD)			(422,363)	(1,047,331)		(1,047,331)	(1,095,454)				226,592		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/26/2013	12/30/2023		15,000,000	3.054 USD (USDLIBBBA3M)			422,063	1,044,855		1,044,855	1,095,644				226,592		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/26/2013	12/30/2028		20,000,000	3.548 USD (USDLIBBBA3M)			661,550	2,579,806		2,579,806	2,684,349				376,866		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/26/2013	12/30/2033		15,000,000	3.743 USD (USDLIBBBA3M)			525,413	2,614,245		2,614,245	2,736,188				329,275		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/26/2013	12/30/2043		15,000,000	3.873 USD (USDLIBBBA3M)			544,913	3,622,201		3,622,201	3,766,790				406,798		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/27/2013	12/31/2028		10,000,000	3.561 USD (USDLIBBBA3M)			332,088	1,307,247		1,307,247	1,342,074				188,451		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/27/2013	12/31/2028		10,000,000	USDLIBBBA3M (3.565 USD)			(332,488)	(1,312,057)		(1,312,057)	(1,342,058)				188,451		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/02/2014	01/06/2019		15,300,000	USDLIBBBA3M (1.768 USD)			(230,921)	(107,032)		(107,032)	(107,032)				154,428		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/02/2014	01/06/2024		34,200,000	3.056 USD (USDLIBBBA3M)			950,554	2,383,681		2,383,681	2,383,681				517,179		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/02/2014	01/06/2034		17,700,000	3.763 USD (USDLIBBBA3M)			615,354	3,135,808		3,135,808	3,135,808				388,740		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/02/2014	01/06/2019		9,500,000	USDLIBBBA3M (1.778 USD)			(144,319)	(70,173)		(70,173)	(70,173)				95,886		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/02/2014	01/06/2024		24,200,000	USDLIBBBA3M (3.057 USD)			(672,853)	(1,688,700)		(1,688,700)	(1,688,700)				365,957		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/02/2014	01/06/2034		14,400,000	USDLIBBBA3M (3.763 USD)			(500,627)	(2,551,166)		(2,551,166)	(2,551,166)				316,263		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/02/2014	01/06/2016		49,700,000	0.488 USD (USDLIBBBA3M)			122,791	22,218		22,218	22,218				252,268		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/02/2014	01/06/2029		24,600,000	USDLIBBBA3M (3.558 USD)			(805,509)	(3,200,529)		(3,200,529)	(3,200,529)				463,862		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/02/2014	01/06/2029		10,600,000	3.562 USD (USDLIBBBA3M)			347,507	1,384,192		1,384,192	1,384,192				199,876		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/02/2014	01/06/2044		51,300,000	3.892 USD (USDLIBBBA3M)			1,848,743	12,572,533		12,572,533	12,572,533				1,391,708		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)			(274,068)	(677,144)		(677,144)	(677,144)				151,268		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)			(343,099)	(1,730,805)		(1,730,805)	(1,730,805)				219,659		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)			(323,390)	(1,273,374)		(1,273,374)	(1,273,374)				188,599		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)			273,872	675,490		675,490	675,490				151,268		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)			322,900	1,267,356		1,267,356	1,267,356				188,599		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)			342,413	1,720,118		1,720,118	1,720,118				219,659		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)			(511,936)	(2,577,811)		(2,577,811)	(2,577,811)				329,512		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)			272,162	668,006		668,006	668,006				151,291		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)			481,869	1,888,437		1,888,437	1,888,437				282,926		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)			708,590	4,775,917		4,775,917	4,775,917				542,653		005
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)			(272,357)	(669,660)		(669,660)	(669,660)				151,291		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)			(482,163)	(1,892,049)		(1,892,049)	(1,892,049)				282,926		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)			(709,959)	(4,804,549)		(4,804,549)	(4,804,549)				542,653		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)			511,056	2,564,071		2,564,071	2,564,071				329,512		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)			(394,957)	(936,196)		(936,196)	(936,196)				227,108		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)			(466,381)	(1,779,033)		(1,779,033)	(1,779,033)				283,064		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)			394,667	933,710		933,710	933,710				227,108		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)			465,947	1,773,610		1,773,610	1,773,610				283,064		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)			513,226	3,352,356		3,352,356	3,352,356				407,086		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	01/10/2014	01/14/2034		15,000,000	3.654 USD (USDLIBBBA3M)			494,141	2,409,584		2,409,584	2,409,584				329,630		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)			(495,153)	(2,425,628)		(2,425,628)	(2,425,628)				329,630		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)			(514,093)	(3,370,766)		(3,370,766)	(3,370,766)				407,086		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)			(409,870)	(909,830)		(909,830)	(909,830)				242,285		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)			(546,911)	(1,993,958)		(1,993,958)	(1,993,958)				339,709		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)			(517,668)	(2,443,171)		(2,443,171)	(2,443,171)				351,631		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)			(640,296)	(4,075,609)		(4,075,609)	(4,075,609)				515,666		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)			410,331	913,809		913,809	913,809				242,285		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)			547,430	2,000,465		2,000,465	2,000,465				339,709		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)			517,976	2,448,061		2,448,061	2,448,061				351,631		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)			640,479	4,079,496		4,079,496	4,079,496				515,666		005
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)			374,290	1,476,713		1,476,713	1,476,713				226,517		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)			(374,749)	(1,482,498)		(1,482,498)	(1,482,498)				226,517		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)			252,842	590,790		590,790	590,790				151,612		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)			446,159	1,672,874		1,672,874	1,672,874				283,312		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)			315,466	1,516,700		1,516,700	1,516,700				219,896		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)			(252,842)	(590,790)		(590,790)	(590,790)				151,612		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)			(446,440)	(1,676,493)		(1,676,493)	(1,676,493)				283,312		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)			(315,747)	(1,521,287)		(1,521,287)	(1,521,287)				219,896		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)			(491,225)	(3,160,554)		(3,160,554)	(3,160,554)				407,258		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/21/2014	01/23/2044		15,000,000	3.721 USD (USDLIBBBA3M)			490,944	3,154,413		3,154,413	3,154,413				407,258		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/23/2014	01/27/2024		15,000,000	USDLIBBBA3M (2.895 USD)			(369,863)	(844,852)		(844,852)	(844,852)				227,555		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/23/2014	01/27/2034		20,000,000	USDLIBBBA3M (3.559 USD)			(616,360)	(2,923,940)		(2,923,940)	(2,923,940)				439,918		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/23/2014	01/27/2029		20,000,000	USDLIBBBA3M (3.367 USD)			(580,733)	(2,144,200)		(2,144,200)	(2,144,200)				377,896		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/23/2014	01/27/2044		15,000,000	USDLIBBBA3M (3.682 USD)			(479,387)	(3,034,909)		(3,034,909)	(3,034,909)				407,335		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/23/2014	01/27/2024		15,000,000	2.889 USD (USDLIBBBA3M)			369,028	837,365		837,365	837,365				227,555		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/23/2014	01/27/2029		20,000,000	3.362 USD (USDLIBBBA3M)			579,805	2,132,124		2,132,124	2,132,124				377,896		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/23/2014	01/27/2034		20,000,000	3.553 USD (USDLIBBBA3M)			615,246	2,905,583		2,905,583	2,905,583				439,918		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/23/2014	01/27/2044		15,000,000	3.675 USD (USDLIBBBA3M)			478,413	3,013,414		3,013,414	3,013,414				407,335		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/24/2014	01/28/2024		20,000,000	USDLIBBBA3M (2.856 USD)			(484,640)	(1,061,717)		(1,061,717)	(1,061,717)				303,452		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/24/2014	01/28/2029		20,000,000	USDLIBBBA3M (3.336 USD)			(573,440)	(2,069,479)		(2,069,479)	(2,069,479)				377,933		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/24/2014	01/28/2034		20,000,000	USDLIBBBA3M (3.531 USD)			(609,515)	(2,838,932)		(2,838,932)	(2,838,932)				439,949		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/24/2014	01/28/2024		20,000,000	2.859 USD (USDLIBBBA3M)			485,195	1,066,708		1,066,708	1,066,708				303,452		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/24/2014	01/28/2029		20,000,000	3.337 USD (USDLIBBBA3M)			573,625	2,071,894		2,071,894	2,071,894				377,933		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/24/2014	01/28/2034		20,000,000	3.535 USD (USDLIBBBA3M)			610,255	2,851,174		2,851,174	2,851,174				439,949		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/24/2014	01/28/2044		20,000,000	3.658 USD (USDLIBBBA3M)			633,010	3,948,664		3,948,664	3,948,664				543,139		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/24/2014	01/28/2044		20,000,000	USDLIBBBA3M (3.661 USD)			(633,565)	(3,960,948)		(3,960,948)	(3,960,948)				543,139		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/24/2014	01/28/2034		25,000,000	USDLIBBBA3M (3.525 USD)			(760,506)	(3,525,713)		(3,525,713)	(3,525,713)				549,937		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/24/2014	01/28/2044		25,000,000	USDLIBBBA3M (3.649 USD)			(789,181)	(4,889,767)		(4,889,767)	(4,889,767)				678,924		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/24/2014	01/28/2029		25,000,000	USDLIBBBA3M (3.332 USD)			(715,875)	(2,574,773)		(2,574,773)	(2,574,773)				472,416		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/24/2014	01/28/2024		25,000,000	2.86 USD (USDLIBBBA3M)			606,725	1,335,464		1,335,464	1,335,464				379,315		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/24/2014	01/28/2029		25,000,000	3.33 USD (USDLIBBBA3M)			715,412	2,568,735		2,568,735	2,568,735				472,416		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/24/2014	01/28/2044		25,000,000	3.643 USD (USDLIBBBA3M)			787,793	4,859,058		4,859,058	4,859,058				678,924		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/24/2014	01/28/2024		25,000,000	USDLIBBBA3M (2.862 USD)			(607,187)	(1,339,623)		(1,339,623)	(1,339,623)				379,315		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/24/2014	01/28/2034		25,000,000	3.52 USD (USDLIBBBA3M)			759,350	3,506,585		3,506,585	3,506,585				549,937		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/27/2014	01/29/2029		10,000,000	USDLIBBBA3M (3.32 USD)			(284,430)	(1,016,871)		(1,016,871)	(1,016,871)				188,985		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/27/2014	01/29/2029		10,000,000	3.314 USD (USDLIBBBA3M)			283,876	1,009,623		1,009,623	1,009,623				188,985		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/27/2014	01/29/2024		12,000,000	USDLIBBBA3M (2.849 USD)			(289,192)	(630,869)		(630,869)	(630,869)				182,099		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/27/2014	01/29/2029		10,000,000	USDLIBBBA3M (3.318 USD)			(284,245)	(1,014,455)		(1,014,455)	(1,014,455)				188,985		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/27/2014	01/29/2044		12,000,000	USDLIBBBA3M (3.631 USD)			(375,733)	(2,306,224)		(2,306,224)	(2,306,224)				325,899		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/27/2014	01/29/2024		12,000,000	2.857 USD (USDLIBBBA3M)			290,077	638,856		638,856	638,856				182,099		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/27/2014	01/29/2029		10,000,000	3.322 USD (USDLIBBBA3M)			284,614	1,019,287		1,019,287	1,019,287				188,985		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)			302,229	1,394,048		1,394,048	1,394,048				219,991		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)			376,286	2,318,512		2,318,512	2,318,512				325,899		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)			(302,136)	(1,392,518)		(1,392,518)	(1,392,518)				219,991		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)			(404,949)	(119,796)		(119,796)	(119,796)				305,266		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)			237,280	498,338		498,338	498,338				151,795		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)			298,147	1,340,098		1,340,098	1,340,098				220,022		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)			281,137	983,887		983,887	983,887				189,022		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)			310,651	1,887,066		1,887,066	1,887,066				271,608		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/29/2014	01/31/2034		10,000,000	USDLIBBBA3M (3.473 USD)			(297,687)	(1,332,444)		(1,332,444)	(1,332,444)				220,022		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)			(236,544)	(491,678)		(491,678)	(491,678)				151,795		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)			(280,769)	(979,055)		(979,055)	(979,055)				189,022		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)			(417,478)	(852,894)		(852,894)	(852,894)				273,395		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)			(494,977)	(1,702,227)		(1,702,227)	(1,702,227)				340,371		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)			(585,400)	(2,614,103)		(2,614,103)	(2,614,103)				440,170		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)			(547,951)	(3,290,914)		(3,290,914)	(3,290,914)				488,986		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)			549,750	3,331,462		3,331,462	3,331,462				488,986		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)			418,459	861,892		861,892	861,892				273,395		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	01/31/2014	02/04/2029		18,000,000	3.274 USD (USDLIBBBA3M)			496,776	1,726,157		1,726,157	1,726,157				340,371		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)			587,580	2,650,849		2,650,849	2,650,849				440,170		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)			(349,247)	(1,551,987)		(1,551,987)	(1,551,987)				264,121		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)			326,427	1,100,076		1,100,076	1,100,076				226,936		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)			347,291	1,518,915		1,518,915	1,518,915				264,121		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)			301,453	1,781,323		1,781,323	1,781,323				271,672		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)			(275,463)	(549,668)		(549,668)	(549,668)				182,291		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)			(327,949)	(1,120,381)		(1,120,381)	(1,120,381)				226,936		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)			274,702	542,670		542,670	542,670				182,291		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)			(520,937)	(2,278,373)		(2,278,373)	(2,278,373)				396,182		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)			(452,587)	(2,681,200)		(2,681,200)	(2,681,200)				407,508		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/03/2014	02/05/2029		20,000,000	USDLIBBBA3M (3.229 USD)			(542,234)	(1,809,287)		(1,809,287)	(1,809,287)				378,227		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/03/2014	02/05/2029		20,000,000	3.231 USD (USDLIBBBA3M)			542,596	1,814,121		1,814,121	1,814,121				378,227		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/03/2014	02/05/2044		15,000,000	3.56 USD (USDLIBBBA3M)			451,636	2,659,696		2,659,696	2,659,696				407,508		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/03/2014	02/05/2024		15,000,000	2.749 USD (USDLIBBBA3M)			341,476	660,842		660,842	660,842				227,864		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/03/2014	02/05/2034		18,000,000	3.428 USD (USDLIBBBA3M)			520,448	2,270,105		2,270,105	2,270,105				396,182		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/05/2014	02/07/2019		30,000,000	USDLIBBBA3M (1.599 USD)			(368,311)	12,531		12,531	12,531				306,084		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/06/2014	02/10/2029		18,000,000	USDLIBBBA3M (3.323 USD)			(495,775)	(1,833,707)		(1,833,707)	(1,833,707)				340,569		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/06/2014	02/10/2029		18,000,000	3.324 USD (USDLIBBBA3M)			495,935	1,835,885		1,835,885	1,835,885				340,569		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/06/2014	02/10/2024		18,000,000	2.828 USD (USDLIBBBA3M)			416,327	911,346		911,346	911,346				273,642		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/06/2014	02/10/2029		15,000,000	3.323 USD (USDLIBBBA3M)			413,146	1,528,090		1,528,090	1,528,090				283,808		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/06/2014	02/10/2034		15,000,000	3.53 USD (USDLIBBBA3M)			440,832	2,126,758		2,126,758	2,126,758				330,270		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/06/2014	02/10/2044		15,000,000	3.667 USD (USDLIBBBA3M)			459,156	2,989,344		2,989,344	2,989,344				407,604		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/06/2014	02/10/2024		18,000,000	USDLIBBBA3M (2.829 USD)			(416,488)	(912,848)		(912,848)	(912,848)				273,642		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/06/2014	02/10/2029		15,000,000	USDLIBBBA3M (3.323 USD)			(413,146)	(1,528,090)		(1,528,090)	(1,528,090)				283,808		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/06/2014	02/10/2034		15,000,000	USDLIBBBA3M (3.531 USD)			(440,966)	(2,129,056)		(2,129,056)	(2,129,056)				330,270		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/06/2014	02/10/2044		15,000,000	USDLIBBBA3M (3.669 USD)			(459,423)	(2,995,490)		(2,995,490)	(2,995,490)				407,604		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/07/2014	02/11/2024		10,000,000	2.805 USD (USDLIBBBA3M)			228,589	487,083		487,083	487,083				152,046		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/07/2014	02/11/2044		11,000,000	3.657 USD (USDLIBBBA3M)			334,755	2,169,759		2,169,759	2,169,759				298,923		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/07/2014	02/11/2024		10,000,000	USDLIBBBA3M (2.805 USD)			(228,589)	(487,083)		(487,083)	(487,083)				152,046		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/07/2014	02/11/2029		12,000,000	3.309 USD (USDLIBBBA3M)			328,067	1,202,135		1,202,135	1,202,135				227,068		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/07/2014	02/11/2034		10,000,000	3.518 USD (USDLIBBBA3M)			291,967	1,399,698		1,399,698	1,399,698				220,196		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/07/2014	02/11/2029		12,000,000	USDLIBBBA3M (3.306 USD)			(327,747)	(1,197,779)		(1,197,779)	(1,197,779)				227,068		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/07/2014	02/11/2034		10,000,000	USDLIBBBA3M (3.518 USD)			(291,967)	(1,399,698)		(1,399,698)	(1,399,698)				220,196		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/07/2014	02/11/2044		11,000,000	USDLIBBBA3M (3.659 USD)			(334,950)	(2,174,266)		(2,174,266)	(2,174,266)				298,923		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/10/2014	02/12/2029		20,000,000	3.302 USD (USDLIBBBA3M)			543,732	1,986,715		1,986,715	1,986,715				378,484		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/10/2014	02/12/2024		15,000,000	2.801 USD (USDLIBBBA3M)			341,208	725,692		725,692	725,692				228,104		005
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)			290,297	1,387,484		1,387,484	1,387,484				220,211		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)			302,703	1,958,306		1,958,306	1,958,306				271,761		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)			(341,341)	(726,944)		(726,944)	(726,944)				228,104		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)			(544,618)	(1,998,815)		(1,998,815)	(1,998,815)				378,484		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)			(290,829)	(1,396,677)		(1,396,677)	(1,396,677)				220,211		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)			(303,234)	(1,970,600)		(1,970,600)	(1,970,600)				271,761		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)			424,600	960,791		960,791	960,791				279,849		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)			830,466	4,092,826		4,092,826	4,092,826				625,445		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)			834,141	5,540,858		5,540,858	5,540,858				744,661		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)			932,652	3,533,974		3,533,974	3,533,974				643,485		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)			(424,763)	(962,327)		(962,327)	(962,327)				279,849		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)			(831,219)	(4,105,881)		(4,105,881)	(4,105,881)				625,445		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)			(834,141)	(5,540,858)		(5,540,858)	(5,540,858)				744,661		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)			(933,853)	(3,550,432)		(3,550,432)	(3,550,432)				643,485		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/14/2014	02/18/2024		15,000,000	2.848 USD (USDLIBBBA3M)			340,905	784,515		784,515	784,515				228,309		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)			287,609	1,437,425		1,437,425	1,437,425				220,306		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)			299,260	2,012,370		2,012,370	2,012,370				271,838		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)			(299,608)	(2,020,569)		(2,020,569)	(2,020,569)				271,838		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/14/2014	02/18/2019		20,000,000	USDLIBBBA3M (1.638 USD)			(244,134)	(17,832)		(17,832)	(17,832)				204,803		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/14/2014	02/18/2024		15,000,000	USDLIBBBA3M (2.85 USD)			(341,166)	(787,024)		(787,024)	(787,024)				228,309		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/14/2014	02/18/2029		15,000,000	USDLIBBBA3M (3.343 USD)			(405,461)	(1,565,373)		(1,565,373)	(1,565,373)				284,028		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/14/2014	02/18/2034		10,000,000	USDLIBBBA3M (3.546 USD)			(287,957)	(1,443,559)		(1,443,559)	(1,443,559)				220,306		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/21/2014	02/25/2029		12,000,000	USDLIBBBA3M (3.343 USD)			(316,975)	(1,252,723)		(1,252,723)	(1,252,723)				227,376		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/21/2014	02/25/2029		12,000,000	3.341 USD (USDLIBBBA3M)			316,771	1,249,813		1,249,813	1,249,813				227,376		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/26/2014	02/28/2029		10,000,000	USDLIBBBA3M (3.253 USD)			(253,855)	(936,435)		(936,435)	(936,435)				189,535		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/26/2014	02/28/2024		12,000,000	USDLIBBBA3M (2.762 USD)			(255,036)	(541,848)		(541,848)	(541,848)				182,921		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/26/2014	02/28/2034		10,000,000	USDLIBBBA3M (3.458 USD)			(271,110)	(1,311,442)		(1,311,442)	(1,311,442)				220,464		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/26/2014	02/28/2024		12,000,000	2.768 USD (USDLIBBBA3M)			255,642	547,885		547,885	547,885				182,921		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/26/2014	02/28/2029		10,000,000	3.256 USD (USDLIBBBA3M)			254,108	940,076		940,076	940,076				189,535		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/26/2014	02/28/2044		10,000,000	3.597 USD (USDLIBBBA3M)			282,809	1,854,337		1,854,337	1,854,337				271,966		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/26/2014	02/28/2034		10,000,000	3.461 USD (USDLIBBBA3M)			271,362	1,316,048		1,316,048	1,316,048				220,464		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/27/2014	03/03/2029		10,000,000	USDLIBBBA3M (3.235 USD)			(248,146)	(914,800)		(914,800)	(914,800)				189,590		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/27/2014	03/03/2044		10,000,000	3.571 USD (USDLIBBBA3M)			275,960	1,799,328		1,799,328	1,799,328				272,017		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	02/27/2014	03/03/2034		10,000,000	USDLIBBBA3M (3.44 USD)			(265,116)	(1,283,332)		(1,283,332)	(1,283,332)				220,511		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	02/27/2014	03/03/2029		10,000,000	3.239 USD (USDLIBBBA3M)			248,478	919,658		919,658	919,658				189,590		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)			265,116	1,283,332		1,283,332	1,283,332				220,511		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/03/2014	03/05/2024		25,000,000	USDLIBBBA3M 2.741 USD)			(514,647)	(1,084,555)		(1,084,555)	(1,084,555)				381,426		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/03/2014	03/05/2029		15,000,000	USDLIBBBA3M (3.219 USD)			(367,741)	(1,343,100)		(1,343,100)	(1,343,100)				284,440		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/03/2014	03/05/2034		15,000,000	USDLIBBBA3M (3.417 USD)			(392,161)	(1,872,361)		(1,872,361)	(1,872,361)				330,813		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/03/2014	03/05/2029		15,000,000	3.215 USD (USDLIBBBA3M)			367,248	1,335,813		1,335,813	1,335,813				284,440		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/03/2014	03/05/2034		15,000,000	3.415 USD (USDLIBBBA3M)			391,915	1,867,752		1,867,752	1,867,752				330,813		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/03/2014	03/05/2044		18,000,000	3.545 USD (USDLIBBBA3M)			489,538	3,143,395		3,143,395	3,143,395				489,676		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/03/2014	03/05/2044		18,000,000	USDLIBBBA3M (3.549 USD)			(490,130)	(3,158,170)		(3,158,170)	(3,158,170)				489,676		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/03/2014	03/05/2024		25,000,000	2.735 USD (USDLIBBBA3M)			513,413	1,071,956		1,071,956	1,071,956				381,426		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/03/2014	03/05/2029		16,000,000	USDLIBBBA3M (3.209 USD)			(390,942)	(1,413,208)		(1,413,208)	(1,413,208)				303,403		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/03/2014	03/05/2024		16,000,000	2.725 USD (USDLIBBBA3M)			327,269	672,614		672,614	672,614				244,113		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/03/2014	03/05/2034		16,000,000	3.409 USD (USDLIBBBA3M)			417,253	1,977,522		1,977,522	1,977,522				352,868		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/03/2014	03/05/2024		16,000,000	USDLIBBBA3M (2.727 USD)			(327,532)	(675,301)		(675,301)	(675,301)				244,113		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/03/2014	03/05/2034		16,000,000	USDLIBBBA3M (3.412 USD)			(417,648)	(1,984,896)		(1,984,896)	(1,984,896)				352,868		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/03/2014	03/05/2044		16,000,000	USDLIBBBA3M (3.545 USD)			(435,145)	(2,794,129)		(2,794,129)	(2,794,129)				435,267		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/03/2014	03/05/2029		16,000,000	3.205 USD (USDLIBBBA3M)			390,416	1,405,435		1,405,435	1,405,435				303,403		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/03/2014	03/05/2044		16,000,000	3.545 USD (USDLIBBBA3M)			435,145	2,794,129		2,794,129	2,794,129				435,267		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/04/2014	03/06/2029		12,000,000	USDLIBBBA3M (3.254 USD)			(296,615)	(1,125,598)		(1,125,598)	(1,125,598)				227,574		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/04/2014	03/06/2034		8,000,000	USDLIBBBA3M (3.455 USD)			(210,920)	(1,045,341)		(1,045,341)	(1,045,341)				176,446		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/04/2014	03/06/2044		10,000,000	USDLIBBBA3M (3.587 USD)			(274,466)	(1,832,576)		(1,832,576)	(1,832,576)				272,055		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)			296,516	1,124,141		1,124,141	1,124,141				227,574		005
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)			273,975	1,820,264		1,820,264	1,820,264				272,055		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)			210,658	1,040,425		1,040,425	1,040,425				176,446		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)			418,641	953,320		953,320	953,320				305,187		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)			497,144	1,917,297		1,917,297	1,917,297				379,290		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)			397,318	1,994,577		1,994,577	1,994,577				330,837		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)			(418,641)	(953,320)		(953,320)	(953,320)				305,187		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)			(397,318)	(1,994,577)		(1,994,577)	(1,994,577)				330,837		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)			469,101	3,178,173		3,178,173	3,178,173				462,493		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)			(496,980)	(1,914,867)		(1,914,867)	(1,914,867)				379,290		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)			(468,822)	(3,171,196)		(3,171,196)	(3,171,196)				462,493		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)			(376,367)	(867,114)		(867,114)	(867,114)				274,709		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)			(421,681)	(1,638,128)		(1,638,128)	(1,638,128)				322,428		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)			(263,973)	(1,329,849)		(1,329,849)	(1,329,849)				220,574		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)			375,485	858,039		858,039	858,039				274,709		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)			420,570	1,621,605		1,621,605	1,621,605				322,428		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)			263,809	1,326,776		1,326,776	1,326,776				220,574		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)			(727,929)	(3,998,915)		(3,998,915)	(3,998,915)				600,132		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)			(1,075,597)	(7,903,896)		(7,903,896)	(7,903,896)				1,053,100		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/07/2014	03/11/2024		38,800,000	2.891 USD (USDLIBBBA3M)			828,957	2,171,998		2,171,998	2,171,998				592,503		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)			1,032,841	4,405,171		4,405,171	4,405,171				777,920		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)			727,929	3,998,915		3,998,915	3,998,915				600,132		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)			1,075,285	7,895,952		7,895,952	7,895,952				1,053,100		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)			(341,434)	(118,492)		(118,492)	(118,492)				293,867		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)			(1,032,841)	(4,405,171)		(4,405,171)	(4,405,171)				777,920		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)			315,336	807,502		807,502	807,502				229,129		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)			298,013	1,254,404		1,254,404	1,254,404				227,728		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)			290,558	1,580,900		1,580,900	1,580,900				242,735		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)			(315,516)	(809,396)		(809,396)	(809,396)				229,129		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)			(298,301)	(1,258,782)		(1,258,782)	(1,258,782)				227,728		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)			417,646	2,233,287		2,233,287	2,233,287				353,094		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)			678,283	4,863,032		4,863,032	4,863,032				680,393		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)			373,922	936,483		936,483	936,483				274,995		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)			466,266	1,927,408		1,927,408	1,927,408				360,604		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)			(373,922)	(936,483)		(936,483)	(936,483)				274,995		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)			(466,797)	(1,935,496)		(1,935,496)	(1,935,496)				360,604		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)			(418,220)	(2,244,357)		(2,244,357)	(2,244,357)				353,094		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)			(678,980)	(4,880,996)		(4,880,996)	(4,880,996)				680,393		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/13/2014	03/17/2024		31,000,000	USDLIBBBA3M (2.775 USD)			(620,251)	(1,431,710)		(1,431,710)	(1,431,710)				473,815		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/13/2014	03/17/2024		31,000,000	2.77 USD (USDLIBBBA3M)			619,028	1,418,646		1,418,646	1,418,646				473,815		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/13/2014	03/17/2029		32,000,000	3.2475 USD (USDLIBBBA3M)			759,539	2,977,665		2,977,665	2,977,665				607,509		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/13/2014	03/17/2034		25,000,000	3.448 USD (USDLIBBBA3M)			632,933	3,241,775		3,241,775	3,241,775				551,828		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/13/2014	03/17/2044		25,000,000	3.579 USD (USDLIBBBA3M)			658,769	4,542,554		4,542,554	4,542,554				680,488		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/13/2014	03/17/2029		32,000,000	USDLIBBBA3M (3.2525 USD)			(760,801)	(2,997,140)		(2,997,140)	(2,997,140)				607,509		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/13/2014	03/17/2034		25,000,000	USDLIBBBA3M (3.4515 USD)			(633,623)	(3,255,233)		(3,255,233)	(3,255,233)				551,828		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/13/2014	03/17/2044		25,000,000	USDLIBBBA3M (3.583 USD)			(659,558)	(4,563,087)		(4,563,087)	(4,563,087)				680,488		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/14/2014	03/18/2024		28,000,000	2.748 USD (USDLIBBBA3M)			552,328	1,229,804		1,229,804	1,229,804				428,025		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/14/2014	03/18/2024		28,000,000	USDLIBBBA3M (2.748 USD)			(552,328)	(1,229,804)		(1,229,804)	(1,229,804)				428,025		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/14/2014	03/18/2034		24,000,000	USDLIBBBA3M (3.4285 USD)			(601,812)	(3,040,914)		(3,040,914)	(3,040,914)				529,792		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/14/2014	03/18/2044		24,000,000	USDLIBBBA3M (3.5615 USD)			(626,904)	(4,275,116)		(4,275,116)	(4,275,116)				653,299		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/14/2014	03/18/2044		24,000,000	3.545 USD (USDLIBBBA3M)			623,791	4,193,799		4,193,799	4,193,799				653,299		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/14/2014	03/18/2034		24,000,000	3.411 USD (USDLIBBBA3M)			598,510	2,976,297		2,976,297	2,976,297				529,792		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/14/2014	03/18/2029		29,000,000	USDLIBBBA3M (3.229 USD)			(681,708)	(2,633,588)		(2,633,588)	(2,633,588)				550,608		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/18/2014	03/20/2016		106,000,000	0.492 USD (USDLIBBBA3M)			209,788	(44,019)		(44,019)	(44,019)				589,257		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/18/2014	03/20/2024		28,000,000	2.802 USD (USDLIBBBA3M)			560,279	1,356,692		1,356,692	1,356,692				428,152		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/18/2014	03/20/2029		23,000,000	3.279 USD (USDLIBBBA3M)			545,864	2,228,484		2,228,484	2,228,484				436,773		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/18/2014	03/20/2044		17,000,000	3.6055 USD (USDLIBBBA3M)			446,789	3,182,029		3,182,029	3,182,029				462,797		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/18/2014	03/20/2029		23,000,000	USDLIBBBA3M (3.2845 USD)			(546,851)	(2,243,884)		(2,243,884)	(2,243,884)				436,773		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)			(202,479)	(1,078,161)		(1,078,161)	(1,078,161)				176,623		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/18/2014	03/20/2044		10,000,000	USDLIBBBA3M (3.609 USD)			(263,090)	(1,878,970)		(1,878,970)	(1,878,970)				272,234		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)			202,230	1,073,238		1,073,238	1,073,238				176,623		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)			(320,846)	(782,673)		(782,673)	(782,673)				244,658		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)			(495,682)	(2,018,288)		(2,018,288)	(2,018,288)				398,831		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)			346,054	941,444		941,444	941,444				260,104		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)			379,620	1,635,088		1,635,088	1,635,088				303,959		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)			(346,381)	(945,033)		(945,033)	(945,033)				260,104		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)			(380,051)	(1,641,912)		(1,641,912)	(1,641,912)				303,959		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)			238,840	1,046,910		1,046,910	1,046,910				189,974		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)			403,935	2,252,515		2,252,515	2,252,515				353,346		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)			339,900	2,517,513		2,517,513	2,517,513				353,970		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)			184,348	510,951		510,951	510,951				137,702		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)			(404,427)	(2,262,366)		(2,262,366)	(2,262,366)				353,346		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)			(340,300)	(2,528,195)		(2,528,195)	(2,528,195)				353,970		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)			(184,278)	(510,191)		(510,191)	(510,191)				137,702		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)			(238,917)	(1,048,129)		(1,048,129)	(1,048,129)				189,974		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)			318,354	844,095		844,095	844,095				244,913		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)			231,394	969,557		969,557	969,557				190,029		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/25/2014	03/27/2034		8,000,000	3.4515 USD (USDLIBBBA3M)			195,588	1,042,070		1,042,070	1,042,070				176,711		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)			252,782	1,780,150		1,780,150	1,780,150				272,323		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/25/2014	03/27/2024		16,000,000	USDLIBBBA3M (2.8525 USD)			(318,232)	(842,743)		(842,743)	(842,743)				244,913		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/25/2014	03/27/2029		10,000,000	USDLIBBBA3M (3.28 USD)			(231,432)	(970,166)		(970,166)	(970,166)				190,029		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/25/2014	03/27/2044		10,000,000	USDLIBBBA3M (3.5655 USD)			(253,162)	(1,790,425)		(1,790,425)	(1,790,425)				272,323		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/27/2014	03/31/2024		17,000,000	2.8205 USD (USDLIBBBA3M)			330,490	849,946		849,946	849,946				260,374		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/27/2014	03/31/2029		21,000,000	3.2395 USD (USDLIBBBA3M)			474,489	1,934,462		1,934,462	1,934,462				399,215		005
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		21,000,000	3.5125 USD (USDLIBBBA3M)			517,646	3,531,559		3,531,559	3,531,559				571,985		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/27/2014	03/31/2024		17,000,000	USDLIBBBA3M (2.818 USD)			(330,170)	(846,355)		(846,355)	(846,355)				260,374		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/27/2014	03/31/2029		21,000,000	USDLIBBBA3M (3.235 USD)			(473,777)	(1,922,942)		(1,922,942)	(1,922,942)				399,215		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/27/2014	03/31/2034		20,000,000	USDLIBBBA3M (3.406 USD)			(476,962)	(2,465,033)		(2,465,033)	(2,465,033)				441,902		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/27/2014	03/31/2044		21,000,000	USDLIBBBA3M (3.514 USD)			(517,883)	(3,538,033)		(3,538,033)	(3,538,033)				571,985		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/27/2014	03/31/2024		15,000,000	2.785 USD (USDLIBBBA3M)			287,600	704,954		704,954	704,954				229,742		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/27/2014	03/31/2024		15,000,000	USDLIBBBA3M (2.7895 USD)			(288,108)	(710,658)		(710,658)	(710,658)				229,742		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/27/2014	03/31/2034		13,000,000	USDLIBBBA3M (3.377 USD)			(307,187)	(1,544,210)		(1,544,210)	(1,544,210)				287,237		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/27/2014	03/31/2044		13,000,000	USDLIBBBA3M (3.4855 USD)			(317,805)	(2,114,071)		(2,114,071)	(2,114,071)				354,086		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/27/2014	03/31/2029		16,000,000	3.2035 USD (USDLIBBBA3M)			357,179	1,403,656		1,403,656	1,403,656				304,164		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	03/27/2014	03/31/2034		13,000,000	3.376 USD (USDLIBBBA3M)			307,089	1,542,207		1,542,207	1,542,207				287,237		005
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)			317,854	2,115,407		2,115,407	2,115,407				354,086		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)			(357,601)	(1,410,483)		(1,410,483)	(1,410,483)				304,164		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)			(286,137)	(192,782)		(192,782)	(192,782)				249,239		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)			(451,403)	(1,230,313)		(1,230,313)	(1,230,313)				352,375		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/31/2014	04/02/2029		33,000,000	USDLIBBBA3M (3.275 USD)			(749,258)	(3,180,426)		(3,180,426)	(3,180,426)				627,458		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/31/2014	04/02/2034		23,000,000	USDLIBBBA3M (3.445 USD)			(551,426)	(2,972,797)		(2,972,797)	(2,972,797)				508,260		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/31/2014	04/02/2044		24,000,000	USDLIBBBA3M (3.551 USD)			(594,411)	(4,224,606)		(4,224,606)	(4,224,606)				653,758		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/31/2014	04/02/2034		23,000,000	3.4385 USD (USDLIBBBA3M)			550,309	2,949,765		2,949,765	2,949,765				508,260		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/31/2014	04/02/2044		24,000,000	3.5435 USD (USDLIBBBA3M)			593,066	4,187,609		4,187,609	4,187,609				653,758		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/31/2014	04/02/2024		23,000,000	2.858 USD (USDLIBBBA3M)			450,544	1,220,584		1,220,584	1,220,584				352,375		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	03/31/2014	04/02/2029		33,000,000	3.27 USD (USDLIBBBA3M)			748,025	3,160,299		3,160,299	3,160,299				627,458		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/01/2014	04/03/2029		16,000,000	3.3015 USD (USDLIBBBA3M)			365,238	1,593,699		1,593,699	1,593,699				304,251		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/01/2014	04/03/2024		13,000,000	USDLIBBBA3M (2.88 USD)			(255,964)	(714,019)		(714,019)	(714,019)				199,198		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/01/2014	04/03/2029		16,000,000	USDLIBBBA3M (3.303 USD)			(365,417)	(1,596,627)		(1,596,627)	(1,596,627)				304,251		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/01/2014	04/03/2024		13,000,000	2.879 USD (USDLIBBBA3M)			255,867	712,919		712,919	712,919				199,198		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/02/2014	04/04/2024		18,000,000	2.9235 USD (USDLIBBBA3M)			358,855	1,054,983		1,054,983	1,054,983				275,853		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/02/2014	04/04/2034		24,000,000	3.5235 USD (USDLIBBBA3M)			585,273	3,392,539		3,392,539	3,392,539				530,434		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/02/2014	04/04/2044		27,000,000	3.6335 USD (USDLIBBBA3M)			680,460	5,210,571		5,210,571	5,210,571				735,547		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/02/2014	04/04/2029		21,000,000	USDLIBBBA3M (3.3495 USD)			(485,013)	(2,214,911)		(2,214,911)	(2,214,911)				399,368		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/02/2014	04/04/2034		24,000,000	USDLIBBBA3M (3.5245 USD)			(585,451)	(3,396,237)		(3,396,237)	(3,396,237)				530,434		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/02/2014	04/04/2024		18,000,000	USDLIBBBA3M (2.924 USD)			(358,922)	(1,055,744)		(1,055,744)	(1,055,744)				275,853		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/02/2014	04/04/2044		27,000,000	USDLIBBBA3M (3.635 USD)			(680,760)	(5,218,895)		(5,218,895)	(5,218,895)				735,547		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/04/2014	04/08/2024		11,000,000	USDLIBBBA3M (2.841 USD)			(209,328)	(567,784)		(567,784)	(567,784)				168,677		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/04/2014	04/08/2029		11,000,000	USDLIBBBA3M (3.2735 USD)			(244,084)	(1,058,419)		(1,058,419)	(1,058,419)				209,273		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/04/2014	04/08/2034		10,000,000	USDLIBBBA3M (3.458 USD)			(235,373)	(1,313,159)		(1,313,159)	(1,313,159)				221,077		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)			209,167	565,920		565,920	565,920				168,677		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)			243,722	1,052,375		1,052,375	1,052,375				209,273		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)			267,670	1,972,879		1,972,879	1,972,879				299,723		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)			234,862	1,302,366		1,302,366	1,302,366				221,077		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)			461,640	1,976,908		1,976,908	1,976,908				399,560		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)			442,979	2,440,705		2,440,705	2,440,705				420,076		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)			362,875	2,668,951		2,668,951	2,668,951				408,733		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)			(301,305)	(802,006)		(802,006)	(802,006)				245,384		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)			(362,656)	(2,662,782)		(2,662,782)	(2,662,782)				408,733		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)			301,130	799,972		799,972	799,972				245,384		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)			(461,716)	(1,978,190)		(1,978,190)	(1,978,190)				399,560		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)			(443,186)	(2,445,100)		(2,445,100)	(2,445,100)				420,076		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/07/2014	04/09/2024		19,000,000	USDLIBBBA3M (2.812 USD)			(356,210)	(933,864)		(933,864)	(933,864)				291,394		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/07/2014	04/09/2029		22,000,000	USDLIBBBA3M (3.2425 USD)			(481,381)	(2,033,439)		(2,033,439)	(2,033,439)				418,587		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/07/2014	04/09/2034		18,000,000	USDLIBBBA3M (3.427 USD)			(418,027)	(2,277,554)		(2,277,554)	(2,277,554)				397,967		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/07/2014	04/09/2044		19,000,000	USDLIBBBA3M (3.5475 USD)			(457,913)	(3,331,835)		(3,331,835)	(3,331,835)				517,728		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		18,000,000	3.424 USD (USDLIBBBA3M)			417,634	2,269,228		2,269,228	2,269,228				397,967		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		19,000,000	3.542 USD (USDLIBBBA3M)			457,152	3,310,347		3,310,347	3,310,347				517,728		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		19,000,000	2.809 USD (USDLIBBBA3M)			355,795	929,033		929,033	929,033				291,394		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/07/2014	04/09/2029		22,000,000	3.238 USD (USDLIBBBA3M)			480,661	2,021,351		2,021,351	2,021,351				418,587		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)			(231,936)	(943,656)		(943,656)	(943,656)				209,394		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)			(291,554)	(1,542,898)		(1,542,898)	(1,542,898)				287,522		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)			(256,594)	(1,826,293)		(1,826,293)	(1,826,293)				299,807		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)			322,735	783,456		783,456	783,456				276,261		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)			231,465	935,588		935,588	935,588				209,394		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)			291,136	1,533,875		1,533,875	1,533,875				287,522		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)			256,162	1,813,850		1,813,850	1,813,850				299,807		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)			(622,815)	(3,265,465)		(3,265,465)	(3,265,465)				619,323		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)			(646,609)	(4,534,677)		(4,534,677)	(4,534,677)				763,182		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)			554,082	1,354,699		1,354,699	1,354,699				475,853		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)			623,512	3,280,585		3,280,585	3,280,585				619,323		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)			647,007	4,546,197		4,546,197	4,546,197				763,182		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)			(553,641)	(1,349,436)		(1,349,436)	(1,349,436)				475,853		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)			(690,970)	(2,794,859)		(2,794,859)	(2,794,859)				628,241		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)			207,821	820,035		820,035	820,035				190,376		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)			228,976	1,562,953		1,562,953	1,562,953				272,565		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)			220,692	1,128,436		1,128,436	1,128,436				221,187		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)			(208,105)	(824,924)		(824,924)	(824,924)				190,376		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)			(221,047)	(1,136,151)		(1,136,151)	(1,136,151)				221,187		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/11/2014	04/15/2044		10,000,000	USDLIBBBA3M (3.461 USD)			(229,438)	(1,576,325)		(1,576,325)	(1,576,325)				272,565		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/15/2014	04/17/2034		10,000,000	USDLIBBBA3M (3.3185 USD)			(217,645)	(1,098,202)		(1,098,202)	(1,098,202)				221,218		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/15/2014	04/17/2024		15,000,000	2.723 USD (USDLIBBBA3M)			263,443	623,276		623,276	623,276				230,319		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/15/2014	04/17/2044		10,000,000	3.429 USD (USDLIBBBA3M)			225,441	1,510,350		1,510,350	1,510,350				272,590		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/15/2014	04/17/2024		15,000,000	USDLIBBBA3M (2.7245 USD)			(263,602)	(625,187)		(625,187)	(625,187)				230,319		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/15/2014	04/17/2034		10,000,000	3.315 USD (USDLIBBBA3M)			217,398	1,092,802		1,092,802	1,092,802				221,218		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/16/2014	04/22/2019		33,000,000	USDLIBBBA3M (1.753 USD)			(346,478)	(143,442)		(143,442)	(143,442)				344,903		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	04/17/2014	04/23/2034		11,000,000	3.3665 USD (USDLIBBBA3M)			237,341	1,289,917		1,289,917	1,289,917				243,444		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		14,000,000	USDLIBBBA3M (3.198 USD)			(285,820)	(1,218,203)		(1,218,203)	(1,218,203)				266,731		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		11,000,000	USDLIBBBA3M (3.3655 USD)			(237,265)	(1,288,219)		(1,288,219)	(1,288,219)				243,444		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)			285,771	1,217,347		1,217,347	1,217,347				266,731		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)			(212,004)	(575,789)		(575,789)	(575,789)				184,418		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)			496,430	3,690,342		3,690,342	3,690,342				599,867		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)			(358,989)	(1,029,401)		(1,029,401)	(1,029,401)				307,363		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)			(393,526)	(1,753,254)		(1,753,254)	(1,753,254)				361,992		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)			(306,266)	(1,735,747)		(1,735,747)	(1,735,747)				309,837		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)			(497,188)	(3,712,980)		(3,712,980)	(3,712,980)				599,867		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)			358,989	1,029,401		1,029,401	1,029,401				307,363		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)			393,264	1,748,603		1,748,603	1,748,603				361,992		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)			305,880	1,727,100		1,727,100	1,727,100				309,837		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/22/2014	04/24/2024		16,000,000	USDLIBBBA3M (2.853 USD)			(287,300)	(841,093)		(841,093)	(841,093)				245,927		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/22/2014	04/24/2029		23,000,000	USDLIBBBA3M (3.253 USD)			(476,117)	(2,156,062)		(2,156,062)	(2,156,062)				438,242		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/22/2014	04/24/2034		10,000,000	USDLIBBBA3M (3.425 USD)			(218,808)	(1,262,919)		(1,262,919)	(1,262,919)				221,328		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/22/2014	04/24/2044		11,000,000	USDLIBBBA3M (3.527 USD)			(248,387)	(1,883,584)		(1,883,584)	(1,883,584)				299,948		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/22/2014	04/24/2034		10,000,000	3.422 USD (USDLIBBBA3M)			218,603	1,258,287		1,258,287	1,258,287				221,328		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/22/2014	04/24/2044		11,000,000	3.525 USD (USDLIBBBA3M)			248,236	1,879,057		1,879,057	1,879,057				299,948		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/22/2014	04/24/2024		16,000,000	2.853 USD (USDLIBBBA3M)			287,300	841,093		841,093	841,093				245,927		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/22/2014	04/24/2029		23,000,000	3.251 USD (USDLIBBBA3M)			475,801	2,150,432		2,150,432	2,150,432				438,242		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2014	04/29/2024		19,000,000	2.7685 USD (USDLIBBBA3M)			323,492	864,605		864,605	864,605				292,253		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2014	04/29/2029		13,000,000	3.159 USD (USDLIBBBA3M)			255,462	1,071,434		1,071,434	1,071,434				247,821		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2014	04/29/2024		19,000,000	USDLIBBBA3M (2.7665 USD)			(323,237)	(861,365)		(861,365)	(861,365)				292,253		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2014	04/29/2029		13,000,000	USDLIBBBA3M (3.16 USD)			(255,550)	(1,073,027)		(1,073,027)	(1,073,027)				247,821		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2014	04/29/2024		9,000,000	2.774 USD (USDLIBBBA3M)			153,566	413,769		413,769	413,769				138,435		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2014	04/29/2029		12,000,000	3.165 USD (USDLIBBBA3M)			236,295	997,840		997,840	997,840				228,758		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2014	04/29/2034		18,000,000	3.332 USD (USDLIBBBA3M)			374,650	2,019,412		2,019,412	2,019,412				398,532		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2014	04/29/2044		19,000,000	3.438 USD (USDLIBBBA3M)			409,002	2,911,558		2,911,558	2,911,558				518,212		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2014	04/29/2029		12,000,000	USDLIBBBA3M (3.171 USD)			(236,779)	(1,006,664)		(1,006,664)	(1,006,664)				228,758		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2014	04/29/2034		18,000,000	USDLIBBBA3M (3.339 USD)			(375,497)	(2,038,884)		(2,038,884)	(2,038,884)				398,532		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	04/25/2014	04/29/2044		19,000,000	USDLIBBBA3M (3.443 USD)			(409,641)	(2,931,121)		(2,931,121)	(2,931,121)				518,212		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/01/2014	05/06/2016		100,000,000	USDLIBBBA3M (0.5305 USD)			(192,690)	82,612		82,612	82,612				584,523		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/01/2014	05/06/2016		100,000,000	0.5275 USD (USDLIBBBA3M)			190,732	(86,636)		(86,636)	(86,636)				584,523		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/01/2014	05/06/2034		10,000,000	USDLIBBBA3M (3.292 USD)			(199,534)	(1,057,856)		(1,057,856)	(1,057,856)				221,516		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/01/2014	05/06/2044		9,000,000	USDLIBBBA3M (3.4 USD)			(185,925)	(1,306,127)		(1,306,127)	(1,306,127)				245,549		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/01/2014	05/06/2044		10,000,000	USDLIBBBA3M (3.4 USD)			(206,584)	(1,451,253)		(1,451,253)	(1,451,253)				272,832		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/01/2014	05/06/2044		9,000,000	3.4 USD (USDLIBBBA3M)			185,925	1,306,127		1,306,127	1,306,127				245,549		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/01/2014	05/06/2044		10,000,000	3.4 USD (USDLIBBBA3M)			206,584	1,451,253		1,451,253	1,451,253				272,832		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/01/2014	05/06/2024		20,000,000	USDLIBBBA3M (2.72 USD)			(324,389)	(823,139)		(823,139)	(823,139)				307,950		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/01/2014	05/06/2024		20,000,000	2.7145 USD (USDLIBBBA3M)			323,671	813,748		813,748	813,748				307,950		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)			131,700	539,983		539,983	539,983				133,531		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)			199,305	1,052,443		1,052,443	1,052,443				221,516		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)			(187,666)	(777,667)		(777,667)	(777,667)				190,777		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)			(246,688)	(1,736,928)		(1,736,928)	(1,736,928)				327,414		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)			194,038	497,131		497,131	497,131				184,797		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)			237,874	1,256,597		1,256,597	1,256,597				265,838		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)			187,309	770,921		770,921	770,921				190,777		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)			246,532	1,731,985		1,731,985	1,731,985				327,414		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)			(194,350)	(501,229)		(501,229)	(501,229)				184,797		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)			(238,264)	(1,265,875)		(1,265,875)	(1,265,875)				265,838		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)			(330,340)	(1,451,175)		(1,451,175)	(1,451,175)				343,628		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)			330,340	1,451,175		1,451,175	1,451,175				343,628		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/13/2014	05/15/2016		120,000,000	0.5235 USD (USDLIBBBA3M)			217,713	(128,665)		(128,665)	(128,665)				707,814		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		12,000,000	3.051 USD (USDLIBBBA3M)			211,273	828,287		828,287	828,287				229,129		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/14/2014	05/16/2029		12,000,000	USDLIBBBA3M (3.056 USD)			(211,648)	(835,656)		(835,656)	(835,656)				229,129		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/14/2014	05/16/2024		16,000,000	2.622 USD (USDLIBBBA3M)			238,797	524,222		524,222	524,222				246,721		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/14/2014	05/16/2044		10,000,000	3.343 USD (USDLIBBBA3M)			194,310	1,334,871		1,334,871	1,334,871				272,960		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/14/2014	05/16/2044		10,000,000	USDLIBBBA3M (3.353 USD)			(194,935)	(1,355,477)		(1,355,477)	(1,355,477)				272,960		005
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)			(238,947)	(526,276)		(526,276)	(526,276)				246,721		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)			(175,373)	(676,730)		(676,730)	(676,730)				190,941		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)			(317,631)	(1,619,504)		(1,619,504)	(1,619,504)				376,844		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)			174,998	669,361		669,361	669,361				190,941		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)			316,940	1,602,402		1,602,402	1,602,402				376,844		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)			274,617	551,234		551,234	551,234				293,109		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)			340,007	1,234,291		1,234,291	1,234,291				381,990		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)			308,085	1,488,209		1,488,209	1,488,209				376,924		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)			358,859	2,358,558		2,358,558	2,358,558				518,696		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)			828,872	5,389,378		5,389,378	5,389,378				1,201,190		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)			433,760	2,071,276		2,071,276	2,071,276				532,128		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)			265,243	1,765,295		1,765,295	1,765,295				382,197		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)			700,200	4,638,733		4,638,733	4,638,733				1,010,092		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)			261,606	542,268		542,268	542,268				277,682		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/15/2014	05/19/2029		19,000,000	3.004 USD (USDLIBBBA3M)			324,471	1,201,767		1,201,767	1,201,767				362,891		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/15/2014	05/19/2034		16,000,000	3.1855 USD (USDLIBBBA3M)			291,147	1,430,392		1,430,392	1,430,392				354,752		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/15/2014	05/19/2034		14,000,000	3.18 USD (USDLIBBBA3M)			254,279	1,239,672		1,239,672	1,239,672				310,408		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/16/2014	05/20/2019		48,000,000	USDLIBBBA3M (1.6515 USD)			(417,146)	23,065		23,065	23,065				506,123		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/20/2014	05/22/2029		21,000,000	USDLIBBBA3M (3.049 USD)			(359,225)	(1,444,535)		(1,444,535)	(1,444,535)				401,204		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/20/2014	05/22/2034		15,000,000	USDLIBBBA3M (3.232 USD)			(273,288)	(1,449,241)		(1,449,241)	(1,449,241)				332,650		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/20/2014	05/22/2044		32,000,000	USDLIBBBA3M (3.3545 USD)			(606,862)	(4,349,075)		(4,349,075)	(4,349,075)				873,715		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/20/2014	05/22/2019		31,000,000	USDLIBBBA3M (1.6295 USD)			(262,591)	44,900		44,900	44,900				327,075		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/20/2014	05/22/2024		12,000,000	USDLIBBBA3M (2.6295 USD)			(174,648)	(400,499)		(400,499)	(400,499)				185,203		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/20/2014	05/22/2029		22,000,000	USDLIBBBA3M (3.0465 USD)			(375,997)	(1,506,562)		(1,506,562)	(1,506,562)				420,309		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/22/2014	05/27/2034		15,000,000	USDLIBBBA3M (3.255 USD)			(268,954)	(1,503,115)		(1,503,115)	(1,503,115)				332,768		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/22/2014	05/27/2044		19,000,000	USDLIBBBA3M (0 USD)			(353,572)	(2,702,203)		(2,702,203)	(2,702,203)				518,889		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/27/2014	05/29/2029		14,000,000	USDLIBBBA3M (3.0535 USD)			(232,103)	(971,909)		(971,909)	(971,909)				267,648		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/27/2014	05/29/2044		12,000,000	USDLIBBBA3M (3.363 USD)			(220,817)	(1,654,394)		(1,654,394)	(1,654,394)				327,750		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/27/2014	05/29/2029		22,000,000	3.051 USD (USDLIBBBA3M)			364,410	1,520,516		1,520,516	1,520,516				420,589		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/27/2014	05/29/2024		12,000,000	USDLIBBBA3M (2.6345 USD)			(169,336)	(405,855)		(405,855)	(405,855)				185,391		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/27/2014	05/29/2034		12,000,000	USDLIBBBA3M (3.241 USD)			(212,196)	(1,178,206)		(1,178,206)	(1,178,206)				266,252		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/28/2014	05/30/2029		12,000,000	2.971 USD (USDLIBBBA3M)			192,270	710,407		710,407	710,407				229,434		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/28/2014	05/30/2034		30,000,000	3.1535 USD (USDLIBBBA3M)			512,765	2,534,877		2,534,877	2,534,877				665,676		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	05/28/2014	05/30/2024		19,000,000	2.5555 USD (USDLIBBBA3M)			258,157	512,447		512,447	512,447				293,579		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	05/28/2014	05/30/2044		36,000,000	3.276 USD (USDLIBBBA3M)			641,165	4,310,893		4,310,893	4,310,893				983,295		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)			203,977	715,811		715,811	715,811				248,624		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)			251,425	1,194,494		1,194,494	1,194,494				332,909		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)			314,930	2,055,028		2,055,028	2,055,028				491,716		005
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)			(302,133)	(2,160,039)		(2,160,039)	(2,160,039)				464,420		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)			(168,319)	(30,356)		(30,356)	(30,356)				211,936		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)			(279,559)	(748,824)		(748,824)	(748,824)				309,300		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)			(326,653)	(1,475,681)		(1,475,681)	(1,475,681)				382,608		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)			(461,810)	(2,763,687)		(2,763,687)	(2,763,687)				599,362		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)			(324,836)	(2,577,066)		(2,577,066)	(2,577,066)				491,785		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)			180,350	1,427,577		1,427,577	1,427,577				273,214		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)			(309,753)	(2,597,083)		(2,597,083)	(2,597,083)				464,485		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)			100,872	(73,644)		(73,644)	(73,644)				355,567		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)			(245,643)	(1,538,483)		(1,538,483)	(1,538,483)				310,802		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)			(411,483)	(1,209,232)		(1,209,232)	(1,209,232)				448,551		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)			(612,012)	(2,962,720)		(2,962,720)	(2,962,720)				707,892		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)			(386,387)	(2,427,853)		(2,427,853)	(2,427,853)				488,404		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)			(181,048)	(531,243)		(531,243)	(531,243)				201,162		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)			(276,151)	(1,341,552)		(1,341,552)	(1,341,552)				325,340		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)			(190,104)	(1,207,343)		(1,207,343)	(1,207,343)				244,253		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2014	06/09/2044		12,000,000	USDLIBBBA3M (3.433 USD)			(215,231)	(1,826,152)		(1,826,152)	(1,826,152)				327,918		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2014	06/09/2024		24,000,000	2.709 USD (USDLIBBBA3M)			332,963	961,123		961,123	961,123				371,376		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/05/2014	06/09/2029		27,000,000	3.1285 USD (USDLIBBBA3M)			438,138	2,120,713		2,120,713	2,120,713				516,717		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/10/2014	06/12/2024		8,000,000	USDLIBBBA3M (2.7515 USD)			(111,159)	(349,580)		(349,580)	(349,580)				123,846		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/10/2014	06/12/2029		17,000,000	USDLIBBBA3M (3.1615 USD)			(274,741)	(1,404,459)		(1,404,459)	(1,404,459)				325,433		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/10/2014	06/12/2034		8,000,000	USDLIBBBA3M (3.34 USD)			(137,184)	(907,361)		(907,361)	(907,361)				177,676		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/10/2014	06/12/2034		8,000,000	3.336 USD (USDLIBBBA3M)			137,007	902,395		902,395	902,395				177,676		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/10/2014	06/12/2024		8,000,000	2.7525 USD (USDLIBBBA3M)			111,203	350,269		350,269	350,269				123,846		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/10/2014	06/12/2029		17,000,000	3.1595 USD (USDLIBBBA3M)			274,553	1,400,266		1,400,266	1,400,266				325,433		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/12/2014	06/16/2029		10,000,000	3.0895 USD (USDLIBBBA3M)			154,445	737,466		737,466	737,466				191,504		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/12/2014	06/16/2029		10,000,000	USDLIBBBA3M (3.088 USD)			(154,364)	(735,615)		(735,615)	(735,615)				191,504		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/13/2014	06/17/2034		10,000,000	3.2635 USD (USDLIBBBA3M)			162,994	1,015,703		1,015,703	1,015,703				222,174		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/13/2014	06/17/2034		10,000,000	USDLIBBBA3M (3.268 USD)			(163,236)	(1,022,692)		(1,022,692)	(1,022,692)				222,174		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/18/2014	06/20/2019		40,000,000	USDLIBBBA3M (1.796 USD)			(330,710)	(203,410)		(203,410)	(203,410)				425,833		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/20/2014	06/24/2029		24,000,000	3.134 USD (USDLIBBBA3M)			360,908	1,901,114		1,901,114	1,901,114				459,957		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/24/2014	06/26/2029		13,000,000	3.0725 USD (USDLIBBBA3M)			189,243	930,809		930,809	930,809				249,190		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/24/2014	06/26/2029		13,000,000	USDLIBBBA3M (3.074 USD)			(189,343)	(933,219)		(933,219)	(933,219)				249,190		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/25/2014	06/27/2024		31,000,000	2.6355 USD (USDLIBBBA3M)			379,689	1,040,518		1,040,518	1,040,518				480,944		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/25/2014	06/27/2029		20,000,000	3.0345 USD (USDLIBBBA3M)			285,747	1,338,326		1,338,326	1,338,326				383,406		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	06/25/2014	06/27/2034		19,000,000	3.21 USD (USDLIBBBA3M)			288,503	1,772,065		1,772,065	1,772,065				422,427		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/25/2014	06/27/2044		18,000,000	3.3255 USD (USDLIBBBA3M)			283,944	2,341,176		2,341,176	2,341,176				492,288		005
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)			(285,492)	(1,332,146)		(1,332,146)	(1,332,146)				383,406		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)			(288,600)	(1,775,019)		(1,775,019)	(1,775,019)				422,427		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)			(284,082)	(2,346,753)		(2,346,753)	(2,346,753)				492,288		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)			(379,609)	(1,039,178)		(1,039,178)	(1,039,178)				480,944		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)			182,062	855,209		855,209	855,209				249,284		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)			193,631	1,197,653		1,197,653	1,197,653				289,090		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)			185,765	1,545,703		1,545,703	1,545,703				328,238		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)			131,986	360,660		360,660	360,660				170,731		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)			(893,829)	(5,684,975)		(5,684,975)	(5,684,975)				1,334,354		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)			(588,607)	(5,040,601)		(5,040,601)	(5,040,601)				1,039,468		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)			1,395,960	208,285		208,285	208,285				2,029,510		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)			(1,400,710)	(249,690)		(249,690)	(249,690)				2,029,510		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)			1,042,451	6,621,583		6,621,583	6,621,583				1,556,746		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)			(852,619)	(7,324,014)		(7,324,014)	(7,324,014)				1,504,493		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)			1,043,151	6,643,358		6,643,358	6,643,358				1,556,746		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)			1,856,959	15,843,309		15,843,309	15,843,309				3,282,530		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)			(297,893)	(1,893,436)		(1,893,436)	(1,893,436)				444,785		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2044		150,000,000	3.33 USD (USDLIBBBA3M)			2,306,048	19,655,030		19,655,030	19,655,030				4,103,352		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2034		48,000,000	3.2135 USD (USDLIBBBA3M)			710,131	4,504,015		4,504,015	4,504,015				1,067,558		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2024		28,000,000	2.634 USD (USDLIBBBA3M)			333,564	935,510		935,510	935,510				434,714		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2034		49,000,000	3.206 USD (USDLIBBBA3M)			723,098	4,540,688		4,540,688	4,540,688				1,089,799		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2044		38,000,000	USDLIBBBA3M (3.319 USD)			(582,120)	(4,892,894)		(4,892,894)	(4,892,894)				1,039,516		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2044		34,000,000	USDLIBBBA3M (3.3165 USD)			(520,422)	(4,360,287)		(4,360,287)	(4,360,287)				930,093		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2034		37,000,000	3.209 USD (USDLIBBBA3M)			546,565	3,445,948		3,445,948	3,445,948				822,909		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2044		150,000,000	3.314 USD (USDLIBBBA3M)			2,294,115	19,159,064		19,159,064	19,159,064				4,103,352		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2034		30,000,000	3.2 USD (USDLIBBBA3M)			441,818	2,752,017		2,752,017	2,752,017				667,224		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2024		23,000,000	2.619 USD (USDLIBBBA3M)			272,283	738,577		738,577	738,577				357,087		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2034		33,000,000	3.198 USD (USDLIBBBA3M)			485,672	3,016,953		3,016,953	3,016,953				733,946		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2019		81,000,000	USDLIBBBA3M (1.7015 USD)			(589,388)	(59,952)		(59,952)	(59,952)				865,475		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2044		89,000,000	3.313 USD (USDLIBBBA3M)			1,360,732	11,349,319		11,349,319	11,349,319				2,434,656		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2034		18,000,000	3.1965 USD (USDLIBBBA3M)			264,778	1,641,411		1,641,411	1,641,411				400,334		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2044		24,000,000	USDLIBBBA3M (3.315 USD)			(367,178)	(3,070,410)		(3,070,410)	(3,070,410)				656,536		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2044		21,000,000	3.3135 USD (USDLIBBBA3M)			321,124	2,680,099		2,680,099	2,680,099				574,469		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2029		12,000,000	3.019 USD (USDLIBBBA3M)			165,928	780,033		780,033	780,033				230,152		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2044		23,000,000	3.3125 USD (USDLIBBBA3M)			351,593	2,930,594		2,930,594	2,930,594				629,181		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	07/01/2014	07/03/2024		21,000,000	USDLIBBBA3M (2.656 USD)			(251,130)	(741,424)		(741,424)	(741,424)				326,083		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	07/02/2014	07/07/2024		41,000,000	2.7035 USD (USDLIBBBA3M)			488,479	1,615,252		1,615,252	1,615,252				637,004		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	07/02/2014	07/07/2029		38,000,000	USDLIBBBA3M (3.1015 USD)			(525,836)	(2,858,083)		(2,858,083)	(2,858,083)				729,159		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	07/02/2014	07/07/2034		22,000,000	USDLIBBBA3M (3.282 USD)			(323,624)	(2,299,195)		(2,299,195)	(2,299,195)				489,469		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/02/2014	07/07/2044		23,000,000	USDLIBBBA3M (3.4015 USD)			(351,619)	(3,354,032)		(3,354,032)	(3,354,032)				629,327		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/02/2014	07/07/2034		35,000,000	USDLIBBBA3M (3.2885 USD)			(515,957)	(3,693,210)		(3,693,210)	(3,693,210)				778,701		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/02/2014	07/07/2044		52,000,000	USDLIBBBA3M (3.411 USD)			(797,352)	(7,685,128)		(7,685,128)	(7,685,128)				1,422,825		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/03/2014	07/07/2024		25,000,000	USDLIBBBA3M (2.7705 USD)			(306,108)	(1,130,188)		(1,130,188)	(1,130,188)				388,417		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/03/2014	07/07/2029		28,000,000	USDLIBBBA3M (3.1655 USD)			(396,298)	(2,327,847)		(2,327,847)	(2,327,847)				537,275		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/03/2014	07/07/2044		23,000,000	USDLIBBBA3M (3.4555 USD)			(357,769)	(3,610,726)		(3,610,726)	(3,610,726)				629,327		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/03/2014	07/07/2034		52,000,000	USDLIBBBA3M (3.339 USD)			(779,589)	(5,895,672)		(5,895,672)	(5,895,672)				1,156,927		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/03/2014	07/07/2044		73,000,000	USDLIBBBA3M (3.455 USD)			(1,135,351)	(11,452,587)		(11,452,587)	(11,452,587)				1,997,428		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/03/2014	07/07/2034		22,000,000	USDLIBBBA3M (3.34 USD)			(329,932)	(2,497,746)		(2,497,746)	(2,497,746)				489,469		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/07/2014	07/09/2024		15,000,000	2.7205 USD (USDLIBBBA3M)			177,907	612,914		612,914	612,914				233,117		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/07/2014	07/09/2029		27,000,000	3.1155 USD (USDLIBBBA3M)			371,187	2,077,422		2,077,422	2,077,422				518,184		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/07/2014	07/09/2034		29,000,000	3.291 USD (USDLIBBBA3M)			422,999	3,071,587		3,071,587	3,071,587				645,300		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/07/2014	07/09/2044		37,000,000	3.4075 USD (USDLIBBBA3M)			560,758	5,442,119		5,442,119	5,442,119				1,012,489		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/08/2014	07/10/2034		26,000,000	3.2395 USD (USDLIBBBA3M)			370,824	2,545,110		2,545,110	2,545,110				578,585		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/08/2014	07/10/2034		25,000,000	3.2405 USD (USDLIBBBA3M)			356,680	2,451,112		2,451,112	2,451,112				556,332		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/08/2014	07/10/2024		29,000,000	2.67 USD (USDLIBBBA3M)			335,162	1,057,422		1,057,422	1,057,422				450,759		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/08/2014	07/10/2044		25,000,000	3.3565 USD (USDLIBBBA3M)			370,455	3,413,225		3,413,225	3,413,225				684,146		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/08/2014	07/11/2044		41,000,000	3.355 USD (USDLIBBBA3M)			604,477	5,584,974		5,584,974	5,584,974				1,122,051		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/09/2014	07/11/2024		15,000,000	2.67 USD (USDLIBBBA3M)			172,317	546,943		546,943	546,943				233,184		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/09/2014	07/11/2034		17,000,000	3.2285 USD (USDLIBBBA3M)			240,128	1,635,164		1,635,164	1,635,164				378,332		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/09/2014	07/11/2044		18,000,000	3.3415 USD (USDLIBBBA3M)			263,858	2,401,814		2,401,814	2,401,814				492,608		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/09/2014	07/11/2029		17,000,000	3.057 USD (USDLIBBBA3M)			226,360	1,184,751		1,184,751	1,184,751				326,326		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/10/2014	07/14/2034		31,000,000	3.196 USD (USDLIBBBA3M)			425,511	2,825,343		2,825,343	2,825,343				690,045		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/10/2014	07/14/2044		50,000,000	3.3125 USD (USDLIBBBA3M)			713,330	6,373,005		6,373,005	6,373,005				1,368,545		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/10/2014	07/14/2024		22,000,000	2.6215 USD (USDLIBBBA3M)			243,345	708,914		708,914	708,914				342,151		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/10/2014	07/14/2044		20,000,000	3.3135 USD (USDLIBBBA3M)			285,425	2,553,337		2,553,337	2,553,337				547,418		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/10/2014	07/14/2034		21,000,000	3.195 USD (USDLIBBBA3M)			288,152	1,910,672		1,910,672	1,910,672				467,450		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/11/2014	07/15/2024		35,000,000	USDLIBBBA3M (2.626 USD)			(385,471)	(1,141,669)		(1,141,669)	(1,141,669)				544,410		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/15/2014	07/17/2029		13,000,000	USDLIBBBA3M (3.0435 USD)			(166,239)	(884,105)		(884,105)	(884,105)				249,684		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/15/2014	07/17/2034		22,000,000	USDLIBBBA3M (3.221 USD)			(299,116)	(2,090,717)		(2,090,717)	(2,090,717)				489,812		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/15/2014	07/17/2044		28,000,000	USDLIBBBA3M (3.347 USD)			(396,766)	(3,768,928)		(3,768,928)	(3,768,928)				766,492		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/15/2014	07/17/2019		32,000,000	USDLIBBBA3M (1.762 USD)			(222,389)	(98,391)		(98,391)	(98,391)				343,472		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/17/2014	07/21/2034		26,000,000	3.172 USD (USDLIBBBA3M)			338,991	2,272,643		2,272,643	2,272,643				579,031		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/17/2014	07/21/2044		34,000,000	3.286 USD (USDLIBBBA3M)			460,522	4,148,152		4,148,152	4,148,152				930,913		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/17/2014	07/21/2034		14,000,000	3.14 USD (USDLIBBBA3M)			180,542	1,153,917		1,153,917	1,153,917				311,786		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/17/2014	07/21/2044		21,000,000	3.2535 USD (USDLIBBBA3M)			281,407	2,420,918		2,420,918	2,420,918				574,976		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/17/2014	07/21/2029		20,000,000	2.969 USD (USDLIBBBA3M)			242,718	1,175,169		1,175,169	1,175,169				384,274		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/17/2014	07/21/2034		18,000,000	3.14 USD (USDLIBBBA3M)			232,126	1,483,607		1,483,607	1,483,607				400,868		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/17/2014	07/21/2044		19,000,000	3.253 USD (USDLIBBBA3M)			254,564	2,188,389		2,188,389	2,188,389				520,216		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/17/2014	07/21/2024		13,000,000	2.589 USD (USDLIBBBA3M)			135,811	381,284		381,284	381,284				202,383		005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/18/2014	07/22/2029		10,000,000	2.965 USD (USDLIBBBA3M)			120,458	582,633		582,633	582,633				192,155		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/18/2014	07/22/2034		12,000,000	3.136 USD (USDLIBBBA3M)			153,690	981,665		981,665	981,665				267,264		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/18/2014	07/22/2044		15,000,000	3.254 USD (USDLIBBBA3M)			199,833	1,730,851		1,730,851	1,730,851				410,716		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/23/2014	07/25/2034		14,000,000	3.108 USD (USDLIBBBA3M)			173,999	1,084,115		1,084,115	1,084,115				311,873		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/23/2014	07/25/2044		18,000,000	3.217 USD (USDLIBBBA3M)			232,215	1,939,325		1,939,325	1,939,325				492,927		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/28/2014	07/30/2034		12,000,000	3.103 USD (USDLIBBBA3M)			144,059	919,478		919,478	919,478				267,414		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/28/2014	07/30/2024		21,000,000	2.595 USD (USDLIBBBA3M)			207,358	625,575		625,575	625,575				327,348		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/28/2014	07/30/2044		13,000,000	3.202 USD (USDLIBBBA3M)			161,463	1,360,591		1,360,591	1,360,591				356,086		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/31/2014	08/04/2029		19,000,000	USDLIBBBA3M (3.044 USD)			(217,449)	(1,290,974)		(1,290,974)	(1,290,974)				365,541		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/31/2014	08/04/2044		11,000,000	USDLIBBBA3M (3.289 USD)			(136,896)	(1,348,308)		(1,348,308)	(1,348,308)				301,373		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/31/2014	08/04/2024		17,000,000	USDLIBBBA3M (2.697 USD)			(170,472)	(655,299)		(655,299)	(655,299)				265,185		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/31/2014	08/04/2034		46,000,000	USDLIBBBA3M (3.197 USD)			(555,194)	(4,196,701)		(4,196,701)	(4,196,701)				1,025,444		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	07/31/2014	08/04/2044		47,000,000	USDLIBBBA3M (3.296 USD)			(586,264)	(5,829,053)		(5,829,053)	(5,829,053)				1,287,684		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/01/2014	08/05/2024		14,000,000	2.6575 USD (USDLIBBBA3M)			137,218	491,444		491,444	491,444				218,419		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/01/2014	08/05/2029		22,000,000	3.015 USD (USDLIBBBA3M)			247,525	1,415,620		1,415,620	1,415,620				423,298		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/01/2014	08/05/2034		16,000,000	3.1785 USD (USDLIBBBA3M)			190,627	1,413,728		1,413,728	1,413,728				356,701		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/01/2014	08/05/2044		19,000,000	3.288 USD (USDLIBBBA3M)			234,808	2,325,159		2,325,159	2,325,159				520,577		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/01/2014	08/05/2044		17,000,000	3.27 USD (USDLIBBBA3M)			208,850	2,017,060		2,017,060	2,017,060				465,780		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/01/2014	08/05/2024		10,000,000	2.6395 USD (USDLIBBBA3M)			97,283	335,312		335,312	335,312				156,014		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	08/01/2014	08/05/2029		15,000,000	3.0045 USD (USDLIBBBA3M)			168,128	945,614		945,614	945,614				288,612		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/01/2014	08/05/2034		22,400,000	3.164 USD (USDLIBBBA3M)			265,561	1,928,523		1,928,523	1,928,523				499,381		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/01/2014	08/05/2044		31,800,000	3.266 USD (USDLIBBBA3M)			390,157	3,746,758		3,746,758	3,746,758				871,282		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/06/2014	08/08/2024		26,000,000	2.6025 USD (USDLIBBBA3M)			244,183	787,572		787,572	787,572				405,809		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/06/2014	08/08/2044		29,000,000	3.231 USD (USDLIBBBA3M)			344,758	3,207,471		3,207,471	3,207,471				794,676		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/06/2014	08/08/2019		56,000,000	USDLIBBBA3M (1.795 USD)			(346,309)	(228,021)		(228,021)	(228,021)				605,049		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/06/2014	08/08/2044		28,000,000	3.2325 USD (USDLIBBBA3M)			333,036	3,105,565		3,105,565	3,105,565				767,273		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/06/2014	08/08/2029		22,000,000	2.9625 USD (USDLIBBBA3M)			238,076	1,272,221		1,272,221	1,272,221				423,417		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/06/2014	08/08/2034		30,000,000	3.126 USD (USDLIBBBA3M)			344,133	2,405,405		2,405,405	2,405,405				668,954		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/06/2014	08/08/2034		17,000,000	3.124 USD (USDLIBBBA3M)			194,874	1,357,755		1,357,755	1,357,755				379,074		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/08/2014	08/12/2029		24,000,000	2.908 USD (USDLIBBBA3M)			247,302	1,224,923		1,224,923	1,224,923				462,082		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/08/2014	08/12/2024		24,000,000	2.5475 USD (USDLIBBBA3M)			213,896	610,790		610,790	610,790				374,807		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/08/2014	08/12/2034		28,000,000	3.0695 USD (USDLIBBBA3M)			305,979	1,998,348		1,998,348	1,998,348				624,532		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/08/2014	08/12/2044		29,000,000	3.1785 USD (USDLIBBBA3M)			329,112	2,892,838		2,892,838	2,892,838				794,823		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/08/2014	08/12/2034		19,000,000	3.068 USD (USDLIBBBA3M)			207,518	1,351,570		1,351,570	1,351,570				423,789		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/08/2014	08/12/2044		29,000,000	3.1765 USD (USDLIBBBA3M)			328,888	2,880,827		2,880,827	2,880,827				794,823		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/11/2014	08/13/2024		14,000,000	USDLIBBBA3M (2.5865 USD)			(126,002)	(403,951)		(403,951)	(403,951)				218,668		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/11/2014	08/13/2034		22,000,000	USDLIBBBA3M (3.103 USD)			(241,562)	(1,685,307)		(1,685,307)	(1,685,307)				490,738		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/11/2014	08/13/2044		22,000,000	USDLIBBBA3M (3.2095 USD)			(250,543)	(2,336,062)		(2,336,062)	(2,336,062)				602,997		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/13/2014	08/15/2034		15,000,000	USDLIBBBA3M (3.1095 USD)			(162,704)	(1,164,635)		(1,164,635)	(1,164,635)				334,641		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/13/2014	08/15/2024		24,000,000	USDLIBBBA3M (2.58 USD)			(212,318)	(678,934)		(678,934)	(678,934)				374,967		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/13/2014	08/15/2044		24,000,000	USDLIBBBA3M (3.226 USD)			(270,889)	(2,630,964)		(2,630,964)	(2,630,964)				657,875		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/15/2014	08/19/2029		7,100,000	2.845 USD (USDLIBBBA3M)			67,887	306,664		306,664	306,664				136,789		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/15/2014	08/19/2034		15,100,000	3.002 USD (USDLIBBBA3M)			153,073	918,850		918,850	918,850				336,966		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/15/2014	08/19/2044		16,200,000	3.107 USD (USDLIBBBA3M)			170,461	1,376,838		1,376,838	1,376,838				444,148		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/18/2014	08/20/2044		16,000,000	3.1515 USD (USDLIBBBA3M)			169,669	1,507,413		1,507,413	1,507,413				438,685		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/18/2014	08/20/2024		16,000,000	2.525 USD (USDLIBBBA3M)			133,193	374,785		374,785	374,785				250,156		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/18/2014	08/20/2029		16,000,000	2.879 USD (USDLIBBBA3M)			153,804	758,783		758,783	758,783				308,286		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/18/2014	08/20/2034		44,000,000	3.0365 USD (USDLIBBBA3M)			448,177	2,914,564		2,914,564	2,914,564				981,955		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/18/2014	08/20/2044		57,000,000	3.146 USD (USDLIBBBA3M)			603,306	5,305,195		5,305,195	5,305,195				1,562,815		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/19/2014	08/21/2034		19,000,000	USDLIBBBA3M (3.0625 USD)			(193,723)	(1,335,928)		(1,335,928)	(1,335,928)				424,056		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/19/2014	08/21/2044		22,000,000	USDLIBBBA3M (3.1745 USD)			(233,209)	(2,177,701)		(2,177,701)	(2,177,701)				603,220		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/19/2014	08/21/2019		34,000,000	USDLIBBBA3M (1.7265 USD)			(182,631)	(26,986)		(26,986)	(26,986)				368,769		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/19/2014	08/21/2029		17,000,000	USDLIBBBA3M (2.8985 USD)			(163,263)	(847,584)		(847,584)	(847,584)				327,584		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/19/2014	08/21/2034		9,000,000	USDLIBBBA3M (3.062 USD)			(91,747)	(632,104)		(632,104)	(632,104)				200,868		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/19/2014	08/21/2044		13,000,000	USDLIBBBA3M (3.174 USD)			(137,782)	(1,285,477)		(1,285,477)	(1,285,477)				356,448		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/20/2014	08/22/2034		20,000,000	USDLIBBBA3M (3.107 USD)			(205,485)	(1,545,451)		(1,545,451)	(1,545,451)				446,405		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/20/2014	08/22/2044		27,000,000	USDLIBBBA3M (3.2215 USD)			(288,482)	(2,935,657)		(2,935,657)	(2,935,657)				740,349		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/20/2014	08/22/2024		15,000,000	USDLIBBBA3M (2.5715 USD)			(125,330)	(412,427)		(412,427)	(412,427)				234,587		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/20/2014	08/22/2044		22,000,000	USDLIBBBA3M (3.2165 USD)			(234,665)	(2,369,223)		(2,369,223)	(2,369,223)				603,247		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/22/2014	08/27/2044		22,000,000	3.1385 USD (USDLIBBBA3M)			219,384	2,014,135		2,014,135	2,014,135				603,387		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/22/2014	08/27/2016		50,000,000	0.705 USD (USDLIBBBA3M)			79,498	(24,495)		(24,495)	(24,495)				324,091		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/22/2014	08/27/2044		10,000,000	3.1415 USD (USDLIBBBA3M)			99,823	921,735		921,735	921,735				274,267		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/26/2014	08/28/2034		9,000,000	3.006 USD (USDLIBBBA3M)			84,956	555,062		555,062	555,062				200,966		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/26/2014	08/28/2029		20,000,000	2.8535 USD (USDLIBBBA3M)			178,369	887,119		887,119	887,119				385,645		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/26/2014	08/28/2044		24,000,000	3.1105 USD (USDLIBBBA3M)			235,117	2,063,846		2,063,846	2,063,846				658,270		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/28/2014	09/02/2034		15,000,000	2.962 USD (USDLIBBBA3M)			135,089	818,670		818,670	818,670				335,061		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/28/2014	09/02/2034		20,000,000	2.958 USD (USDLIBBBA3M)			179,854	1,079,036		1,079,036	1,079,036				446,748		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/28/2014	09/02/2029		13,000,000	2.814 USD (USDLIBBBA3M)			110,717	510,084		510,084	510,084				250,786		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/28/2014	09/02/2044		20,000,000	3.0595 USD (USDLIBBBA3M)			186,564	1,503,751		1,503,751	1,503,751				548,685		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	08/28/2014	09/02/2024		23,000,000	2.4915 USD (USDLIBBBA3M)			171,365	467,394		467,394	467,394				360,262		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/02/2014	09/04/2029		9,000,000	USDLIBBBA3M (2.883 USD)			(77,383)	(430,676)		(430,676)	(430,676)				173,654		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/02/2014	09/04/2034		8,000,000	USDLIBBBA3M (3.0355 USD)			(72,749)	(528,673)		(528,673)	(528,673)				178,724		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/02/2014	09/04/2044		13,000,000	USDLIBBBA3M (3.1365 USD)			(122,485)	(1,185,107)		(1,185,107)	(1,185,107)				356,678		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/04/2014	09/08/2034		27,000,000	USDLIBBBA3M (3.0545 USD)			(238,724)	(1,865,083)		(1,865,083)	(1,865,083)				603,361		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/04/2014	09/08/2044		30,000,000	USDLIBBBA3M (3.16 USD)			(275,183)	(2,881,778)		(2,881,778)	(2,881,778)				823,256		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/05/2014	09/09/2016		100,000,000	0.7185 USD (USDLIBBBA3M)			149,761	(45,500)		(45,500)	(45,500)				655,108		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/09/2014	09/11/2034		36,000,000	USDLIBBBA3M (3.1105 USD)			(315,791)	(2,802,546)		(2,802,546)	(2,802,546)				804,649		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/09/2014	09/11/2044		38,000,000	USDLIBBBA3M (3.214 USD)			(345,352)	(4,076,366)		(4,076,366)	(4,076,366)				1,042,935		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/09/2014	09/11/2024		15,000,000	USDLIBBBA3M (2.622 USD)			(109,190)	(476,245)		(476,245)	(476,245)				235,253		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	09/09/2014	09/11/2029		27,000,000	USDLIBBBA3M (2.956 USD)			(224,097)	(1,538,065)		(1,538,065)	(1,538,065)				521,301		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/09/2014	09/11/2044		10,000,000	USDLIBBBA3M (3.216 USD)			(90,943)	(1,076,877)		(1,076,877)	(1,076,877)				274,457		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/12/2014	09/16/2019		32,000,000	USDLIBBBA3M (1.9635 USD)			(160,830)	(353,696)		(353,696)	(353,696)				349,730		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/12/2014	09/16/2024		27,000,000	USDLIBBBA3M (2.7395 USD)			(196,810)	(1,136,377)		(1,136,377)	(1,136,377)				423,753		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/12/2014	09/16/2029		32,000,000	USDLIBBBA3M (3.069 USD)			(264,010)	(2,275,122)		(2,275,122)	(2,275,122)				618,126		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/12/2014	09/16/2034		42,000,000	USDLIBBBA3M (3.2175 USD)			(364,704)	(3,974,940)		(3,974,940)	(3,974,940)				939,083		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/12/2014	09/16/2044		60,000,000	USDLIBBBA3M (3.323 USD)			(539,468)	(7,795,102)		(7,795,102)	(7,795,102)				1,647,119		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/15/2014	09/17/2019		62,000,000	1.95 USD (USDLIBBBA3M)			306,232	645,409		645,409	645,409				677,799		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/17/2014	09/19/2029		14,000,000	USDLIBBBA3M (3.0675 USD)			(112,153)	(992,648)		(992,648)	(992,648)				270,506		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/17/2014	09/19/2034		18,000,000	USDLIBBBA3M (3.2265 USD)			(152,305)	(1,728,903)		(1,728,903)	(1,728,903)				402,548		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/17/2014	09/19/2044		23,000,000	USDLIBBBA3M (3.339 USD)			(201,943)	(3,064,702)		(3,064,702)	(3,064,702)				631,483		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/18/2014	09/22/2024		11,000,000	USDLIBBBA3M (2.7745 USD)			(76,692)	(496,585)		(496,585)	(496,585)				172,786		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/22/2014	09/24/2029		16,000,000	3.016 USD (USDLIBBBA3M)			119,587	1,030,770		1,030,770	1,030,770				309,293		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/22/2014	09/24/2044		40,000,000	3.2705 USD (USDLIBBBA3M)			326,398	4,761,287		4,761,287	4,761,287				1,098,484		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/22/2014	09/24/2024		19,000,000	2.6895 USD (USDLIBBBA3M)			125,295	714,232		714,232	714,232				298,533		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/22/2014	09/24/2029		18,000,000	3.0115 USD (USDLIBBBA3M)			134,318	1,149,471		1,149,471	1,149,471				347,955		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/22/2014	09/24/2034		13,000,000	3.1625 USD (USDLIBBBA3M)			102,296	1,118,013		1,118,013	1,118,013				290,830		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/22/2014	09/24/2044		23,000,000	3.2705 USD (USDLIBBBA3M)			187,679	2,737,740		2,737,740	2,737,740				631,628		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/22/2014	09/24/2034		29,000,000	3.1635 USD (USDLIBBBA3M)			228,278	2,498,579		2,498,579	2,498,579				648,775		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/23/2014	09/25/2024		19,000,000	2.6695 USD (USDLIBBBA3M)			123,114	680,144		680,144	680,144				298,575		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/23/2014	09/25/2029		15,000,000	2.991 USD (USDLIBBBA3M)			110,055	919,003		919,003	919,003				289,989		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/23/2014	09/25/2034		22,000,000	3.136 USD (USDLIBBBA3M)			169,921	1,800,011		1,800,011	1,800,011				492,208		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/23/2014	09/25/2044		17,000,000	3.245 USD (USDLIBBBA3M)			136,244	1,933,042		1,933,042	1,933,042				466,877		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/24/2014	09/26/2024		12,000,000	2.662 USD (USDLIBBBA3M)			76,676	421,609		421,609	421,609				188,600		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/24/2014	09/26/2034		16,000,000	3.1205 USD (USDLIBBBA3M)			121,593	1,270,387		1,270,387	1,270,387				357,994		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/24/2014	09/26/2044		31,000,000	3.229 USD (USDLIBBBA3M)			244,462	3,422,352		3,422,352	3,422,352				851,403		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/24/2014	09/26/2029		11,000,000	2.9745 USD (USDLIBBBA3M)			79,357	651,279		651,279	651,279				212,679		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/24/2014	09/26/2034		13,000,000	3.119 USD (USDLIBBBA3M)			98,743	1,029,130		1,029,130	1,029,130				290,870		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/24/2014	09/26/2044		13,000,000	3.2255 USD (USDLIBBBA3M)			102,396	1,425,732		1,425,732	1,425,732				357,040		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/26/2014	09/30/2029		13,000,000	2.9745 USD (USDLIBBBA3M)			89,900	770,174		770,174	770,174				251,441		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/26/2014	09/30/2034		16,000,000	3.111 USD (USDLIBBBA3M)			116,167	1,247,291		1,247,291	1,247,291				358,094		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/26/2014	09/30/2024		13,000,000	2.67 USD (USDLIBBBA3M)			79,894	466,103		466,103	466,103				204,432		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/26/2014	09/30/2044		16,000,000	3.214 USD (USDLIBBBA3M)			120,333	1,718,308		1,718,308	1,718,308				439,515		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/26/2014	09/30/2034		8,000,000	3.098 USD (USDLIBBBA3M)			57,821	607,323		607,323	607,323				179,047		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/26/2014	09/30/2044		16,000,000	3.196 USD (USDLIBBBA3M)			119,605	1,658,487		1,658,487	1,658,487				439,515		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/26/2014	09/30/2034		9,000,000	3.098 USD (USDLIBBBA3M)			65,048	683,238		683,238	683,238				201,428		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/29/2014	10/01/2034		8,000,000	3.0585 USD (USDLIBBBA3M)			56,364	557,401		557,401	557,401				179,059		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	09/29/2014	10/01/2044		9,000,000	3.154 USD (USDLIBBBA3M)			65,558	853,559		853,559	853,559				247,238		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/02/2014	10/06/2034		65,000,000	3.01 USD (USDLIBBBA3M)			425,634	4,035,196		4,035,196	4,035,196				1,455,361		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/02/2014	10/06/2044		74,000,000	3.1165 USD (USDLIBBBA3M)			503,176	6,443,846		6,443,846	6,443,846				2,033,317		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/02/2014	10/06/2024		64,000,000	2.5535 USD (USDLIBBBA3M)			350,103	1,629,519		1,629,519	1,629,519				1,007,280		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/02/2014	10/06/2044		61,000,000	3.124 USD (USDLIBBBA3M)			415,860	5,406,870		5,406,870	5,406,870				1,676,113		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/02/2014	10/06/2019		49,000,000	USDLIBBBA3M (1.8515 USD)			(186,830)	(274,021)		(274,021)	(274,021)				538,629		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/02/2014	10/06/2034		50,000,000	3.0095 USD (USDLIBBBA3M)			327,352	3,100,071		3,100,071	3,100,071				1,119,508		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/07/2014	10/09/2024		20,000,000	USDLIBBBA3M (2.5465 USD)			(105,223)	(496,353)		(496,353)	(496,353)				314,907		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/07/2014	10/09/2019		20,000,000	USDLIBBBA3M (1.855 USD)			(73,721)	(114,271)		(114,271)	(114,271)				220,038		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/08/2014	10/10/2034		14,000,000	2.946 USD (USDLIBBBA3M)			85,404	728,106		728,106	728,106				313,549		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/08/2014	10/10/2044		22,000,000	3.053 USD (USDLIBBBA3M)			139,503	1,625,302		1,625,302	1,625,302				604,611		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/08/2014	10/10/2034		30,000,000	2.9435 USD (USDLIBBBA3M)			182,840	1,548,443		1,548,443	1,548,443				671,891		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/08/2014	10/10/2044		27,000,000	3.0485 USD (USDLIBBBA3M)			170,935	1,969,439		1,969,439	1,969,439				742,023		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/08/2014	10/10/2024		30,000,000	2.4915 USD (USDLIBBBA3M)			152,330	597,482		597,482	597,482				472,427		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/08/2014	10/10/2029		20,000,000	2.799 USD (USDLIBBBA3M)			115,391	743,023		743,023	743,023				387,191		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/09/2014	10/14/2024		9,000,000	2.48 USD (USDLIBBBA3M)			43,215	169,742		169,742	169,742				141,808		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/09/2014	10/14/2029		9,000,000	2.7965 USD (USDLIBBBA3M)			49,308	331,383		331,383	331,383				174,300		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/09/2014	10/14/2034		9,000,000	2.945 USD (USDLIBBBA3M)			52,167	466,683		466,683	466,683				201,623		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/09/2014	10/14/2044		8,000,000	3.0355 USD (USDLIBBBA3M)			47,919	562,074		562,074	562,074				219,899		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/10/2014	10/14/2034		7,000,000	2.921 USD (USDLIBBBA3M)			40,215	336,563		336,563	336,563				156,818		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/10/2014	10/14/2044		14,000,000	3.034 USD (USDLIBBBA3M)			83,813	979,264		979,264	979,264				384,823		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/10/2014	10/14/2034		18,000,000	USDLIBBBA3M (2.9045 USD)			(102,774)	(818,754)		(818,754)	(818,754)				403,246		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/10/2014	10/14/2044		24,000,000	USDLIBBBA3M (3.0155 USD)			(142,730)	(1,586,448)		(1,586,448)	(1,586,448)				659,697		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/10/2014	10/14/2034		29,000,000	2.904 USD (USDLIBBBA3M)			165,549	1,316,825		1,316,825	1,316,825				649,674		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/10/2014	10/14/2029		21,000,000	USDLIBBBA3M (2.7505 USD)			(112,986)	(651,854)		(651,854)	(651,854)				406,701		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/10/2014	10/14/2024		26,000,000	2.4385 USD (USDLIBBBA3M)			122,536	394,492		394,492	394,492				409,666		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/10/2014	10/14/2044		32,000,000	3.013 USD (USDLIBBBA3M)			190,135	2,098,635		2,098,635	2,098,635				879,596		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/10/2014	10/14/2044		8,000,000	3.013 USD (USDLIBBBA3M)			47,534	524,659		524,659	524,659				219,899		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2029		23,000,000	2.4995 USD (USDLIBBBA3M)			107,095	(12,143)		(12,143)	(12,143)				445,558		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2024		53,000,000	2.2 USD (USDLIBBBA3M)			214,156	(322,250)		(322,250)	(322,250)				835,439		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2034		48,000,000	2.7015 USD (USDLIBBBA3M)			243,434	650,682		650,682	650,682				1,075,546		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2044		89,000,000	2.812 USD (USDLIBBBA3M)			471,582	2,117,193		2,117,193	2,117,193				2,446,713		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2029		38,000,000	2.5325 USD (USDLIBBBA3M)			179,518	137,545		137,545	137,545				736,139		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2044		44,000,000	2.822 USD (USDLIBBBA3M)			234,046	1,138,177		1,138,177	1,138,177				1,209,611		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2034		68,000,000	2.685 USD (USDLIBBBA3M)			342,558	745,380		745,380	745,380				1,523,691		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2034		25,000,000	2.7055 USD (USDLIBBBA3M)			126,994	354,620		354,620	354,620				560,180		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2024		10,000,000	2.213 USD (USDLIBBBA3M)			40,674	(49,242)		(49,242)	(49,242)				157,630		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2024		25,000,000	2.213 USD (USDLIBBBA3M)			101,685	(123,105)		(123,105)	(123,105)				394,075		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2029		25,000,000	2.5535 USD (USDLIBBBA3M)			119,183	156,474		156,474	156,474				484,302		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2044		25,000,000	2.83 USD (USDLIBBBA3M)			133,392	688,271		688,271	688,271				687,279		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2024		25,000,000	2.162 USD (USDLIBBBA3M)			99,064	(236,480)		(236,480)	(236,480)				394,075		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2029		25,000,000	2.5 USD (USDLIBBBA3M)			116,434	(11,628)		(11,628)	(11,628)				484,302		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2034		25,000,000	2.661 USD (USDLIBBBA3M)			124,707	179,696		179,696	179,696				560,180		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2044		25,000,000	2.7725 USD (USDLIBBBA3M)			130,437	389,419		389,419	389,419				687,279		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/17/2014	10/21/2044		22,000,000	USDLIBBBA3M (2.9785 USD)			(117,234)	(1,284,989)		(1,284,989)	(1,284,989)				604,917		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/17/2014	10/21/2029		23,000,000	USDLIBBBA3M (2.701 USD)			(110,153)	(569,506)		(569,506)	(569,506)				445,723		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/17/2014	10/21/2034		19,000,000	USDLIBBBA3M (2.857 USD)			(96,759)	(721,799)		(721,799)	(721,799)				425,855		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/17/2014	10/21/2044		22,000,000	USDLIBBBA3M (2.98 USD)			(117,298)	(1,291,852)		(1,291,852)	(1,291,852)				604,917		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/17/2014	10/21/2044		15,000,000	2.978 USD (USDLIBBBA3M)			79,918	874,570		874,570	874,570				412,443		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/17/2014	10/21/2019		39,000,000	USDLIBBBA3M (1.617 USD)			(104,577)	216,074		216,074	216,074				430,548		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/17/2014	10/21/2034		11,000,000	2.8555 USD (USDLIBBBA3M)			55,986	415,288		415,288	415,288				246,548		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/17/2014	10/21/2034		17,000,000	USDLIBBBA3M (2.859 USD)			(86,640)	(651,169)		(651,169)	(651,169)				381,028		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/17/2014	10/21/2029		23,000,000	USDLIBBBA3M (2.695 USD)			(109,884)	(552,149)		(552,149)	(552,149)				445,723		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/17/2014	10/21/2024		19,000,000	USDLIBBBA3M (2.3595 USD)			(78,379)	(152,927)		(152,927)	(152,927)				299,664		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/21/2014	10/23/2024		27,000,000	USDLIBBBA3M (2.3405 USD)			(107,259)	(170,883)		(170,883)	(170,883)				425,958		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/21/2014	10/23/2029		30,000,000	USDLIBBBA3M (2.6755 USD)			(138,160)	(646,351)		(646,351)	(646,351)				581,485		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/21/2014	10/23/2044		23,000,000	USDLIBBBA3M (2.9645 USD)			(118,478)	(1,276,425)		(1,276,425)	(1,276,425)				632,471		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/22/2014	10/24/2034		8,000,000	USDLIBBBA3M (2.878 USD)			(39,281)	(330,274)		(330,274)	(330,274)				179,344		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/22/2014	10/24/2044		14,000,000	USDLIBBBA3M (2.998 USD)			(71,868)	(874,406)		(874,406)	(874,406)				385,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/22/2014	10/24/2016		54,000,000	0.6345 USD (USDLIBBBA3M)			39,672	(166,695)		(166,695)	(166,695)				366,412		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/22/2014	10/24/2044		8,000,000	USDLIBBBA3M (2.9985 USD)			(41,075)	(500,492)		(500,492)	(500,492)				220,000		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/23/2014	10/27/2029		32,000,000	USDLIBBBA3M (2.751 USD)			(142,797)	(992,003)		(992,003)	(992,003)				620,480		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/23/2014	10/27/2034		13,000,000	USDLIBBBA3M (2.9195 USD)			(61,905)	(621,554)		(621,554)	(621,554)				291,495		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/23/2014	10/27/2034		23,000,000	USDLIBBBA3M (2.914 USD)			(109,300)	(1,079,761)		(1,079,761)	(1,079,761)				515,722		005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/23/2014	10/27/2044		26,000,000	USDLIBBBA3M (3.0355 USD)			(129,173)	(1,826,882)		(1,826,882)	(1,826,882)				715,098		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/24/2014	10/28/2044		23,000,000	USDLIBBBA3M (3.033 USD)			(112,398)	(1,604,387)		(1,604,387)	(1,604,387)				632,616		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/24/2014	10/28/2034		13,000,000	USDLIBBBA3M (2.9115 USD)			(60,765)	(605,214)		(605,214)	(605,214)				291,515		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/28/2014	10/30/2019		23,000,000	USDLIBBBA3M (1.674 USD)			(55,877)	69,919		69,919	69,919				254,563		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2014	10/31/2044		20,000,000	USDLIBBBA3M (3.054 USD)			(95,485)	(1,492,851)		(1,492,851)	(1,492,851)				550,177		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2014	10/31/2034		20,000,000	USDLIBBBA3M (2.935 USD)			(91,452)	(1,013,225)		(1,013,225)	(1,013,225)				448,578		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2014	10/31/2024		28,000,000	USDLIBBBA3M (2.4475 USD)			(104,904)	(447,134)		(447,134)	(447,134)				442,227		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2014	10/31/2029		31,000,000	USDLIBBBA3M (2.7755 USD)			(133,373)	(1,065,479)		(1,065,479)	(1,065,479)				601,312		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2014	10/31/2034		21,000,000	USDLIBBBA3M (2.934 USD)			(95,989)	(1,060,577)		(1,060,577)	(1,060,577)				471,007		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2014	10/31/2044		22,000,000	USDLIBBBA3M (3.052 USD)			(104,959)	(1,632,974)		(1,632,974)	(1,632,974)				605,194		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/29/2014	10/31/2019		15,000,000	USDLIBBBA3M (1.696 USD)			(37,098)	30,387		30,387	30,387				166,067		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/31/2014	11/04/2029		21,000,000	2.791 USD (USDLIBBBA3M)			84,948	754,228		754,228	754,228				407,491		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	10/31/2014	11/04/2034		34,000,000	USDLIBBBA3M (2.931 USD)			(145,072)	(1,683,813)		(1,683,813)	(1,683,813)				762,793		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/25/2014	11/28/2016		94,000,000	0.7225 USD (USDLIBBBA3M)			41,339	(223,861)		(223,861)	(223,861)				654,447		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/26/2014	11/28/2044		8,000,000	2.925 USD (USDLIBBBA3M)			19,670	379,511		379,511	379,511				220,353		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/26/2014	11/28/2044		13,000,000	2.925 USD (USDLIBBBA3M)			31,964	616,706		616,706	616,706				358,074		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/26/2014	11/28/2044		20,000,000	2.925 USD (USDLIBBBA3M)			49,175	948,779		948,779	948,779				550,883		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/26/2014	11/28/2034		9,000,000	2.8145 USD (USDLIBBBA3M)			21,217	281,519		281,519	281,519				202,250		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/26/2014	11/28/2034		12,000,000	USDLIBBBA3M (2.9245 USD)			(29,499)	(568,016)		(568,016)	(568,016)						001
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	11/26/2014	11/28/2034		15,000,000	2.819 USD (USDLIBBBA3M)			35,424	479,859		479,859	479,859				337,083		005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/10/2014	12/12/2016		100,000,000	0.82 USD (USDLIBBBA3M)			29,950	(83,085)		(83,085)	(83,085)				703,167		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Interest	CME KJNXBSWZVIKEX4NF0L81	12/10/2014	12/12/2019		55,000,000	USDLIBBBA3M (1.733 USD)			(42,975)	64,326		64,326	64,326				616,113		005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												31,181,765	(9,332,516)	XXX	(9,332,517)	219,856,956				1,175,682,395	XXX	XXX
Credit Default Swap - Purchased Protection on Weyerhaeuser Co	962166AS3	N/A	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/18/2008	12/20/2018		2,000,000	(2.1 USD)			(42,583)	(99,200)		(99,200)	(2,039)					2	006
0929999. Subtotal - Swaps - Hedging Other - Credit Default												(42,583)	(99,200)	XXX	(99,200)	(2,039)					XXX	XXX
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange														XXX							XXX	XXX
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/16/2014	02/01/2015		95,654,000	USDLIBBBA1M (BarCap US Agg)			141,814	(89,500)		(89,500)	(89,500)				142,593		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2014	03/01/2015		103,306,320	USDLIBBBA1M (BarCap US Agg)			134,081	(96,660)		(96,660)	(96,660)				210,873		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/14/2014	03/01/2015		80,349,360	USDLIBBBA1M (BarCap US Agg)			104,470	(75,180)		(75,180)	(75,180)				164,012		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/13/2014	04/01/2015		66,957,800	USDLIBBBA1M (BarCap US Agg)			84,049	(62,650)		(62,650)	(62,650)				168,322		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/13/2014	05/01/2015		57,392,400	USDLIBBBA1M (BarCap US Agg)			72,042	(53,700)		(53,700)	(53,700)				166,366		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/13/2014	06/01/2015		57,392,400	USDLIBBBA1M (BarCap US Agg)			72,042	(53,700)		(53,700)	(53,700)				186,464		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/13/2014	07/01/2015		95,654,000	USDLIBBBA1M (BarCap US Agg)			118,355	(89,500)		(89,500)	(89,500)				340,062		003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/14/2014	04/17/2015		981,076	USDLIBBBA1M (US 400 Gross TR)			1,275	(43,115)		(43,115)	(43,115)				2,674		003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/14/2014	04/17/2015		40,224,096	USDLIBBBA1M (US 400 Gross TR)			52,255	(1,767,715)		(1,767,715)	(1,767,715)				109,647		003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/14/2014	04/17/2015		5,459,955	USDLIBBBA1M (US 500 TR 1988)			11,223	(194,205)		(194,205)	(194,205)				14,883		003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	07/14/2014	04/17/2015		196,558,380	USDLIBBBA1M (US 500 TR 1988)			404,043	(6,991,380)		(6,991,380)	(6,991,380)				535,799		003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/14/2014	04/17/2015		1,612,011	USDLIBBBA1M (Russell 2000 TR)			(2,370)	(92,739)		(92,739)	(92,739)				4,394		003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/14/2014	04/17/2015		9,134,731	USDLIBBBA1M (Russell 2000 TR)			(13,431)	(525,523)		(525,523)	(525,523)				24,900		003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2014	07/17/2015		145,598,780	USDLIBBBA1M (US 500 TR 1988)			316,304	(5,178,820)		(5,178,820)	(5,178,820)				539,895		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/17/2014	08/01/2015		133,915,600	USDLIBBBA1M (BarCap US Agg)			126,682	(125,300)		(125,300)	(125,300)				515,039		003

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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 Year-end (b)
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/23/2014	06/01/2015		59,305,480	USDLIBBBA1M (BarCap US Agg)			52,985	(55,490)		(55,490)	(55,490)				192,679		003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/12/2014	02/18/2015		135,534,589	USDLIBBBA1M (US 500 TR 1988)			232,763	(3,934,691)		(3,934,691)	(3,934,691)				250,016		003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/12/2014	03/17/2015		43,041,390	USDLIBBBA1M (US 500 TR 1988)			72,319	(1,249,530)		(1,249,530)	(1,249,530)				98,881		003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	08/12/2014	02/17/2015		38,011,855	USDLIBBBA1M (Russell 2000 TR)			(57,158)	(1,765,659)		(1,765,659)	(1,765,659)				69,400		003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/12/2014	02/18/2015		8,892,959	USDLIBBBA1M (US 400 Gross TR)			8,867	(324,756)		(324,756)	(324,756)				16,405		003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/12/2014	02/18/2015		88,929,585	USDLIBBBA1M (US 400 Gross TR)			88,671	(3,247,560)		(3,247,560)	(3,247,560)				164,045		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2014	04/01/2015		57,392,400	USDLIBBBA1M (BarCap US Agg)			34,040	(53,700)		(53,700)	(53,700)				144,276		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2014	08/01/2015		76,523,200	USDLIBBBA1M (BarCap US Agg)			57,033	(71,600)		(71,600)	(71,600)				294,308		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	09/05/2014	10/01/2015		95,654,000	USDLIBBBA1M (BarCap US Agg)			61,155	(89,500)		(89,500)	(89,500)				417,251		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/08/2014	10/01/2015		16,739,450	USDLIBBBA1M (BarCap US Agg)			9,863	(15,663)		(15,663)	(15,663)				73,019		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/15/2014	01/01/2015		10,330,632	USDLIBBBA1M (BarCap US Agg)			6,613	(9,666)		(9,666)	(9,666)				2,722		003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/10/2014	01/15/2015		16,674,782	USDLIBBBA1M (US 500 TR 1988)			11,593	(287,699)		(287,699)	(287,699)				17,019		003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/10/2014	05/14/2015		96,343,182	USDLIBBBA1M (US 500 TR 1988)			76,347	(1,662,258)		(1,662,258)	(1,662,258)				293,895		003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/10/2014	06/15/2015		31,496,810	USDLIBBBA1M (US 500 TR 1988)			25,215	(543,431)		(543,431)	(543,431)				106,940		003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/10/2014	01/15/2015		2,988,657	USDLIBBBA1M (US 400 Gross TR)			238	(83,915)		(83,915)	(83,915)				3,050		003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/10/2014	05/14/2015		59,773,140	USDLIBBBA1M (US 400 Gross TR)			13,444	(1,678,290)		(1,678,290)	(1,678,290)				182,338		003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	10/10/2014	06/15/2015		29,886,570	USDLIBBBA1M (US 400 Gross TR)			9,618	(839,145)		(839,145)	(839,145)				101,473		003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/10/2014	05/14/2015		2,749,255	USDLIBBBA1M (Russell 2000 TR)			(2,578)	(91,997)		(91,997)	(91,997)				8,387		003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/10/2014	05/14/2015		10,997,018	USDLIBBBA1M (Russell 2000 TR)			(10,312)	(367,986)		(367,986)	(367,986)				33,546		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2014	05/07/2015		57,392,400	USDLIBBBA1M (BarCap US Agg)			15,604	(53,700)		(53,700)	(53,700)				170,441		003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/16/2014	09/08/2015		26,783,120	USDLIBBBA1M (BarCap US Agg)			8,291	(25,060)		(25,060)	(25,060)				111,819		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/16/2014	09/08/2015		57,392,400	USDLIBBBA1M (BarCap US Agg)			17,767	(53,700)		(53,700)	(53,700)				239,613		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2014	10/07/2015		57,392,400	USDLIBBBA1M (BarCap US Agg)			15,604	(53,700)		(53,700)	(53,700)				253,077		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/16/2014	04/08/2015		21,617,804	USDLIBBBA1M (BarCap US Agg)			5,784	(20,227)		(20,227)	(20,227)				56,395		003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/12/2014	06/15/2015		16,304,231	USDLIBBBA1M (US 500 TR 1988)			7,538	(281,305)		(281,305)	(281,305)				55,357		003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/12/2014	03/17/2015		112,090,768	USDLIBBBA1M (US 500 TR 1988)			78,130	(3,254,096)		(3,254,096)	(3,254,096)				257,511		003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/12/2014	03/17/2015		20,157,373	USDLIBBBA1M (US 400 Gross TR)			8,721	(736,114)		(736,114)	(736,114)				46,308		003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/12/2014	03/17/2015		22,807,113	USDLIBBBA1M (Russell 2000 TR)			(3,255)	(1,059,395)		(1,059,395)	(1,059,395)				52,396		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/19/2014	06/05/2015		70,783,960	USDLIBBBA1M (BarCap US Agg)			8,335	(66,230)		(66,230)	(66,230)				232,979		003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	12/11/2014	08/14/2015		50,080,700	USDLIBBBA1M (US 400 Gross TR)			8,720	(1,128,825)		(1,128,825)	(1,128,825)				198,401		003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Goldman Sachs International Ltd W22LROWP2IHZNBB6K528	12/11/2014	08/14/2015		130,316,130	USDLIBBBA1M (US 500 TR 1988)			43,976	(1,614,270)		(1,614,270)	(1,614,270)				516,263		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2014	01/05/2016		76,456,800	USDLIBBBA1M (BarCap US Agg)			5,530	(138,000)		(138,000)	(138,000)				387,557		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2014	12/07/2015		76,456,800	USDLIBBBA1M (BarCap US Agg)			4,006	(138,000)		(138,000)	(138,000)				372,059		003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index.	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/08/2014	09/01/2015		40,652,950	USDLIBBBA1M (BarCap US Agg)			24,971	(38,038)		(38,038)	(38,038)				167,342		007
0949999. Subtotal - Swaps - Hedging Other - Total Return												2,563,277	(40,472,880)	XXX	(40,472,880)	(40,472,880)				8,713,091	XXX	XXX
0959999. Subtotal - Swaps - Hedging Other - Other														XXX							XXX	XXX
0969999. Subtotal - Swaps - Hedging Other												33,702,459	(49,904,596)	XXX	(49,904,597)	179,382,037				1,184,395,486	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

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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
1139999. Subtotal - Swaps - Other - Other														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												30,270,740	(9,332,516)	XXX	(11,432,971)	219,856,956				1,175,837,828	XXX	XXX
1169999. Total Swaps - Credit Default												(42,583)	(99,200)	XXX	(99,200)	(2,039)					XXX	XXX
1179999. Total Swaps - Foreign Exchange										(414)		4,472,876	25,602,947	XXX	21,935,208		42,135,332			7,345,555	XXX	XXX
1189999. Total Swaps - Total Return												2,563,277	(40,472,880)	XXX	(40,472,880)	(40,472,880)				8,713,091	XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(414)		37,264,310	(24,301,649)	XXX	(30,069,844)	179,382,037	42,135,332			1,191,896,473	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										(414)		3,561,851	25,602,947	XXX	19,834,753		42,135,332			7,500,987	XXX	XXX
1409999. Subtotal - Hedging Other										578,017,581	34,697,612	33,702,459	344,206,345	XXX	344,206,348	225,272,275				1,184,395,486	XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										578,017,167	34,697,612	37,264,310	369,809,292	XXX	364,041,101	225,272,275	42,135,332			1,191,896,473	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

(a)

Code	Description of Hedged Risk(s)
001	Rebalances portfolio duration
002	Manages cash flow risk
003	Hedges the equity risk of a liability

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants																	XXX							XXX
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options																	XXX							XXX
0039999. Subtotal - Purchased Options - Hedging Effective - Caps																	XXX							XXX
0049999. Subtotal - Purchased Options - Hedging Effective - Floors																	XXX							XXX
0059999. Subtotal - Purchased Options - Hedging Effective - Collars																	XXX							XXX
0069999. Subtotal - Purchased Options - Hedging Effective - Other																	XXX							XXX
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
S&P500 Index CALL Spread (SPX)	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	04/16/2013	03/31/2014	03/31/2014	Sale	1,841	3,402,720	1474.53 - 1609.74	139,510		248,914			(101,524)			109,407			003
S&P500 Index CALL Spread (SPX)	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	04/16/2013	03/31/2014	03/31/2014	Sale	33,328	61,601,735	1569.19 - 1638.04	1,038,827		2,294,618			(1,143,687)			1,255,791			003
S&P500 Index CALL Spread (SPX)	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	07/16/2013	06/30/2014	06/30/2014	Sale	1,966	3,633,876	1573.46 - 1699.87	146,369		248,523			(69,963)			102,154			003
S&P500 Index CALL Spread (SPX)	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	07/16/2013	06/30/2014	06/30/2014	Sale	33,472	61,868,306	1606.28 - 1675.62	1,359,647		2,320,973			(658,279)			961,326			003
S&P500 Index CALL Spread (SPX)	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	10/15/2013	09/30/2014	09/30/2014	Sale	3,943	7,287,215	1683.01 - 1741.04	125,727		228,785			(46,328)			103,058			003
S&P500 Index CALL Spread (SPX)	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	10/15/2013	09/30/2014	09/30/2014	Sale	4,149	7,667,995	1641.21 - 1779.2	309,523		572,457			(120,449)			262,934			003
S&P500 Index CALL Spread (SPX)	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	10/15/2013	09/30/2014	09/30/2014	Sale	31,053	57,397,326	1681.55 - 1755.28	1,226,598		2,289,546			(477,822)			1,062,948			003
S&P500 Index CALL Spread (SPX)	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	01/14/2014	12/31/2014	12/31/2014	Sale	6,635	13,086,775	1698.61 - 1713.58		74,249	99,331						25,082			003
S&P500 Index CALL Spread (SPX)	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	01/14/2014	12/31/2014	12/31/2014	Sale	6,616	13,047,862	1744.66 - 1873.92	490,281		855,131						364,850			003
S&P500 Index CALL Spread (SPX)	VAGLB Hedge - Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	B4TYDEB6GKMZO031MB27	01/14/2014	12/31/2014	12/31/2014	Sale	31,112	61,362,222	1848.36 - 1925.75	1,085,504		2,407,771						1,322,267			003
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants													4,346,201	1,650,034	11,566,049		XXX	(2,618,051)			5,569,817			XXX
S&P 400 Index PUT (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	01/29/2004	01/15/2014	01/15/2014	Sale	2,155	3,983,401	1182.7865	180,405					180,405			(180,405)			003
S&P 400 Index PUT (SPX)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	01/31/2013	01/31/2014	01/31/2014	Expiration	104,411	192,989,116	1500	11,197,453					11,101,881			(11,197,453)			003
Equity Basket Options PUT - Sellback (SPX)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	03/18/2013	03/18/2014	03/18/2014	Sale	115,035	212,626,093	1555	16,422,512		658,785			14,774,670			(15,763,727)			003
Equity Basket Options PUT (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/16/2004	03/31/2014	03/31/2014	Sale	1,023	2,031,299	1274.22	134,036					133,907			(134,036)			003
Equity Basket Options PUT (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/16/2004	03/31/2014	03/31/2014	Sale	2,056	4,082,550	1221.88	246,101					245,937			(246,101)			003
Equity Basket Options PUT (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/16/2004	03/31/2014	03/31/2014	Sale	2,609	5,179,545	998.02	205,933					205,919			(205,933)			003
Equity Basket Options PUT (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/16/2004	03/31/2014	03/31/2014	Sale	3,734	7,412,150	796.04	192,735					192,735			(192,735)			003
S&P 400 Index PUT (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/16/2004	03/31/2014	03/31/2014	Sale	2,399	4,433,827	769.27	103,840					103,837			(103,840)			003
S&P 400 Index PUT (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/16/2004	03/31/2014	03/31/2014	Sale	813	1,502,717	769.27	35,193					35,192			(35,193)			003
S&P 400 Index PUT (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/16/2004	03/31/2014	03/31/2014	Sale	1,656	3,060,182	1148.97	167,675					167,185			(167,675)			003
S&P 400 Index PUT (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	04/16/2004	03/31/2014	03/31/2014	Sale	559	1,033,233	1148.97	56,613					56,448			(56,613)			003
S&P 400 Index PUT (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	05/04/2007	03/31/2014	03/31/2014	Sale	2,513	4,645,631	1245.76	222,283					220,516			(222,283)			003
Equity Basket Options PUT - Balanced (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	05/04/2007	03/31/2014	03/31/2014	Sale	700	1,117,068	1371.2	30,890					30,886			(30,890)			003
Equity Basket Options PUT - Moderate (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	05/04/2007	03/31/2014	03/31/2014	Sale	11,501	18,860,718	1394.66	858,414					857,994			(858,414)			003

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Equity Basket Options PUT - Capital Appreciation (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653	05/04/2007	03/31/2014	03/31/2014	Sale	14,799	24,813,557	1434.45	1,179,480						1,175,030			(1,179,480)			003
Equity Basket Options PUT - Moderate Aggressive (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653	05/04/2007	03/31/2014	03/31/2014	Sale	15,813	27,011,751	1452.13	1,503,954						1,490,817			(1,503,954)			003
Equity Basket Options PUT - Capital Appreciation (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653	06/19/2007	03/31/2014	03/31/2014	Sale	2,005	3,361,578	1434.45	145,754						141,171			(145,754)			003
Equity Basket Options PUT (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/09/2004	06/30/2014	06/30/2014	Expiration	2,038	4,046,239	782.51	101,508						101,508			(101,508)			003
Equity Basket Options PUT (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/09/2004	06/30/2014	06/30/2014	Expiration	2,369	4,703,261	981.05	182,661						182,400			(182,661)			003
Equity Basket Options PUT (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/09/2004	06/30/2014	06/30/2014	Expiration	2,182	4,331,224	1173.94	245,269						244,068			(245,269)			003
Equity Basket Options PUT (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/09/2004	06/30/2014	06/30/2014	Expiration	2,108	4,184,394	1253.72	273,589						271,546			(273,589)			003
S&P 400 Index PUT (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/09/2004	06/30/2014	06/30/2014	Expiration	1,138	2,103,323	810.27	57,811						57,679			(57,811)			003
S&P 400 Index PUT (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/09/2004	06/30/2014	06/30/2014	Expiration	1,885	3,484,380	1118.22	188,496						185,844			(188,496)			003
Equity Basket Options PUT (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/09/2004	06/30/2014	06/30/2014	Expiration	267	530,581	782.51	13,311						13,311			(13,311)			003
Equity Basket Options PUT (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/09/2004	06/30/2014	06/30/2014	Expiration	37	74,388	981.05	2,889						2,885			(2,889)			003
Equity Basket Options PUT (GDDUEAFE ,RU20INTR ,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/09/2004	06/30/2014	06/30/2014	Expiration	367	728,472	1173.94	41,252						41,070			(41,252)			003
S&P 400 Index PUT (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/09/2004	06/30/2014	06/30/2014	Expiration	62	115,227	810.27	3,167						3,160			(3,167)			003
S&P 400 Index PUT (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/09/2004	06/30/2014	06/30/2014	Expiration	82	150,660	1118.22	8,151						8,036			(8,151)			003
S&P 400 Index PUT (SPX)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/26/2007	06/30/2014	06/30/2014	Expiration	2,209	4,083,637	1295.05	321,589						312,740			(321,589)			003
Equity Basket Options PUT - Balanced (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/26/2007	06/30/2014	06/30/2014	Expiration	4,772	7,610,514	1426.5	289,157						284,634			(289,157)			003
Equity Basket Options PUT - Moderate (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/26/2007	06/30/2014	06/30/2014	Expiration	15,454	25,344,686	1452.4	1,274,671						1,242,186			(1,274,671)			003
Equity Basket Options PUT - Capital Appreciation (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/26/2007	06/30/2014	06/30/2014	Expiration	41,859	70,184,454	1490.87	4,465,690						4,265,435			(4,465,690)			003
Equity Basket Options PUT - Moderate Aggressive (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/26/2007	06/30/2014	06/30/2014	Expiration	939	1,603,697	1524.25	123,935						115,684			(123,935)			003
Equity Basket Options PUT - Moderate Aggressive (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/26/2007	06/30/2014	06/30/2014	Expiration	1,941	3,315,421	1395.88	195,822						191,350			(195,822)			003
S&P 400 Index PUT (SPX)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	02/15/2013	08/15/2014	08/15/2014	Sale	261,300	482,976,468	1520	54,811,516		5,500,569				39,436,608			(49,310,947)			003
Equity Basket Options PUT - Sellback SPXTSAA$1	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653	03/18/2013	09/18/2014	09/18/2014	Sale	115,475	213,439,371	1555	19,883,063		140,370				15,400,335			(19,742,693)			003
Equity Basket Options PUT BASKETS01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	10/12/2004	09/30/2014	09/30/2014	Expiration	1,493	2,963,478	789.32	85,353						85,298			(85,353)			003
Equity Basket Options PUT BASKETS01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	10/12/2004	09/30/2014	09/30/2014	Expiration	1,702	3,379,708	989.596	147,607						146,529			(147,607)			003
Equity Basket Options PUT BASKETS01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014	09/30/2014	Expiration	1,438	2,855,639	1238.049	196,010						192,215			(196,010)			003
Equity Basket Options PUT BASKETS01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014	09/30/2014	Expiration	1,647	3,269,089	1167.71	198,536						195,473			(198,536)			003

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	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	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 Index PUT SAPINDESX	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014	09/30/2014	Expiration	1,141	2,108,110	816.83	65,694						65,074			(65,694)			003
S&P 400 Index PUT SAPINDESX	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014	09/30/2014	Expiration	1,867	3,451,332	1065.8	189,166						184,000			(189,166)			003
Equity Basket Options PUT BASKETS01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014	09/30/2014	Expiration	84	167,576	789.32	4,867						4,864			(4,867)			003
Equity Basket Options PUT BASKETS01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014	09/30/2014	Expiration	25	48,957	989.596	2,156						2,140			(2,156)			003
Equity Basket Options PUT BASKETS01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014	09/30/2014	Expiration	106	210,418	1167.71	12,887						12,688			(12,887)			003
Equity Basket Options PUT BASKETS01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014	09/30/2014	Expiration	13	26,543	1238.049	1,838						1,802			(1,838)			003
S&P 400 Index PUT SAPINDESX	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014	09/30/2014	Expiration	41	75,561	816.83	2,374						2,352			(2,374)			003
S&P 400 Index PUT SAPINDESX	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/12/2004	09/30/2014	09/30/2014	Expiration	54	99,349	1065.8	5,491						5,342			(5,491)			003
Equity Basket Options PUT - Capital Appreciation (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/05/2007	09/30/2014	09/30/2014	Expiration	25,466	42,699,183	1496.18	3,517,997						3,235,406			(3,517,997)			003
Equity Basket Options PUT BASKETS01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2005	12/31/2014	12/31/2014	Expiration	3,254	6,460,972	837.534	184,507						183,733			(184,507)			003
Equity Basket Options PUT BASKETS01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2005	12/31/2014	12/31/2014	Expiration	1,947	3,864,628	1050.042	163,882						159,858			(163,882)			003
Equity Basket Options PUT BASKETS01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2005	12/31/2014	12/31/2014	Expiration	1,709	3,392,036	1259.937	204,730						194,085			(204,730)			003
Equity Basket Options PUT BASKETS01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2005	12/31/2014	12/31/2014	Expiration	1,747	3,467,516	1313.842	228,059						214,089			(228,059)			003
S&P 400 Index PUT SAPINDESX	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2005	12/31/2014	12/31/2014	Expiration	2,682	4,957,560	855.281	175,436						171,285			(175,436)			003
S&P 400 Index PUT SAPINDESX	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2005	12/31/2014	12/31/2014	Expiration	2,194	4,055,856	1157.517	265,810						248,779			(265,810)			003
Equity Basket Options PUT BASKETS01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2005	12/31/2014	12/31/2014	Expiration	851	1,688,980	837.534	48,232						48,064			(48,232)			003
Equity Basket Options PUT BASKETS01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2005	12/31/2014	12/31/2014	Expiration	27	54,476	1050.042	2,310						2,253			(2,310)			003
Equity Basket Options PUT BASKETS01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2005	12/31/2014	12/31/2014	Expiration	28	56,024	1259.937	3,381						3,210			(3,381)			003
Equity Basket Options PUT BASKETS01	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2005	12/31/2014	12/31/2014	Expiration	382	758,548	1313.842	49,890						47,023			(49,890)			003
S&P 400 Index PUT SAPINDESX	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2005	12/31/2014	12/31/2014	Expiration	66	121,511	855.281	4,300						4,198			(4,300)			003
S&P 400 Index PUT SAPINDESX	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2005	12/31/2014	12/31/2014	Expiration	45	82,751	1157.517	5,423						5,076			(5,423)			003
Equity Basket Options PUT - Capital Appreciation (GDDUEAFE ,LBUSTRUU ,RU20INTR,SPTR,SPTRMDCP)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2008	12/31/2014	12/31/2014	Expiration	20,943	35,114,854	1530.14	4,322,076						3,815,578			(4,322,076)			003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options												125,454,830		6,299,724			XXX	102,705,423			(119,155,109)			XXX
0109999. Subtotal - Purchased Options - Hedging Other - Caps																	XXX							XXX
0119999. Subtotal - Purchased Options - Hedging Other - Floors																	XXX							XXX
0129999. Subtotal - Purchased Options - Hedging Other - Collars																	XXX							XXX
0139999. Subtotal - Purchased Options - Hedging Other - Other																	XXX							XXX
0149999. Subtotal - Purchased Options - Hedging Other												129,801,031	1,650,034	17,865,773			XXX	100,087,372			(113,585,293)			XXX
0159999. Subtotal - Purchased Options - Replications - Call Options and Warrants																	XXX							XXX
0169999. Subtotal - Purchased Options - Replications - Put Options																	XXX							XXX
0179999. Subtotal - Purchased Options - Replications - Caps																	XXX							XXX
0189999. Subtotal - Purchased Options - Replications - Floors																	XXX							XXX
0199999. Subtotal - Purchased Options - Replications - Collars																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0209999. Subtotal - Purchased Options - Replications - Other																	XXX							XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0229999. Subtotal - Purchased Options - Income Generation - Call Options and Warrants																	XXX							XXX
0239999. Subtotal - Purchased Options - Income Generation - Put Options																	XXX							XXX
0249999. Subtotal - Purchased Options - Income Generation - Caps																	XXX							XXX
0259999. Subtotal - Purchased Options - Income Generation - Floors																	XXX							XXX
0269999. Subtotal - Purchased Options - Income Generation - Collars																	XXX							XXX
0279999. Subtotal - Purchased Options - Income Generation - Other																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants																	XXX							XXX
0309999. Subtotal - Purchased Options - Other - Put Options																	XXX							XXX
0319999. Subtotal - Purchased Options - Other - Caps																	XXX							XXX
0329999. Subtotal - Purchased Options - Other - Floors																	XXX							XXX
0339999. Subtotal - Purchased Options - Other - Collars																	XXX							XXX
0349999. Subtotal - Purchased Options - Other - Other																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants												4,346,201	1,650,034	11,566,049			XXX	(2,618,051)			5,569,817			XXX
0379999. Total Purchased Options - Put Options												125,454,830		6,299,724			XXX	102,705,423			(119,155,109)			XXX
0389999. Total Purchased Options - Caps																	XXX							XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other																	XXX							XXX
0429999. Total Purchased Options												129,801,031	1,650,034	17,865,773			XXX	100,087,372			(113,585,293)			XXX
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants																	XXX							XXX
0449999. Subtotal - Written Options - Hedging Effective - Put Options																	XXX							XXX
0459999. Subtotal - Written Options - Hedging Effective - Caps																	XXX							XXX
0469999. Subtotal - Written Options - Hedging Effective - Floors																	XXX							XXX
0479999. Subtotal - Written Options - Hedging Effective - Collars																	XXX							XXX
0489999. Subtotal - Written Options - Hedging Effective - Other																	XXX							XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants																	XXX							XXX
0519999. Subtotal - Written Options - Hedging Other - Put Options																	XXX							XXX
0529999. Subtotal - Written Options - Hedging Other - Caps																	XXX							XXX
0539999. Subtotal - Written Options - Hedging Other - Floors																	XXX							XXX
0549999. Subtotal - Written Options - Hedging Other - Collars																	XXX							XXX
0559999. Subtotal - Written Options - Hedging Other - Other																	XXX							XXX
0569999. Subtotal - Written Options - Hedging Other																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0579999. Subtotal - Written Options - Replications - Call Options and Warrants																	XXX							XXX
0589999. Subtotal - Written Options - Replications - Put Options																	XXX							XXX
0599999. Subtotal - Written Options - Replications - Caps																	XXX							XXX
0609999. Subtotal - Written Options - Replications - Floors																	XXX							XXX
0619999. Subtotal - Written Options - Replications - Collars																	XXX							XXX
0629999. Subtotal - Written Options - Replications - Other																	XXX							XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants																	XXX							XXX
0659999. Subtotal - Written Options - Income Generation - Put Options																	XXX							XXX
0669999. Subtotal - Written Options - Income Generation - Caps																	XXX							XXX
0679999. Subtotal - Written Options - Income Generation - Floors																	XXX							XXX
0689999. Subtotal - Written Options - Income Generation - Collars																	XXX							XXX
0699999. Subtotal - Written Options - Income Generation - Other																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0719999. Subtotal - Written Options - Other - Call Options and Warrants																	XXX							XXX
0729999. Subtotal - Written Options - Other - Put Options																	XXX							XXX
0739999. Subtotal - Written Options - Other - Caps																	XXX							XXX
0749999. Subtotal - Written Options - Other - Floors																	XXX							XXX
0759999. Subtotal - Written Options - Other - Collars																	XXX							XXX
0769999. Subtotal - Written Options - Other - Other																	XXX							XXX
0779999. Subtotal - Written Options - Other																	XXX							XXX
0789999. Total Written Options - Call Options and Warrants																	XXX							XXX
0799999. Total Written Options - Put Options																	XXX							XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options																	XXX							XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — G4588#AT8	D 1-1	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	01/24/2007	02/26/2014	02/26/2014	Maturity		10,000,000	USDLIBBBA3M (5.2455 USD)				(76,459)									98.97 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond — G0977#AA6	D 1-1	Interest	Citigroup Fin Products Inc MBNUM2BPBD07JBLYG310	03/15/2007	04/16/2014	04/16/2014	Maturity		6,000,000	USDLIBBBA3M (4.99 USD)				(83,159)									99.94 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond— 02582JDE7	D 1-1	Interest	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/18/2005	03/16/2015	07/08/2014	Sale		3,000,000	(1 Month Libor) 4.925			249,598							249,192			100 / 100
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	07/30/2014	Maturity		1,000,000	(4.7575) 3 Month Libor				(26,272)									98.87 / 100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate														249,598	(185,890)		XXX				249,192			XXX
0869999. Subtotal - Swaps - Hedging Effective - Credit Default																	XXX							XXX
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0889999. Subtotal - Swaps - Hedging Effective - Total Return																	XXX							XXX
0899999. Subtotal - Swaps - Hedging Effective - Other																	XXX							XXX
0909999. Subtotal - Swaps - Hedging Effective														249,598	(185,890)		XXX				249,192			XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	Economic Portfolio		Interest Rate	Citigroup Fin Products Inc MBNUM2BPBDO7JBLYG310	10/25/2006	01/01/2014	01/01/2014	Maturity		7,000,000	(5.245) 3 Month Libor				(977)			971						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/29/2011	01/03/2014	01/03/2014	Maturity		11,500,000	(0.7762) 3 Month Libor				(339)			339						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/29/2011	01/03/2014	01/03/2014	Maturity		21,100,000	(0.7762) 3 Month Libor				(621)			621						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/04/2012	01/06/2014	01/06/2014	Maturity		18,000,000	(0.7262) 3 Month Libor				(1,208)			1,207						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/04/2012	01/06/2014	01/06/2014	Maturity		32,700,000	(0.7262) 3 Month Libor				(2,195)			2,194						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Merrill Lynch Capital Svcs GDWTXX03601TB7DWI3U69	01/05/2009	01/07/2014	01/07/2014	Maturity		21,300,000	(2.3242) 3 Month Libor				(7,389)			7,384						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Bank of America Corp B4TYDEB6GKMZO031MB27	01/05/2011	01/07/2014	01/07/2014	Maturity		10,900,000	(1.3913) 3 Month Libor				(2,086)			2,085						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2009	01/13/2014	01/13/2014	Maturity		15,900,000	(.3 Month Libor) 2.0098				9,361			(9,354)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/13/2012	01/17/2014	01/17/2014	Maturity		15,900,000	(0.5712) 3 Month Libor				(2,315)			2,313						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/14/2011	01/20/2014	01/20/2014	Maturity		73,900,000	(1.2753) 3 Month Libor				(42,257)			42,219						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2009	01/22/2014	01/22/2014	Maturity		31,900,000	(.3 Month Libor) 2.0598				33,853			(33,825)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/19/2012	01/23/2014	01/23/2014	Maturity		20,300,000	(0.5902) 3 Month Libor				(4,439)			4,333						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2012	01/24/2014	01/24/2014	Maturity		17,500,000	(0.5942) 3 Month Libor				(3,987)			3,974						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2009	01/28/2014	01/28/2014	Maturity		20,300,000	(.3 Month Libor) 2.2408				30,492			(30,461)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	01/27/2012	01/31/2014	01/31/2014	Maturity		11,300,000	(0.5392) 3 Month Libor				(2,672)			2,669						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/01/2012	02/03/2014	02/03/2014	Maturity		80,400,000	(0.0502) 3 Month Libor				(18,055)			18,040						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/02/2012	02/06/2014	02/06/2014	Maturity		14,000,000	(0.4832) 3 Month Libor				(3,243)			3,239						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/02/2012	02/06/2014	02/06/2014	Maturity		16,000,000	(0.4832) 3 Month Libor				(3,706)			3,702						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Merrill Lynch Capital Svcs GDWTXX03601TB7DWI3U69	02/05/2009	02/09/2014	02/09/2014	Maturity		61,500,000	(2.5882) 3 Month Libor				(156,080)			155,922						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/09/2012	02/13/2014	02/13/2014	Maturity		9,700,000	(0.5262) 3 Month Libor				(3,181)			3,178						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2011	02/18/2014	02/18/2014	Maturity		75,900,000	(1.6262) 3 Month Libor				(137,012)			136,855						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2012	02/18/2014	02/18/2014	Maturity		98,500,000	(0.5442) 3 Month Libor				(38,384)			38,327						005

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/18/2011	02/22/2014	02/22/2014	Maturity		14,700,000	(1.5402) 3 Month Libor				(28,082)			28,049						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	02/22/2012	02/24/2014	02/24/2014	Maturity		11,900,000	(0.5912) 3 Month Libor				(6,116)			6,108						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	02/23/2009	02/25/2014	02/25/2014	Maturity		19,800,000	(3 Month Libor) 2.5168				67,561			(67,485)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	02/23/2011	02/25/2014	02/25/2014	Maturity		9,000,000	(3 Month Libor) 1.4358				16,116			(16,097)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2009	03/05/2014	03/05/2014	Maturity		17,900,000	(3 Month Libor) 2.5997				75,170			(75,083)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/07/2012	03/10/2014	03/10/2014	Maturity		15,100,000	(0.5552) 3 Month Libor				(9,178)			9,163						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	03/07/2012	03/10/2014	03/10/2014	Maturity		12,900,000	(3 Month Libor) 0.5538				7,805			(7,794)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	03/15/2011	03/17/2014	03/17/2014	Maturity		13,400,000	(3 Month Libor) 1.2578				28,775			(28,737)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2012	03/17/2014	03/17/2014	Maturity		24,100,000	(0.6452) 3 Month Libor				(20,633)			20,602						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	03/29/2012	04/02/2014	04/02/2014	Maturity		8,500,000	(0.5732) 3 Month Libor				(7,017)			7,005						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2011	04/04/2014	04/04/2014	Maturity		7,600,000	(1.4923) 3 Month Libor				(24,529)			24,381						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4RR04	04/05/2012	04/11/2014	04/11/2014	Maturity		13,800,000	(3 Month Libor) 0.6338				15,015			(14,418)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2012	04/14/2014	04/14/2014	Maturity		8,700,000	(0.5982) 3 Month Libor				(8,861)			8,482						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4RR04	04/10/2012	04/14/2014	04/14/2014	Maturity		10,800,000	(3 Month Libor) 0.5938				10,863			(10,394)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	04/12/2012	04/16/2014	04/16/2014	Maturity		11,500,000	(0.5632) 3 Month Libor				(10,853)			10,174						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	05/09/2012	05/12/2014	05/12/2014	Maturity		15,800,000	(3 Month Libor) 0.5888				20,297			(18,470)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2011	05/19/2014	05/19/2014	Maturity		12,400,000	(3 Month Libor) 1.1768				44,683			(43,297)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	05/18/2012	05/22/2014	05/22/2014	Maturity		10,300,000	(3 Month Libor) 0.6548				16,872			(15,800)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/18/2012	05/22/2014	05/22/2014	Maturity		10,300,000	(3 Month Libor) 0.6608				17,114			(16,042)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Societe Generale O2RNE8IBXP4R0TD8PU41	05/25/2011	05/27/2014	05/27/2014	Maturity		13,600,000	(3 Month Libor) 1.1607				51,086			(49,546)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2009	06/03/2014	06/03/2014	Maturity		16,100,000	(3.0622) 3 Month Libor				(191,924)			190,003						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2009	06/03/2014	06/03/2014	Maturity		14,700,000	(3.0622) 3 Month Libor				(175,235)			173,481						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/01/2012	06/07/2014	06/07/2014	Maturity		11,600,000	(3 Month Libor) 0.6298				19,904			(18,611)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/05/2009	06/09/2014	06/09/2014	Maturity		14,200,000	(3.3432) 3 Month Libor				(193,436)			191,725						005

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Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	06/08/2012	06/12/2014	06/12/2014	Maturity		23,000,000	(0.5742) 3 Month Libor				(34,472)			32,004						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/13/2011	06/16/2014	06/16/2014	Maturity		24,600,000	(3 Month Libor) 0.9807				83,617			(80,927)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	06/15/2012	06/19/2014	06/19/2014	Maturity		14,400,000	(0.5472) 3 Month Libor				(20,618)			19,096						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/19/2009	06/23/2014	06/23/2014	Maturity		10,700,000	(3 Month Libor) 3.2338				153,009			(151,624)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	06/29/2012	07/03/2014	07/03/2014	Maturity		7,300,000	(0.5552) 3 Month Libor				(11,690)			10,683						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/29/2012	07/03/2014	07/03/2014	Maturity		7,900,000	(0.5522) 3 Month Libor				(12,531)			11,441						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Societe Generale O2RNE8IBXP4R0TD8PU41	06/30/2011	07/05/2014	07/05/2014	Maturity		9,700,000	(1.1323) 3 Month Libor				(44,817)			43,295						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	07/07/2009	07/09/2014	07/09/2014	Maturity		20,450,000	(3 Month Libor) 2.7687				270,342			(266,526)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	07/07/2009	07/09/2014	07/09/2014	Maturity		103,550,000	(3 Month Libor) 2.7687				1,368,899			(1,349,573)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Societe Generale O2RNE8IBXP4R0TD8PU41	07/12/2011	07/14/2014	07/14/2014	Maturity		13,300,000	(3 Month Libor) 0.9967				54,215			(51,542)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	07/13/2009	07/15/2014	07/15/2014	Maturity		9,700,000	(3 Month Libor) 2.6618				126,873			(124,674)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/17/2009	07/21/2014	07/21/2014	Maturity		35,100,000	(2.9972) 3 Month Libor				(538,748)			529,748						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/17/2009	07/21/2014	07/21/2014	Maturity		31,000,000	(2.9972) 3 Month Libor				(475,817)			467,869						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/19/2011	07/21/2014	07/21/2014	Maturity		13,800,000	(3 Month Libor) 0.9597				55,607			(52,290)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	07/24/2012	07/28/2014	07/28/2014	Maturity		6,800,000	(3 Month Libor) 0.4418				8,087			(6,343)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	07/27/2009	07/29/2014	07/29/2014	Maturity		20,700,000	(3.0373) 3 Month Libor				(335,373)			329,285						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	07/27/2009	07/29/2014	07/29/2014	Maturity		17,000,000	(3.0373) 3 Month Libor				(275,426)			270,427						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/02/2011	08/04/2014	08/04/2014	Maturity		19,200,000	(3 Month Libor) 0.8057				64,960			(59,129)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Goldman Sachs Intl W22LROWP2IHZNBB6K528	08/03/2011	08/05/2014	08/05/2014	Maturity		10,800,000	(3 Month Libor) 0.8217				37,812			(34,495)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2011	08/08/2014	08/08/2014	Maturity		7,900,000	(3 Month Libor) 0.7317				23,687			(21,339)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2011	08/11/2014	08/11/2014	Maturity		7,600,000	(3 Month Libor) 0.7357				23,301			(20,960)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/08/2011	08/11/2014	08/11/2014	Maturity		7,600,000	(3 Month Libor) 0.7708				24,932			(22,588)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	08/09/2011	08/11/2014	08/11/2014	Maturity		16,000,000	(3 Month Libor) 0.5967				35,583			(30,578)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/10/2009	08/12/2014	08/12/2014	Maturity		17,400,000	(3.2742) 3 Month Libor				(324,888)			318,977						005

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Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	08/10/2009	08/12/2014	08/12/2014	Maturity		17,800,000	(3.2742) 3 Month Libor				(332,357)			326,310					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	08/10/2011	08/12/2014	08/12/2014	Maturity		175,100,000	(0.5973) 3 Month Libor				(391,848)			336,947					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	08/15/2011	08/18/2014	08/18/2014	Maturity		17,600,000	(0.6032) 3 Month Libor				(40,921)			35,492					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	08/17/2011	08/19/2014	08/19/2014	Maturity		19,300,000	(3 Month Libor) 0.5888				43,359			(37,358)					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	08/16/2012	08/20/2014	08/20/2014	Maturity		25,300,000	(3 Month Libor) 0.4868				40,553			(32,833)					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/18/2011	08/22/2014	08/22/2014	Maturity		10,700,000	(3 Month Libor) 0.6098				25,717			(22,469)					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	08/19/2011	08/25/2014	08/25/2014	Maturity		11,200,000	(0.6313) 3 Month Libor				(28,993)			25,457					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	09/05/2012	09/08/2014	09/08/2014	Maturity		7,000,000	(0.3982) 3 Month Libor				(7,707)			5,453					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	09/06/2012	09/10/2014	09/10/2014	Maturity		5,100,000	(0.4262) 3 Month Libor				(6,658)			5,008					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	09/07/2012	09/11/2014	09/11/2014	Maturity		14,400,000	(0.4072) 3 Month Libor				(16,868)			12,258					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2011	09/15/2014	09/15/2014	Maturity		9,900,000	(3 Month Libor) 0.6288				27,318			(23,976)					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/09/2011	09/15/2014	09/15/2014	Maturity		14,000,000	(0.6262) 3 Month Libor				(38,374)			33,649					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	09/09/2011	09/15/2014	09/15/2014	Maturity		13,200,000	(3 Month Libor) 0.6388				37,355			(32,898)					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/13/2011	09/15/2014	09/15/2014	Maturity		13,800,000	(0.6552) 3 Month Libor				(40,629)			36,083					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	09/14/2009	09/16/2014	09/16/2014	Maturity		22,000,000	(2.6782) 3 Month Libor				(380,280)			372,431					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2009	09/22/2014	09/22/2014	Maturity		11,300,000	(2.8453) 3 Month Libor				(213,543)			209,287					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2009	09/22/2014	09/22/2014	Maturity		18,200,000	(2.8453) 3 Month Libor				(343,936)			337,082					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2011	09/22/2014	09/22/2014	Maturity		13,700,000	(0.6652) 3 Month Libor				(42,310)			37,594					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/21/2009	09/23/2014	09/23/2014	Maturity		48,100,000	(3 Month Libor) 2.7868				891,989			(873,777)					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/21/2009	09/23/2014	09/23/2014	Maturity		43,000,000	(3 Month Libor) 2.7868				797,412			(781,132)					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	09/21/2011	09/23/2014	09/23/2014	Maturity		11,100,000	(3 Month Libor) 0.5848				27,959			(24,073)					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/22/2011	09/26/2014	09/26/2014	Maturity		17,100,000	(3 Month Libor) 0.6228				48,103			(42,116)					005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/22/2011	09/26/2014	09/26/2014	Maturity		17,400,000	(0.6302) 3 Month Libor				(49,895)			43,801					005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/23/2011	09/29/2014	09/29/2014	Maturity		10,000,000	(3 Month Libor) 0.6428				29,953			(26,335)					005

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	09/28/2009	09/30/2014	09/30/2014	Maturity		10,500,000	(3 Month Libor) 2.6767				191,120			(187,113)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/29/2011	10/03/2014	10/03/2014	Maturity		4,200,000	(3 Month Libor) 0.7228				15,386			(13,769)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Bank of America Corp B4TYDEB6GKMZO031MB27	10/03/2011	10/05/2014	10/05/2014	Maturity		14,800,000	(0.7412) 3 Month Libor				(56,912)			50,958						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Goldman Sachs Intl W22LROWP2IHZNBB6K528	10/04/2011	10/06/2014	10/06/2014	Maturity		12,400,000	(3 Month Libor) 0.7618				49,634			(44,642)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Bank of America Corp B4TYDEB6GKMZO031MB27	10/04/2011	10/06/2014	10/06/2014	Maturity		13,200,000	(0.7692) 3 Month Libor				(53,583)			48,267						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/06/2011	10/11/2014	10/11/2014	Maturity		12,000,000	(0.8042) 3 Month Libor				(53,477)			48,026						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	10/06/2011	10/14/2014	10/14/2014	Maturity		11,800,000	(3 Month Libor) 0.8088				53,012			(47,651)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	10/12/2011	10/14/2014	10/14/2014	Maturity		19,900,000	(3 Month Libor) 0.895				102,916			(93,842)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	10/12/2011	10/14/2014	10/14/2014	Maturity		21,100,000	(0.8975) 3 Month Libor				(109,537)			99,915						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/10/2012	10/14/2014	10/14/2014	Maturity		9,100,000	(3 Month Libor) 0.3858				10,635			(6,555)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/12/2012	10/16/2014	10/16/2014	Maturity		14,800,000	(0.3782) 3 Month Libor				(16,616)			9,695						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/19/2009	10/21/2014	10/21/2014	Maturity		22,500,000	(2.7473) 3 Month Libor				(455,217)			443,170						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/19/2009	10/21/2014	10/21/2014	Maturity		19,000,000	(2.7473) 3 Month Libor				(384,405)			374,232						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	10/23/2012	10/27/2014	10/27/2014	Maturity		7,100,000	(3 Month Libor) 0.4018				9,647			(5,943)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	10/28/2011	11/03/2014	11/03/2014	Maturity		9,200,000	(3 Month Libor) 0.79				42,594			(37,472)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	10/28/2011	11/03/2014	11/03/2014	Maturity		9,400,000	(0.7913) 3 Month Libor				(43,619)			38,385						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	11/02/2009	11/04/2014	11/04/2014	Maturity		14,400,000	(3 Month Libor) 2.7018				298,733			(290,003)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	11/02/2009	11/04/2014	11/04/2014	Maturity		34,000,000	(3 Month Libor) 2.7018				705,351			(684,730)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	UBS AG BFM8T61CT2L10QEMIK50	02/13/2012	02/15/2027	11/05/2014	Sale		17,300,000	(3 Month Libor) 2.5128			(301,460)	334,884			1,794,365			(301,460)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	UBS AG BFM8T61CT2L10QEMIK50	07/20/2012	07/26/2027	11/05/2014	Sale		16,100,000	(3 Month Libor) 2.0098			(1,237,245)	242,723			2,681,340			(1,237,245)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSWZVIKEX4NF0L81	06/20/2014	06/24/2029	11/05/2014	Sale		24,000,000	(3.1375) 3 Month Libor			(1,037,142)	(257,137)						(1,037,142)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSWZVIKEX4NF0L81	09/18/2014	09/22/2029	11/05/2014	Sale		18,000,000	(3.1035) 3 Month Libor			(686,622)	(64,467)						(686,622)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSWZVIKEX4NF0L81	10/02/2014	10/06/2029	11/05/2014	Sale		59,000,000	(3 Month Libor) 2.8625			440,209	128,993						440,209			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	UBS AG BFM8T61CT2L10QEMIK50	05/13/2011	05/19/2031	11/05/2014	Sale		60,700,000	(3.9052) 3 Month Libor			(8,671,389)	(1,893,583)			1,602,560			(8,671,389)			005

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Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	07/20/2012	07/26/2032	11/05/2014	Sale		13,300,000	(3 Month Libor) 2.1788			(1,391,776)	219,616			2,909,984			(1,391,776)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	08/01/2014	08/05/2034	11/05/2014	Sale		16,000,000	(3 Month Libor) 3.1665			547,398	118,228						547,398			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2008	02/21/2038	11/05/2014	Sale		8,190,000	(5.138) 3 Month Libor			(3,065,972)	(341,269)			1,687,942			(3,065,972)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2012	03/10/2042	11/05/2014	Sale		17,200,000	(3 Month Libor) 2.7688			(924,613)	370,019			3,459,007			(924,613)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	09/18/2014	09/22/2044	11/05/2014	Sale		11,000,000	(3.361) 3 Month Libor			(691,686)	(42,958)						(691,686)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	06/03/2013	06/05/2015	11/07/2014	Sale		20,000,000	(0.4692) 3 Month Libor			(25,360)	(40,111)			29,425			(25,360)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	06/03/2013	06/05/2015	11/07/2014	Sale		10,000,000	(0.4592) 3 Month Libor			(12,117)	(19,191)			13,289			(12,117)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	05/13/2014	05/16/2016	11/07/2014	Sale		120,000,000	(0.525) 3 Month Libor			(25,647)	(171,801)						(25,647)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	05/17/2010	05/19/2020	11/07/2014	Sale		58,000,000	(3.4872) 3 Month Libor			(4,993,592)	(1,629,513)			4,194,470			(4,993,592)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	01/18/2012	01/20/2022	11/07/2014	Sale		24,500,000	(3 Month Libor) 1.9818			(300,645)	369,471			1,380,774			(300,645)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2011	04/28/2031	11/07/2014	Sale		20,600,000	(4.1033) 3 Month Libor			(3,551,971)	(688,015)			1,090,976			(3,551,971)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	05/11/2011	05/13/2031	11/07/2014	Sale		30,600,000	(3.9473) 3 Month Libor			(4,624,757)	(981,222)			980,839			(4,624,757)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	01/18/2012	01/20/2032	11/07/2014	Sale		26,800,000	(3 Month Libor) 2.5048			(1,383,384)	525,243			4,497,767			(1,383,384)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	08/22/2014	08/27/2034	11/07/2014	Sale		18,000,000	(3 Month Libor) 3.0375			349,814	104,728						349,814			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	05/11/2011	05/13/2041	11/07/2014	Sale		35,400,000	(4.0863) 3 Month Libor			(7,180,464)	(1,177,649)			1,117,644			(7,180,464)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/23/2011	11/25/2041	11/07/2014	Sale		47,600,000	(3 Month Libor) 2.5838			(3,994,473)	965,394			11,046,477			(3,994,473)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	01/18/2012	01/20/2042	11/07/2014	Sale		43,400,000	(3 Month Libor) 2.6108			(3,566,194)	890,322			9,904,083			(3,566,194)			005
Pay Floating USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/06/2009	11/10/2014	11/10/2014	Maturity		16,800,000	(2.6772) 3 Month Libor				(352,141)			341,492						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/09/2012	11/13/2014	11/13/2014	Maturity		8,900,000	(3 Month Libor) 0.3768				10,899			(5,583)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/29/2013	10/31/2028	11/13/2014	Sale		29,800,000	(3 Month Libor) 3.1828			1,584,227	763,517			1,415,601			1,584,227			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	07/08/2014	07/10/2029	11/13/2014	Sale		26,000,000	(3 Month Libor) 3.0635			937,172	253,041						937,172			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/23/2014	10/27/2044	11/13/2014	Sale		8,000,000	(3.04) 3 Month Libor			16,751	(10,550)						16,751			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/31/2014	11/04/2044	11/13/2014	Sale		8,000,000	(3.051) 3 Month Libor			(599)	(6,264)						(599)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2011	04/27/2026	11/17/2014	Sale		18,500,000	(3.9223) 3 Month Libor			(2,544,313)	(600,324)			1,036,022			(2,544,313)			005

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	06/20/2011	06/22/2026	11/17/2014	Sale		1,000,000	(3.5993) 3 Month Libor			(105,872)	(29,594)			20,960			(105,872)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	09/09/2011	09/14/2026	11/17/2014	Sale		13,300,000	(2.6092) 3 Month Libor			(22,806)	(277,732)			(1,156,425)			(22,806)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Bank of America Corp B4TYDEB6GKMZO031MB27	03/18/2013	03/20/2028	11/17/2014	Sale		8,000,000	(2.6042) 3 Month Libor			74,705	(166,624)			(870,081)			74,705			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	12/13/2013	12/18/2028	11/17/2014	Sale		5,800,000	(3.445) 3 Month Libor			(523,331)	(163,755)			(102,016)			(523,331)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	06/03/2008	06/05/2038	11/17/2014	Sale		5,330,000	(5.0885) 3 Month Libor			(1,975,764)	(227,699)			1,060,015			(1,975,764)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/17/2009	08/19/2039	11/17/2014	Sale		5,500,000	(4.1822) 3 Month Libor			(1,206,361)	(191,166)			273,247			(1,206,361)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	02/12/2010	02/16/2040	11/17/2014	Sale		6,600,000	(4.5112) 3 Month Libor			(1,855,608)	(248,534)			692,235			(1,855,608)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	11/18/2013	11/20/2043	11/17/2014	Sale		8,800,000	(3.667) 3 Month Libor			(1,198,023)	(265,901)			(414,145)			(1,198,023)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	11/15/2012	11/19/2014	11/19/2014	Maturity		8,200,000	(3 Month Libor) 0.3748				10,127			(5,092)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/20/2012	11/23/2014	11/23/2014	Maturity		10,000,000	(0.3772) 3 Month Libor				(12,648)			6,509						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Royal Bank of Scotland PLC RR3QWICIWWIPCS8A4S074	11/18/2011	11/24/2014	11/24/2014	Maturity		11,300,000	(3 Month Libor) 0.8978				67,037			(60,027)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/05/2018	11/24/2014	Sale		120,700,000	(3 Month Libor) 1.4758			(6,314)	1,346,049			1,490,613			(6,314)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	06/18/2014	06/20/2019	11/24/2014	Sale		40,000,000	(3 Month Libor) 1.7935			276,906	268,178						276,906			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	02/03/2010	02/05/2020	11/24/2014	Sale		19,400,000	(3.7933) 3 Month Libor			(1,962,646)	(621,162)			1,796,852			(1,962,646)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	06/28/2010	06/30/2020	11/24/2014	Sale		17,500,000	(3.1422) 3 Month Libor			(1,204,864)	(457,069)			877,105			(1,204,864)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/02/2010	09/07/2020	11/24/2014	Sale		29,700,000	(2.6273) 3 Month Libor			(1,188,101)	(638,832)			448,359			(1,188,101)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/08/2011	07/12/2021	11/24/2014	Sale		10,900,000	(3.1913) 3 Month Libor			(801,334)	(289,835)			438,751			(801,334)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	08/29/2011	08/31/2021	11/24/2014	Sale		11,300,000	(2.4373) 3 Month Libor			(265,687)	(223,892)			(169,407)			(265,687)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	09/09/2011	09/13/2021	11/24/2014	Sale		15,900,000	(2.1342) 3 Month Libor			(52,359)	(271,396)			(597,053)			(52,359)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Credit Suisse Intl - E58DKGMJYYYJLN8C3868	01/05/2010	01/07/2025	11/24/2014	Sale		16,600,000	(3 Month Libor) 4.2798			2,788,895	604,031			(1,654,072)			2,788,895			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2029	11/24/2014	Sale		58,000,000	(3 Month Libor) 3.03			2,108,784	643,430						2,108,784			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	06/28/2010	06/30/2030	11/24/2014	Sale		36,900,000	(3.7362) 3 Month Libor			(4,711,087)	(1,161,028)			329,451			(4,711,087)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/14/2011	01/20/2031	11/24/2014	Sale		25,100,000	(4.0643) 3 Month Libor			(4,325,909)	(864,760)			1,222,544			(4,325,909)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	08/29/2011	09/01/2031	11/24/2014	Sale		17,100,000	(3.1163) 3 Month Libor			(747,505)	(443,308)			(1,375,627)			(747,505)			005

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	09/29/2011	10/03/2041	11/24/2014	Sale		12,200,000	(2.8222) 3 Month Libor			363,556	(283,766)			(2,312,551)			363,556			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	12/13/2013	12/17/2043	11/24/2014	Sale		10,000,000	(3.787) 3 Month Libor			(1,605,162)	(319,359)			(255,068)			(1,605,162)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	11/23/2009	11/25/2014	11/25/2014	Maturity		15,900,000	(3 Month Libor) 2.5298				328,233			(317,773)						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/28/2012	07/03/2017	11/25/2014	Sale		8,900,000	(3 Month Libor) 0.9438			(9,403)	56,652			65,170			(9,403)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2012	07/17/2017	11/25/2014	Sale		16,000,000	(3 Month Libor) 0.8468			(60,752)	88,199			185,662			(60,752)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/22/2012	08/24/2017	11/25/2014	Sale		6,500,000	(3 Month Libor) 0.9488			(14,334)	41,813			67,669			(14,334)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/22/2012	08/24/2017	11/25/2014	Sale		14,900,000	(3 Month Libor) 0.9008			(53,362)	89,391			180,788			(53,362)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	09/26/2012	09/28/2017	11/25/2014	Sale		7,500,000	(3 Month Libor) 0.7938			(58,704)	37,494			137,085			(58,704)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Royal Bank of Scotland PLC RR3QWICIWWIPCS8A4S074	09/27/2012	10/02/2017	11/25/2014	Sale		8,200,000	(3 Month Libor) 0.7848			(68,633)	40,290			154,800			(68,633)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2012	10/25/2017	11/25/2014	Sale		7,000,000	(3 Month Libor) 0.8718			(48,553)	40,116			120,070			(48,553)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	11/07/2012	11/09/2017	11/25/2014	Sale		7,000,000	(3 Month Libor) 0.7688			(71,671)	33,726			154,173			(71,671)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/08/2012	11/13/2017	11/25/2014	Sale		6,600,000	(3 Month Libor) 0.7548			(71,243)	30,947			150,641			(71,243)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/09/2012	11/13/2017	11/25/2014	Sale		9,900,000	(3 Month Libor) 0.7698			(104,919)	47,761			220,324			(104,919)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Wells Fargo & Co KB1H1DSPRFMYMCUFXT09	02/26/2013	02/28/2018	11/25/2014	Sale		10,000,000	(3 Month Libor) 0.9228			(99,105)	61,890			230,515			(99,105)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/15/2013	04/17/2018	11/25/2014	Sale		9,900,000	(3 Month Libor) 0.8518			(145,626)	55,100			286,711			(145,626)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	04/26/2013	04/30/2018	11/25/2014	Sale		20,000,000	(3 Month Libor) 0.8488			(301,798)	110,727			597,755			(301,798)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	06/28/2013	07/02/2018	11/25/2014	Sale		9,300,000	(3 Month Libor) 1.5848			75,100	113,015			14,313			75,100			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	06/28/2013	07/02/2018	11/25/2014	Sale		9,300,000	(3 Month Libor) 1.5788			77,522	112,512			16,762			77,522			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/25/2011	11/29/2014	11/29/2014	Maturity		10,200,000	(3 Month Libor) 0.9168				63,038			(56,600)						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/30/2011	12/02/2014	12/02/2014	Maturity		8,200,000	(0.8012) 3 Month Libor				(42,583)			37,318						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	02/19/2010	02/23/2025	12/02/2014	Sale		12,600,000	(4.3532) 3 Month Libor			(2,270,943)	(478,403)			1,336,330			(2,270,943)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/03/2012	08/09/2027	12/02/2014	Sale		40,900,000	(2.1372) 3 Month Libor			2,022,811	(717,314)			(6,255,440)			2,022,811			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/06/2012	09/10/2032	12/02/2014	Sale		7,000,000	(2.4282) 3 Month Libor			379,873	(141,441)			(1,298,822)			379,873			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/21/2014	10/23/2034	12/02/2014	Sale		30,000,000	(2.8385) 3 Month Libor			(562)	(86,738)						(562)			005

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Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	04/24/2013	04/26/2043	12/02/2014	Sale		7,100,000	(2.8272) 3 Month Libor			160,668	(169,602)			(1,394,152)			160,668			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	12/24/2013	12/30/2043	12/02/2014	Sale		30,000,000	(3.848) 3 Month Libor			(5,579,712)	(1,001,224)			(425,118)			(5,579,712)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/01/2009	12/03/2024	12/03/2014	Sale		12,600,000	(3 Month Libor) 3.8237			1,603,744	418,101			(715,173)			1,603,744			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Goldman Sachs Intl W22LROWP2IHZNBB6K528	06/25/2010	06/29/2025	12/03/2014	Sale		7,800,000	(3 Month Libor) 3.5958			839,361	242,115			(230,890)			839,361			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	07/10/2014	07/14/2029	12/03/2014	Sale		21,000,000	(3 Month Libor) 3.0175			807,387	227,077						807,387			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Bank of America Corp B4TYDEB6GKMZO031MB27	08/25/2010	08/27/2040	12/03/2014	Sale		32,900,000	(3 Month Libor) 3.1638			1,300,830	890,885			4,126,073			1,300,830			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/04/2009	12/08/2024	12/05/2014	Sale		11,300,000	(4.0423) 3 Month Libor			(1,673,805)	(403,675)			875,670			(1,673,805)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	12/11/2009	12/15/2024	12/05/2014	Sale		5,100,000	(4.0912) 3 Month Libor			(804,190)	(182,881)			418,513			(804,190)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	09/25/2013	09/27/2028	12/05/2014	Sale		59,000,000	(3 Month Libor) 3.3088			4,670,657	1,684,981			1,882,550			4,670,657			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	06/30/2014	07/02/2029	12/05/2014	Sale		34,000,000	(3 Month Libor) 3.022			1,443,478	405,055						1,443,478			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	08/11/2014	08/13/2029	12/05/2014	Sale		23,000,000	(2.942) 3 Month Libor			(753,613)	(195,229)						(753,613)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	05/17/2010	05/19/2030	12/05/2014	Sale		68,900,000	(4.0312) 3 Month Libor			(11,926,384)	(2,434,062)			3,246,065			(11,926,384)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	09/02/2010	09/07/2030	12/05/2014	Sale		38,100,000	(3.2203) 3 Month Libor			(2,537,039)	(1,035,177)			(2,260,331)			(2,537,039)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	01/29/2014	01/29/2044	12/05/2014	Sale		10,000,000	(3.612) 3 Month Libor			(1,412,721)	(287,064)						(1,412,721)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	02/03/2014	02/05/2044	12/05/2014	Sale		10,000,000	(3.579) 3 Month Libor			(1,341,364)	(279,635)						(1,341,364)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	09/12/2014	09/16/2044	12/05/2014	Sale		25,000,000	(3.3265) 3 Month Libor			(2,070,862)	(171,609)						(2,070,862)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Bank of America Corp B4TYDEB6GKMZO031MB27	12/04/2012	12/06/2014	12/06/2014	Maturity		36,500,000	(0.3652) 3 Month Libor				(43,756)			20,088						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/18/2009	12/22/2024	12/08/2014	Sale		5,100,000	(3 Month Libor) 4.0867			765,470	184,282			(415,738)			765,470			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	03/14/2014	03/19/2029	12/08/2014	Sale		29,000,000	(3 Month Libor) 3.2195			1,976,832	626,921						1,976,832			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	09/18/2013	09/21/2043	12/08/2014	Sale		19,200,000	(3 Month Libor) 3.7218			3,144,434	627,920			705,885			3,144,434			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	11/06/2013	11/09/2015	12/09/2014	Sale		15,000,000	(0.409) 3 Month Libor			(5,434)	(24,521)			(12,183)			(5,434)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	12/13/2013	12/17/2015	12/09/2014	Sale		37,500,000	(0.428) 3 Month Libor			(25,164)	(66,953)			(32,860)			(25,164)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	12/24/2013	12/30/2015	12/09/2014	Sale		60,000,000	(0.495) 3 Month Libor			(67,847)	(144,151)			13,272			(67,847)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/15/2014	10/17/2016	12/09/2014	Sale		57,000,000	(0.558) 3 Month Libor			217,211	(27,323)						217,211			005

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/05/2018	12/09/2014	Sale		120,700,000	(3 Month Libor) 1.4608			(289,503)	1,391,548			1,575,733			(289,503)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/05/2018	12/09/2014	Sale		120,700,000	(3 Month Libor) 1.4658			(266,444)	1,397,231			1,547,360			(266,444)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	06/02/2010	06/04/2020	12/09/2014	Sale		71,500,000	(3.3652) 3 Month Libor			(5,722,694)	(2,106,860)			4,607,726			(5,722,694)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	09/20/2010	09/22/2020	12/09/2014	Sale		37,200,000	(2.7542) 3 Month Libor			(1,757,040)	(881,380)			838,126			(1,757,040)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/14/2011	01/18/2021	12/09/2014	Sale		26,100,000	(3.3933) 3 Month Libor			(2,229,192)	(775,988)			1,558,960			(2,229,192)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/28/2011	03/30/2021	12/09/2014	Sale		26,400,000	(3.5723) 3 Month Libor			(2,538,759)	(828,444)			1,844,368			(2,538,759)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	04/25/2011	04/27/2021	12/09/2014	Sale		24,400,000	(3.4443) 3 Month Libor			(2,166,584)	(736,953)			1,469,365			(2,166,584)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/19/2011	07/21/2021	12/09/2014	Sale		19,300,000	(3.0403) 3 Month Libor			(1,244,640)	(509,694)			565,253			(1,244,640)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2012	04/13/2027	12/09/2014	Sale		74,900,000	(3 Month Libor) 2.5908			810,312	1,660,528			7,286,069			810,312			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/10/2010	03/12/2030	12/09/2014	Sale		8,300,000	(4.4142) 3 Month Libor			(1,945,255)	(326,434)			801,942			(1,945,255)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2010	04/07/2030	12/09/2014	Sale		5,600,000	(4.5533) 3 Month Libor			(1,417,683)	(227,638)			638,822			(1,417,683)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/16/2010	08/19/2030	12/09/2014	Sale		46,800,000	(3.1953) 3 Month Libor			(3,496,402)	(1,304,699)			(2,907,518)			(3,496,402)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	03/25/2014	03/27/2034	12/09/2014	Sale		8,000,000	(3.457) 3 Month Libor			(918,916)	(180,947)						(918,916)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	08/20/2014	08/22/2034	12/09/2014	Sale		20,000,000	(3.099) 3 Month Libor			(1,153,397)	(171,603)						(1,153,397)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	02/27/2014	03/03/2044	12/09/2014	Sale		10,000,000	(3.574) 3 Month Libor			(1,533,681)	(256,793)						(1,533,681)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	06/04/2014	06/06/2044	12/09/2014	Sale		25,000,000	(3.4365) 3 Month Libor			(3,124,514)	(409,070)						(3,124,514)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2018	12/10/2014	Sale		25,000,000	(3 Month Libor) 1.493			(5,420)	296,907			288,148			(5,420)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	05/23/2014	05/28/2019	12/10/2014	Sale		40,000,000	(3 Month Libor) 1.6195			(16,592)	296,106						(16,592)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/11/2011	05/13/2021	12/10/2014	Sale		25,000,000	(3.2843) 3 Month Libor			(2,026,671)	(719,911)			1,219,134			(2,026,671)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	06/02/2011	06/06/2021	12/10/2014	Sale		25,700,000	(3.1373) 3 Month Libor			(1,876,785)	(703,938)			969,630			(1,876,785)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/25/2013	01/30/2023	12/10/2014	Sale		21,700,000	(2.0052) 3 Month Libor			252,518	(362,708)			(1,666,355)			252,518			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	04/25/2014	04/29/2024	12/10/2014	Sale		9,000,000	(2.778) 3 Month Libor			(414,451)	(141,139)						(414,451)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	06/27/2014	07/01/2024	12/10/2014	Sale		116,000,000	(2.6385) 3 Month Libor			(3,843,492)	(1,236,962)						(3,843,492)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	06/27/2014	07/01/2024	12/10/2014	Sale		116,000,000	(3 Month Libor) 2.6325			3,548,474	1,233,868						3,548,474			005

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Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	01/22/2010	01/26/2025	12/10/2014	Sale		20,100,000	(3 Month Libor) 4.1448			3,368,083	741,851			(1,736,701)			3,368,083			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	02/01/2010	02/03/2025	12/10/2014	Sale		16,400,000	(3 Month Libor) 4.2107			2,880,410	615,524			(1,517,016)			2,880,410			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	02/25/2010	03/01/2025	12/10/2014	Sale		11,100,000	(3 Month Libor) 4.1808			1,913,101	413,513			(992,664)			1,913,101			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/04/2010	05/06/2025	12/10/2014	Sale		5,400,000	(3 Month Libor) 4.0107			850,161	192,539			(386,852)			850,161			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/08/2010	06/10/2025	12/10/2014	Sale		11,000,000	(3 Month Libor) 3.6808			1,393,948	357,759			(422,352)			1,393,948			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	06/30/2010	07/02/2025	12/10/2014	Sale		7,100,000	(3 Month Libor) 3.4477			745,132	215,191			(104,663)			745,132			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/23/2010	07/28/2025	12/10/2014	Sale		10,000,000	(3 Month Libor) 3.4498			1,049,469	303,441			(141,603)			1,049,469			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/11/2010	08/13/2025	12/10/2014	Sale		9,100,000	(3 Month Libor) 3.2147			747,762	256,062			89,914			747,762			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	09/24/2013	09/26/2028	12/10/2014	Sale		59,000,000	(3 Month Libor) 3.3378			5,679,303	1,726,099			1,678,177			5,679,303			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	04/02/2014	04/04/2029	12/10/2014	Sale		21,000,000	(3 Month Libor) 3.3475			2,046,546	448,480						2,046,546			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/02/2010	06/04/2030	12/10/2014	Sale		69,500,000	(3.9042) 3 Month Libor			(11,990,409)	(2,407,765)			2,128,784			(11,990,409)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	04/04/2011	04/07/2031	12/10/2014	Sale		33,600,000	(4.135) 3 Month Libor			(7,013,385)	(1,236,895)			1,927,478			(7,013,385)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4RB04	09/08/2011	09/12/2041	12/10/2014	Sale		18,800,000	(3.0642) 3 Month Libor			(989,609)	(501,875)			(2,764,412)			(989,609)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	02/26/2014	02/28/2044	12/10/2014	Sale		10,000,000	(3.598) 3 Month Libor			(1,670,911)	(264,278)						(1,670,911)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	04/15/2014	04/18/2044	12/10/2014	Sale		10,000,000	(3.4305) 3 Month Libor			(1,323,148)	(207,819)						(1,323,148)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2015	12/11/2014	Sale		49,600,000	(3 Month Libor) 0.4228			29,115	87,548			25,087			29,115			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	11/01/2013	11/05/2015	12/11/2014	Sale		10,000,000	(3 Month Libor) 0.427			6,142	18,139			4,329			6,142			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	01/02/2014	01/06/2016	12/11/2014	Sale		27,600,000	(3 Month Libor) 0.488			27,320	64,626						27,320			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	11/08/2013	11/12/2018	12/11/2014	Sale		8,000,000	(3 Month Libor) 1.536			6,008	98,606			78,395			6,008			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	11/21/2013	11/26/2018	12/11/2014	Sale		20,000,000	(3 Month Libor) 1.464			(50,309)	232,655			276,390			(50,309)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	12/13/2013	12/17/2018	12/11/2014	Sale		18,700,000	(3 Month Libor) 1.625			66,682	245,614			132,349			66,682			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	12/19/2013	12/24/2018	12/11/2014	Sale		10,000,000	(3 Month Libor) 1.683			56,691	136,866			44,988			56,691			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	12/24/2013	12/31/2018	12/11/2014	Sale		10,000,000	(3 Month Libor) 1.777			92,164	145,605			2,203			92,164			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	02/14/2014	02/18/2019	12/11/2014	Sale		20,000,000	(3 Month Libor) 1.637			44,102	229,260						44,102			005

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	03/31/2014	04/02/2019	12/11/2014	Sale		24,000,000	(3 Month Libor) 1.824			227,310	264,733						227,310			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2011	08/10/2021	12/11/2014	Sale		146,700,000	(2.6142) 3 Month Libor			(5,691,204)	(3,306,210)			(244,587)			(5,691,204)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	07/08/2013	07/10/2023	12/11/2014	Sale		50,000,000	(2.9302) 3 Month Libor			(2,934,119)	(1,276,057)			(373,477)			(2,934,119)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	04/10/2014	04/14/2024	12/11/2014	Sale		18,000,000	(2.749) 3 Month Libor			(755,257)	(299,296)						(755,257)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Bank of America Corp B4TYDEB6GKMZO031MB27	01/26/2011	01/28/2026	12/11/2014	Sale		13,400,000	(3 Month Libor) 3.9817			2,130,306	475,438			(852,522)			2,130,306			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/06/2011	10/11/2026	12/11/2014	Sale		49,000,000	(2.4882) 3 Month Libor			(425,968)	(1,045,061)			(4,953,072)			(425,968)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/02/2014	10/06/2029	12/11/2014	Sale		5,000,000	(3 Month Libor) 2.8645			179,267	24,106						179,267			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/02/2011	09/06/2031	12/11/2014	Sale		20,300,000	(2.9032) 3 Month Libor			(757,645)	(512,650)			(2,233,136)			(757,645)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	12/19/2013	12/23/2033	12/11/2014	Sale		20,000,000	(3.69) 3 Month Libor			(3,152,910)	(653,945)			(318,444)			(3,152,910)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/16/2010	08/20/2040	12/11/2014	Sale		40,800,000	(3.3293) 3 Month Libor			(4,276,168)	(1,195,933)			(3,960,165)			(4,276,168)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/30/2011	07/05/2041	12/11/2014	Sale		39,200,000	(4.0663) 3 Month Libor			(10,030,566)	(1,421,786)			1,095,873			(10,030,566)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/11/2009	12/15/2014	12/15/2014	Maturity		8,600,000	(2.6082) 3 Month Libor				(194,810)			188,757						005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/11/2009	12/15/2014	12/15/2014	Maturity		9,000,000	(2.6082) 3 Month Libor				(203,871)			197,536						005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	03/07/2014	03/11/2019	12/15/2014	Sale		28,500,000	(3 Month Libor) 1.73			207,150	324,834						207,150			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/05/2012	10/10/2022	12/15/2014	Sale		28,500,000	(1.7982) 3 Month Libor			567,939	(426,329)			(2,471,881)			567,939			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	07/05/2013	07/09/2023	12/15/2014	Sale		50,000,000	(2.9502) 3 Month Libor			(3,262,746)	(1,299,945)			(287,575)			(3,262,746)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	02/03/2014	02/05/2024	12/15/2014	Sale		15,000,000	(2.748) 3 Month Libor			(714,583)	(325,714)						(714,583)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/10/2014	10/14/2024	12/15/2014	Sale		38,000,000	(2.437) 3 Month Libor			(693,840)	(144,253)						(693,840)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/08/2011	02/10/2026	12/15/2014	Sale		21,300,000	(3 Month Libor) 4.1957			4,029,626	808,505			(1,818,677)			4,029,626			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2011	08/17/2026	12/15/2014	Sale		18,400,000	(3 Month Libor) 2.9358			1,106,379	476,287			939,603			1,106,379			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Goldman Sachs Intl W22LROWP2IHZNBB6K528	09/08/2011	09/14/2026	12/15/2014	Sale		18,700,000	(3 Month Libor) 2.6798			611,650	437,656			1,484,763			611,650			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/15/2011	09/19/2026	12/15/2014	Sale		14,000,000	(3 Month Libor) 2.7348			538,484	334,938			1,032,843			538,484			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	11/08/2013	11/13/2028	12/15/2014	Sale		8,000,000	(3 Month Libor) 3.404			915,149	242,979			173,894			915,149			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	11/25/2013	11/27/2028	12/15/2014	Sale		8,900,000	(3 Month Libor) 3.341			949,507	264,800			263,103			949,507			005

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	08/20/2014	08/22/2029	12/15/2014	Sale		22,000,000	(2.932) 3 Month Libor			(1,229,550)	(187,638)					(1,229,550)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2010	11/17/2030	12/15/2014	Sale		9,300,000	(3.7642) 3 Month Libor			(1,573,539)	(314,563)			94,454			(1,573,539)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/03/2011	03/07/2031	12/15/2014	Sale		51,500,000	(4.2683) 3 Month Libor			(12,224,302)	(1,989,540)			3,879,978			(12,224,302)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	06/28/2013	07/04/2033	12/15/2014	Sale		61,100,000	(3.3772) 3 Month Libor			(7,296,893)	(1,837,836)			(3,569,337)			(7,296,893)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	06/20/2011	06/24/2041	12/15/2014	Sale		61,200,000	(3.9362) 3 Month Libor			(15,076,047)	(2,168,970)			331,064			(15,076,047)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/25/2013	01/29/2043	12/15/2014	Sale		17,000,000	(2.9522) 3 Month Libor			(766,281)	(442,617)			(2,936,392)			(766,281)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	01/02/2014	01/06/2044	12/15/2014	Sale		50,700,000	(3.9) 3 Month Libor			(12,567,961)	(1,753,942)						(12,567,961)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/31/2013	11/04/2015	12/17/2014	Sale		52,700,000	(3 Month Libor) 0.4218			38,046	94,186			27,616			38,046			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	01/28/2014	01/30/2019	12/17/2014	Sale		30,000,000	(3 Month Libor) 1.707			245,403	389,998						245,403			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	01/11/2010	01/13/2020	12/17/2014	Sale		4,500,000	(3.9162) 3 Month Libor			(490,475)	(159,616)			451,095			(490,475)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Bank of America Corp B4TYDEB6GKMZO031MB27	01/26/2011	01/28/2021	12/17/2014	Sale		14,200,000	(3 Month Libor) 3.4907			1,346,925	445,490			(935,817)			1,346,925			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Bank of America Corp B4TYDEB6GKMZO031MB27	02/08/2011	02/10/2021	12/17/2014	Sale		20,800,000	(3 Month Libor) 3.7507			2,299,867	704,890			(1,721,366)			2,299,867			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	08/03/2012	08/08/2022	12/17/2014	Sale		53,500,000	(1.7152) 3 Month Libor			1,217,789	(763,153)			(4,779,006)			1,217,789			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	11/08/2013	11/13/2023	12/17/2014	Sale		2,000,000	(3 Month Libor) 2.869			(126,732)	50,786			(54,761)			(126,732)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	03/07/2014	03/11/2024	12/17/2014	Sale		38,800,000	(2.891) 3 Month Libor			(2,452,728)	(792,055)						(2,452,728)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	07/02/2014	07/07/2024	12/17/2014	Sale		34,000,000	(2.6985) 3 Month Libor			(1,582,962)	(374,189)						(1,582,962)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/17/2014	10/21/2024	12/17/2014	Sale		15,000,000	(2.365) 3 Month Libor			(234,088)	(50,578)						(234,088)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/23/2014	10/27/2024	12/17/2014	Sale		29,000,000	(2.423) 3 Month Libor			(601,616)	(89,760)						(601,616)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/31/2014	11/04/2024	12/17/2014	Sale		28,000,000	(2.467) 3 Month Libor			(687,403)	(76,483)						(687,403)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	04/28/2010	04/30/2025	12/17/2014	Sale		16,200,000	(3 Month Libor) 4.1478			2,915,536	610,928			(1,384,084)			2,915,536			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	05/05/2010	05/07/2025	12/17/2014	Sale		15,500,000	(3 Month Libor) 3.8988			2,435,268	547,336			(939,901)			2,435,268			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	05/06/2010	05/10/2025	12/17/2014	Sale		22,400,000	(3 Month Libor) 3.7877			3,255,918	767,101			(1,111,350)			3,255,918			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	05/21/2010	05/25/2025	12/17/2014	Sale		24,500,000	(3 Month Libor) 3.5467			3,008,129	781,866			(625,538)			3,008,129			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Goldman Sachs Intl W22LROWP2IHZNBB6K528	06/24/2010	06/28/2025	12/17/2014	Sale		13,800,000	(3 Month Libor) 3.5718			1,749,140	443,233			(374,121)			1,749,140			005

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Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	06/29/2010	07/01/2025	12/17/2014	Sale		17,800,000	(3 Month Libor) 3.4678			2,072,723	553,765			(298,038)			2,072,723			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/20/2010	08/24/2025	12/17/2014	Sale		15,600,000	(3 Month Libor) 2.9747			1,098,050	411,803			535,951			1,098,050			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Citibank NA E57ODZIIZ7FF32TWEFA76	10/04/2010	10/06/2025	12/17/2014	Sale		10,300,000	(3 Month Libor) 3.0327			767,355	277,549			309,266			767,355			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/29/2010	12/01/2025	12/17/2014	Sale		10,700,000	(3 Month Libor) 3.4837			1,288,578	334,926			(148,892)			1,288,578			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/30/2009	01/04/2030	12/17/2014	Sale		22,500,000	(4.4423) 3 Month Libor			(5,838,542)	(912,036)			2,258,869			(5,838,542)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	06/11/2010	06/15/2030	12/17/2014	Sale		13,000,000	(3.9023) 3 Month Libor			(2,496,033)	(459,204)			393,151			(2,496,033)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSWZVIKEX4NF0L81	03/11/2014	03/13/2034	12/17/2014	Sale		11,000,000	(3.543) 3 Month Libor			(1,713,020)	(277,822)						(1,713,020)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSWZVIKEX4NF0L81	09/12/2014	09/16/2034	12/17/2014	Sale		28,000,000	(3.223) 3 Month Libor			(2,949,738)	(213,641)						(2,949,738)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/02/2011	06/06/2041	12/17/2014	Sale		44,100,000	(3.9983) 3 Month Libor			(11,903,904)	(1,598,798)			716,073			(11,903,904)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSWZVIKEX4NF0L81	10/31/2014	11/04/2044	12/17/2014	Sale		28,000,000	(3.0405) 3 Month Libor			(2,274,984)	(96,110)						(2,274,984)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSWZVIKEX4NF0L81	03/27/2014	04/01/2024	12/18/2014	Sale		20,000,000	(3 Month Libor) 3.409			2,306,743	456,382						2,306,743			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/04/2011	10/06/2026	12/18/2014	Sale		49,300,000	(3 Month Libor) 2.3288			(594,379)	996,842			5,814,910			(594,379)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/18/2009	12/22/2029	12/18/2014	Sale		4,500,000	(3 Month Libor) 4.2147			949,841	172,987			(323,356)			949,841			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/25/2011	11/29/2041	12/18/2014	Sale		30,400,000	(3 Month Libor) 2.5868			(1,091,695)	690,716			7,035,336			(1,091,695)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/18/2009	12/22/2019	12/19/2014	Sale		5,400,000	(3 Month Libor) 3.6667			495,761	179,493			(466,268)			495,761			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	12/12/2011	12/14/2021	12/19/2014	Sale		40,900,000	(3 Month Libor) 2.1398			239,211	754,161			1,736,191			239,211			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSWZVIKEX4NF0L81	10/30/2013	11/01/2023	12/19/2014	Sale		59,500,000	(3 Month Libor) 2.6348			1,919,296	1,382,906			2,270,966			1,919,296			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSWZVIKEX4NF0L81	10/31/2014	11/04/2024	12/19/2014	Sale		20,000,000	(3 Month Libor) 2.481			294,708	57,472						294,708			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSWZVIKEX4NF0L81	11/26/2014	11/28/2024	12/19/2014	Sale		30,000,000	(3 Month Libor) 2.3695			124,756	39,122						124,756			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	01/14/2011	01/19/2026	12/19/2014	Sale		24,600,000	(3.8783) 3 Month Libor			(3,701,792)	(868,666)			1,306,920			(3,701,792)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/11/2011	05/13/2026	12/19/2014	Sale		24,700,000	(3.7633) 3 Month Libor			(3,426,382)	(844,810)			964,791			(3,426,382)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	09/02/2011	09/06/2026	12/19/2014	Sale		17,300,000	(2.7092) 3 Month Libor			(529,561)	(414,609)			(1,315,397)			(529,561)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSWZVIKEX4NF0L81	11/19/2013	11/21/2028	12/19/2014	Sale		10,000,000	(3.274) 3 Month Libor			(938,197)	(294,576)			(374,759)			(938,197)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSWZVIKEX4NF0L81	05/01/2014	05/07/2029	12/19/2014	Sale		7,000,000	(3.12) 3 Month Libor			(525,320)	(125,682)						(525,320)			005

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	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	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/10/2014	10/14/2029	12/19/2014	Sale		31,000,000	(3 Month Libor) 2.7525			759,451	143,216						759,451			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/05/2010	02/09/2030	12/19/2014	Sale		6,300,000	(3 Month Libor) 4.2618			1,380,411	245,945			(486,529)			1,380,411			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/31/2011	09/02/2031	12/19/2014	Sale		91,700,000	(3 Month Libor) 3.0398			5,564,462	2,492,193			8,387,474			5,564,462			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	10/19/2012	10/25/2032	12/19/2014	Sale		20,700,000	(3 Month Libor) 2.5168			(374,798)	458,036			3,612,520			(374,798)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Citibank NA E57ODZIIZ7FF32TWEFA76	07/01/2010	07/06/2040	12/19/2014	Sale		87,400,000	(3 Month Libor) 3.6768			15,567,086	2,914,466			3,257,526			15,567,086			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	09/23/2013	09/25/2043	12/19/2014	Sale		50,000,000	(3 Month Libor) 3.7188			9,907,026	1,686,808			1,869,694			9,907,026			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	08/12/2013	08/14/2018	12/22/2014	Sale		15,000,000	(1.5132) 3 Month Libor			(19,836)	(187,440)			(100,705)			(19,836)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	02/05/2014	02/07/2019	12/22/2014	Sale		30,000,000	(3 Month Libor) 1.581			(31,066)	354,650						(31,066)			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/31/2014	11/04/2019	12/22/2014	Sale		23,000,000	(3 Month Libor) 1.763			654	47,926						654			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	02/01/2010	02/03/2020	12/22/2014	Sale		12,100,000	(3 Month Libor) 3.7717			1,157,693	418,244			(1,105,993)			1,157,693			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Bank of America Corp B4TYDEB6GKMZO031MB27	02/14/2011	02/16/2021	12/22/2014	Sale		100,000,000	(3.7392) 3 Month Libor			(10,399,877)	(3,426,848)			8,190,047			(10,399,877)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/03/2013	01/07/2028	12/22/2014	Sale		21,400,000	(2.4912) 3 Month Libor			(64,775)	(471,817)			(2,549,534)			(64,775)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	06/28/2013	07/03/2028	12/22/2014	Sale		76,900,000	(3.2022) 3 Month Libor			(6,593,247)	(2,228,485)			(3,245,392)			(6,593,247)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	10/31/2014	11/04/2029	12/22/2014	Sale		37,000,000	(2.7775) 3 Month Libor			(1,164,147)	(128,189)						(1,164,147)			005
Pay Fixed USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Goldman Sachs Intl W22LROWP2IHZNBB6K528	01/22/2010	01/26/2030	12/22/2014	Sale		28,700,000	(3 Month Libor) 4.2968			6,521,917	1,139,332			(2,349,589)			6,521,917			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	02/01/2010	02/03/2030	12/22/2014	Sale		21,100,000	(3 Month Libor) 4.3617			4,951,464	851,057			(1,896,437)			4,951,464			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/26/2010	03/30/2030	12/22/2014	Sale		6,400,000	(3 Month Libor) 4.3918			1,538,678	259,834			(599,777)			1,538,678			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	04/20/2010	04/22/2030	12/22/2014	Sale		10,800,000	(3 Month Libor) 4.3828			2,624,112	437,977			(996,932)			2,624,112			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	04/28/2010	04/30/2030	12/22/2014	Sale		14,900,000	(3 Month Libor) 4.2968			3,410,944	591,713			(1,214,210)			3,410,944			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	05/04/2010	05/06/2030	12/22/2014	Sale		8,200,000	(3 Month Libor) 4.1477			1,668,079	313,687			(509,314)			1,668,079			005
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/24/2010	05/26/2030	12/22/2014	Sale		10,300,000	(3 Month Libor) 3.7738			1,662,658	356,331			(144,509)			1,662,658			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	10/04/2011	10/06/2031	12/22/2014	Sale		37,100,000	(2.4682) 3 Month Libor			612,274	(809,373)			(6,288,620)			612,274			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Credit Suisse Intl E58DKGMJYYYJLN8C3868	06/05/2009	06/09/2039	12/22/2014	Sale		29,000,000	(4.5003) 3 Month Libor			(9,751,904)	(1,208,841)			2,988,014			(9,751,904)			005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	04/04/2014	04/08/2044	12/22/2014	Sale		11,000,000	(3.5715) 3 Month Libor			(1,969,894)	(259,941)						(1,969,894)			005

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)	
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	04/17/2014	04/23/2024	12/29/2014	Sale		12,000,000	(3 Month Libor) 2.7975			517,496	211,101						517,496			005	
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	05/29/2014	06/02/2024	12/29/2014	Sale		21,000,000	(3 Month Libor) 2.515			381,711	276,736						381,711			005	
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	Morgan Stanley Capital Svcs I7331LVCZKQKX5T7XV54	03/05/2012	03/08/2027	12/29/2014	Sale		7,500,000	(3 Month Libor) 2.5028			34,680	169,457						34,680			005	
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	02/14/2014	02/19/2029	12/29/2014	Sale		15,000,000	(3 Month Libor) 3.34			1,484,329	403,872						1,484,329			005	
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	04/11/2014	04/16/2029	12/29/2014	Sale		33,000,000	(3 Month Libor) 3.179			2,624,691	688,478						2,624,691			005	
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	09/18/2013	09/20/2033	12/29/2014	Sale		21,100,000	(3 Month Libor) 3.5658			2,967,443	700,107						2,967,443			005	
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	08/26/2014	08/28/2034	12/29/2014	Sale		19,000,000	(3 Month Libor) 3.009			1,035,405	178,206						1,035,405			005	
Pay Floating USD Receive Fixed USD Interest Rate Swap	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/22/2011	09/26/2041	12/29/2014	Sale		41,700,000	(3 Month Libor) 2.6238			(825,393)	991,323			9,345,777			(825,393)			005	
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge		Interest Rate	CME KJNXBSIIZVIKEX4NF0L81	08/28/2014	09/02/2044	12/29/2014	Sale		23,000,000	(3 Month Libor) 3.0575			1,518,493	212,741						1,518,493			005	
0919999. Subtotal - Swaps - Hedging Other - Interest Rate														(161,347,643)	(19,003,128)		XXX	83,949,200			(161,347,643)			XXX	
0929999. Subtotal - Swaps - Hedging Other - Credit Default																	XXX							XXX	
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange																	XXX							XXX	
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2013	01/13/2014	01/13/2014	Maturity		57,253,041	(GDDUEAFE Index) 1 Month Libor			(3,096,405)	10,205			3,092,976			(3,096,405)			003	
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	07/11/2013	01/13/2014	01/13/2014	Maturity		25,456,584	(US 500 TR 1988) 1 Month Libor			(665,576)	3,257			1,068,096			(665,576)			003	
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	07/11/2013	01/13/2014	01/13/2014	Maturity		238,655,475	(US 500 TR 1988) 1 Month Libor			(6,239,775)	30,530			10,013,400			(6,239,775)			003	
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	07/11/2013	01/13/2014	01/13/2014	Maturity		3,582,194	(US 400 Gross TR) 1 Month Libor			(116,210)	365			149,996			(116,210)			003	
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	07/11/2013	01/13/2014	01/13/2014	Maturity		35,821,940	(US 400 Gross TR) 1 Month Libor			(1,162,100)	3,649			1,499,960			(1,162,100)			003	
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2013	01/13/2014	01/13/2014	Maturity		3,862,092	(Russell 2000 TR) 1 Month Libor			(147,390)	(1,042)			200,926			(147,390)			003	
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2013	01/13/2014	01/13/2014	Maturity		11,586,276	(Russell 2000 TR) 1 Month Libor			(442,170)	(3,127)			602,777			(442,170)			003	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/09/2013	01/31/2014	01/31/2014	Maturity		144,564,808	(BarCap US Agg) 1 Month Libor			(1,314,400)	22,331			(821,592)			(1,314,400)			003	
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	08/12/2013	02/12/2014	02/12/2014	Maturity		11,095,212	(US 400 Gross TR) 1 Month Libor			(410,706)	4,286			486,624			(410,706)			003	
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	08/12/2013	02/12/2014	02/12/2014	Maturity		36,984,040	(US 400 Gross TR) 1 Month Libor			(1,369,020)	14,286			1,622,080			(1,369,020)			003	
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/12/2013	02/12/2014	02/12/2014	Maturity		13,061,080	(US 500 TR 1988) 1 Month Libor			(356,560)	8,626			533,020			(356,560)			003	
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	08/12/2013	02/12/2014	02/12/2014	Maturity		21,383,904	(Russell 2000 TR) 1 Month Libor			(583,340)	(3,989)			1,143,972			(583,340)			003	
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Bank of America Corp B4TYDEB6GKMZ0031MB27	08/12/2013	02/12/2014	02/12/2014	Maturity		67,054,940	(GDDUEAFE Index) 1 Month Libor			(2,480,650)	52,077			3,294,900			(2,480,650)			003	
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Bank of America Corp B4TYDEB6GKMZ0031MB27	02/08/2013	03/03/2014	03/03/2014	Maturity		184,289,213	(BarCap US Agg) 1 Month Libor			(2,631,034)	71,517			(1,032,104)			(2,631,034)			003	
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2013	03/12/2014	03/12/2014	Maturity		82,796,100	(GDDUEAFE Index) 1 Month Libor			(3,741,275)	106,544			4,118,625			(3,741,275)			003	
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	09/12/2013	03/17/2014	03/17/2014	Maturity		18,534,420	(US 400 Gross TR) 1 Month Libor			(1,313,450)	12,007			811,040			(1,313,450)			003	

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Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/16/2013	03/31/2014	03/31/2014	Maturity		92,175,500	(BarCap US Agg) 1 Month Libor			(1,152,000)	37,527			(513,495)			(1,152,000)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/16/2013	03/31/2014	03/31/2014	Maturity		68,209,870	(BarCap US Agg) 1 Month Libor			(852,480)	27,763			(379,986)			(852,480)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/16/2013	03/31/2014	03/31/2014	Maturity		9,217,550	(BarCap US Agg) 1 Month Libor			(115,200)	3,793			(51,350)			(115,200)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	10/10/2013	04/16/2014	04/16/2014	Maturity		14,827,556	(GDDUEAFE Index) 1 Month Libor			(530,156)	32,195			549,674			(530,156)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	10/10/2013	04/16/2014	04/16/2014	Maturity		148,275,556	(GDDUEAFE Index) 1 Month Libor			(5,301,560)	321,951			5,496,744			(5,301,560)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014	04/16/2014	Maturity		1,912,829	(US 400 Gross TR) 1 Month Libor			(55,182)	1,475			81,530			(55,182)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014	04/16/2014	Maturity		28,692,435	(US 400 Gross TR) 1 Month Libor			(827,730)	22,122			1,222,950			(827,730)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014	04/16/2014	Maturity		53,559,212	(US 400 Gross TR) 1 Month Libor			(1,545,096)	41,294			2,282,840			(1,545,096)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014	04/16/2014	Maturity		30,277,548	(US 500 TR 1988) 1 Month Libor			(742,644)	45,292			1,098,585			(742,644)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	10/11/2013	04/16/2014	04/16/2014	Maturity		33,641,720	(US 500 TR 1988) 1 Month Libor			(825,160)	50,325			1,220,650			(825,160)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/11/2013	05/01/2014	05/01/2014	Maturity		98,882,423	(BarCap US Agg) 1 Month Libor			(2,072,352)	73,427			(551,798)			(2,072,352)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	05/15/2014	05/15/2014	Maturity		1,848,269	(US 400 Gross TR) 1 Month Libor			(134,466)	2,449			81,104			(134,466)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	05/15/2014	05/15/2014	Maturity		24,027,497	(US 400 Gross TR) 1 Month Libor			(1,748,058)	31,829			1,054,352			(1,748,058)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	05/15/2014	05/15/2014	Maturity		16,514,895	(US 500 TR 1988) 1 Month Libor			(1,223,415)	33,882			666,275			(1,223,415)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	05/15/2014	05/15/2014	Maturity		72,665,538	(US 500 TR 1988) 1 Month Libor			(5,383,026)	149,079			2,931,610			(5,383,026)			003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	05/15/2014	05/15/2014	Maturity		26,050,990	(Russell 2000 TR) 1 Month Libor			(837,130)	(16,523)			1,429,965			(837,130)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/16/2013	06/02/2014	06/02/2014	Maturity		20,309,918	(BarCap US Agg) 1 Month Libor			(653,323)	15,953			(112,388)			(653,323)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/16/2013	06/02/2014	06/02/2014	Maturity		192,944,221	(BarCap US Agg) 1 Month Libor			(6,206,568)	151,566			(1,067,686)			(6,206,568)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	12/11/2013	06/16/2014	06/16/2014	Maturity		68,540,260	(US 500 TR 1988) 1 Month Libor			(6,520,020)	190,973			2,441,300			(6,520,020)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/09/2013	06/30/2014	06/30/2014	Maturity		93,851,500	(BarCap US Agg) 1 Month Libor			(3,033,500)	73,071			(513,495)			(3,033,500)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/13/2014	07/14/2014	07/14/2014	Maturity		46,288,447	(GDDUEAFE Index) 1 Month Libor			(2,049,722)	158,840						(2,049,722)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	01/13/2014	07/17/2014	07/17/2014	Maturity		17,547,685	(US 500 TR 1988) 1 Month Libor			(1,600,495)	47,791						(1,600,495)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	01/13/2014	07/17/2014	07/17/2014	Maturity		236,893,748	(US 500 TR 1988) 1 Month Libor			(21,606,683)	645,172						(21,606,683)			003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/14/2014	07/17/2014	07/17/2014	Maturity		2,185,178	(Russell 2000 TR) 1 Month Libor			(47,049)	(598)						(47,049)			003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/14/2014	07/17/2014	07/17/2014	Maturity		8,740,712	(Russell 2000 TR) 1 Month Libor			(188,195)	(2,394)						(188,195)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	01/13/2014	07/17/2014	07/17/2014	Maturity		1,962,374	(US 400 Gross TR) 1 Month Libor			(135,333)	3,285						(135,333)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	01/13/2014	07/17/2014	07/17/2014	Maturity		29,435,610	(US 400 Gross TR) 1 Month Libor			(2,029,995)	49,282						(2,029,995)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/09/2013	07/31/2014	07/31/2014	Maturity		93,900,000	(BarCap US Agg) 1 Month Libor			(2,798,000)	85,321			(513,495)			(2,798,000)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	02/11/2014	08/12/2014	08/12/2014	Maturity		59,636,493	(GDDUEAFE Index) 1 Month Libor			(1,182,418)	213,253						(1,182,418)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2014	08/12/2014	08/12/2014	Maturity		28,682,952	(US 500 TR 1988) 1 Month Libor			(1,923,936)	66,568						(1,923,936)			003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	02/12/2014	08/12/2014	08/12/2014	Maturity		27,317,990	(Russell 2000 TR) 1 Month Libor			(183,935)	(28,783)						(183,935)			003

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	02/12/2014	08/12/2014	08/12/2014	Maturity		4,961,338	(US 400 Gross TR) 1 Month Libor			(202,173)	6,944						(202,173)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	02/12/2014	08/12/2014	08/12/2014	Maturity		67,474,190	(US 400 Gross TR) 1 Month Libor			(2,749,546)	94,434						(2,749,546)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/11/2013	08/15/2014	08/15/2014	Maturity		78,878,118	(US 500 TR 1988) 1 Month Libor			(7,251,904)	254,982			2,931,610			(7,251,904)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/13/2013	09/01/2014	09/01/2014	Maturity		51,515,475	(BarCap US Agg) 1 Month Libor			(2,107,600)	53,604			(282,422)			(2,107,600)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2014	09/12/2014	09/12/2014	Maturity		60,865,164	(GDDUEAFE Index) 1 Month Libor			(1,314,531)	256,115						(1,314,531)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2014	09/30/2014	09/30/2014	Maturity		37,879,400	(BarCap US Agg) 1 Month Libor			(814,800)	32,953						(814,800)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/13/2014	10/01/2014	10/01/2014	Maturity		127,842,975	(BarCap US Agg) 1 Month Libor			(2,538,000)	121,999						(2,538,000)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/13/2014	10/01/2014	10/01/2014	Maturity		15,625,253	(BarCap US Agg) 1 Month Libor			(33,660)	11,210						(33,660)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/17/2014	10/01/2014	10/01/2014	Maturity		2,840,955	(BarCap US Agg) 1 Month Libor			(11,730)	1,078						(11,730)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	04/11/2014	10/16/2014	10/16/2014	Maturity		16,341,521	(US 500 TR 1988) 1 Month Libor			(891,896)	34,182						(891,896)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	04/11/2014	10/16/2014	10/16/2014	Maturity		25,420,157	(US 500 TR 1988) 1 Month Libor			(1,387,394)	53,172						(1,387,394)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	04/11/2014	10/16/2014	10/16/2014	Maturity		2,006,565	(US 400 Gross TR) 1 Month Libor			6,341	3,190						6,341			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	04/11/2014	10/16/2014	10/16/2014	Maturity		25,684,032	(US 400 Gross TR) 1 Month Libor			81,165	40,830						81,165			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	04/11/2014	10/16/2014	10/16/2014	Maturity		35,114,888	(US 400 Gross TR) 1 Month Libor			110,968	55,822						110,968			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2014	10/16/2014	10/16/2014	Maturity		8,196,982	(GDDUEAFE Index) 1 Month Libor			486,997	27,327						486,997			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2014	10/16/2014	10/16/2014	Maturity		75,139,054	(GDDUEAFE Index) 1 Month Libor			4,464,144	250,498						4,464,144			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/13/2014	11/03/2014	11/03/2014	Maturity		126,974,925	(BarCap US Agg) 1 Month Libor			(3,786,075)	139,767						(3,786,075)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/14/2014	11/03/2014	11/03/2014	Maturity		16,929,990	(BarCap US Agg) 1 Month Libor			(393,300)	16,628						(393,300)			003
Total Return Swap (GDDUEAFE Index)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2014	11/17/2014	11/17/2014	Maturity		69,117,664	(GDDUEAFE Index) 1 Month Libor			1,984,422	291,206						1,984,422			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2014	11/17/2014	11/17/2014	Maturity		1,827,355	(US 400 Gross TR) 1 Month Libor			(104,014)	3,233						(104,014)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2014	11/17/2014	11/17/2014	Maturity		40,201,810	(US 400 Gross TR) 1 Month Libor			(2,288,308)	71,187						(2,288,308)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/12/2014	11/17/2014	11/17/2014	Maturity		23,919,098	(US 500 TR 1988) 1 Month Libor			(2,059,988)	51,130						(2,059,988)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/12/2014	11/17/2014	11/17/2014	Maturity		129,846,532	(US 500 TR 1988) 1 Month Libor			(11,182,792)	277,561						(11,182,792)			003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	05/12/2014	11/17/2014	11/17/2014	Maturity		29,605,188	(Russell 2000 TR) 1 Month Libor			(1,707,510)	(50,473)						(1,707,510)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/13/2013	12/01/2014	12/01/2014	Maturity		70,285,200	(BarCap US Agg) 1 Month Libor			(3,542,750)	99,463			(379,986)			(3,542,750)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	04/11/2014	12/16/2014	12/16/2014	Maturity		35,324,211	(US 400 Gross TR) 1 Month Libor			(2,860,918)	76,582						(2,860,918)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LROWP2IHZNBB6K528	06/11/2014	12/16/2014	12/16/2014	Maturity		74,456,812	(US 500 TR 1988) 1 Month Libor			(4,075,940)	164,215						(4,075,940)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2014	12/31/2014	12/31/2014	Maturity		75,566,660	(BarCap US Agg) 1 Month Libor			(2,942,750)	98,605						(2,942,750)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/15/2014	01/01/2015	12/05/2014	Maturity		172,638	(BarCap US Agg) 1 Month Libor			(172,638)							(172,638)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2014	05/07/2015	12/05/2014	Maturity		404,400	(BarCap US Agg) 1 Month Libor			(404,400)							(404,400)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/13/2014	07/01/2015	12/05/2014	Maturity		1,754,000	(BarCap US Agg) 1 Month Libor			(1,754,000)							(1,754,000)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2014	08/01/2015	12/05/2014	Maturity		764,400	(BarCap US Agg) 1 Month Libor			(764,400)							(764,400)			003

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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 Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	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	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/08/2014	09/01/2015	12/05/2014	Maturity		679,363	(BarCap US Agg) 1 Month Libor			(679,363)							(679,363)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/16/2014	09/01/2015	12/05/2014	Maturity		188,720	(BarCap US Agg) 1 Month Libor			(188,720)							(188,720)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/16/2014	09/01/2015	12/05/2014	Maturity		404,400	(BarCap US Agg) 1 Month Libor			(404,400)							(404,400)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	Goldman Sachs Group FOR8UP27PHTHYVLBNG30	09/05/2014	09/30/2015	12/05/2014	Maturity		1,598,500	(BarCap US Agg) 1 Month Libor			(1,598,500)							(1,598,500)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/08/2014	10/01/2015	12/05/2014	Maturity		279,738	(BarCap US Agg) 1 Month Libor			(279,738)							(279,738)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2014	10/07/2015	12/05/2014	Maturity		404,400	(BarCap US Agg) 1 Month Libor			(404,400)							(404,400)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Goldman Sachs Intl W22LROWP2IHZNBB6K528	10/10/2014	01/15/2015	12/15/2014	Maturity		1,040,724	(US 500 TR 1988) 1 Month Libor			(1,040,724)							(1,040,724)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Goldman Sachs Intl W22LROWP2IHZNBB6K528	10/10/2014	01/15/2015	12/15/2014	Maturity		238,548	(US 400 Gross TR) 1 Month Libor			(238,548)							(238,548)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/16/2014	04/08/2015	12/15/2014	Maturity		152,324	(BarCap US Agg) 1 Month Libor			(152,324)							(152,324)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	Goldman Sachs Intl W22LROWP2IHZNBB6K528	10/10/2014	05/14/2015	12/15/2014	Maturity		6,013,072	(US 500 TR 1988) 1 Month Libor			(6,013,072)							(6,013,072)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	Goldman Sachs Intl W22LROWP2IHZNBB6K528	10/10/2014	05/14/2015	12/15/2014	Maturity		4,770,960	(US 400 Gross TR) 1 Month Libor			(4,770,960)							(4,770,960)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Goldman Sachs Intl W22LROWP2IHZNBB6K528	10/10/2014	06/10/2015	12/15/2014	Maturity		2,385,480	(US 400 Gross TR) 1 Month Libor			(2,385,480)							(2,385,480)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Goldman Sachs Intl W22LROWP2IHZNBB6K528	10/10/2014	06/15/2015	12/15/2014	Maturity		1,965,812	(US 500 TR 1988) 1 Month Libor			(1,965,812)							(1,965,812)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/12/2014	06/15/2015	12/15/2014	Maturity		69,476	(US 500 TR 1988) 1 Month Libor			69,476							69,476			003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/10/2014	05/11/2015	12/16/2014	Maturity		272,700	(Russell 2000 TR) 1 Month Libor			(272,700)							(272,700)			003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/10/2014	05/11/2015	12/16/2014	Maturity		1,090,800	(Russell 2000 TR) 1 Month Libor			(1,090,800)							(1,090,800)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	Goldman Sachs Intl W22LROWP2IHZNBB6K528	08/12/2014	02/12/2015	12/17/2014	Maturity		5,591,995	(US 500 TR 1988) 1 Month Libor			(5,591,995)							(5,591,995)			003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	Goldman Sachs Intl W22LROWP2IHZNBB6K528	08/12/2014	02/12/2015	12/17/2014	Maturity		813,953	(Russell 2000 TR) 1 Month Libor			(813,953)							(813,953)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/12/2014	02/18/2015	12/17/2014	Maturity		188,559	(US 400 Gross TR) 1 Month Libor			(188,559)							(188,559)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	08/12/2014	02/18/2015	12/17/2014	Maturity		1,885,590	(US 400 Gross TR) 1 Month Libor			(1,885,590)							(1,885,590)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Goldman Sachs Intl W22LROWP2IHZNBB6K528	08/12/2014	03/12/2015	12/17/2014	Maturity		1,775,836	(US 500 TR 1988) 1 Month Libor			(1,775,836)							(1,775,836)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/12/2014	03/12/2015	12/17/2014	Maturity		1,780,920	(US 500 TR 1988) 1 Month Libor			1,780,920							1,780,920			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	11/12/2014	03/12/2015	12/17/2014	Maturity		482,032	(US 400 Gross TR) 1 Month Libor			482,032							482,032			003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/12/2014	03/17/2015	12/17/2014	Maturity		643,062	(Russell 2000 TR) 1 Month Libor			643,062							643,062			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2014	03/02/2015	12/18/2014	Maturity		3,087,720	(BarCap US Agg) 1 Month Libor			(3,087,720)							(3,087,720)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/14/2014	03/02/2015	12/18/2014	Maturity		2,401,560	(BarCap US Agg) 1 Month Libor			(2,401,560)							(2,401,560)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/13/2014	04/01/2015	12/18/2014	Maturity		1,261,750	(BarCap US Agg) 1 Month Libor			(1,261,750)							(1,261,750)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2014	04/01/2015	12/18/2014	Maturity		573,300	(BarCap US Agg) 1 Month Libor			(573,300)							(573,300)			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Goldman Sachs Intl W22LROWP2IHZNBB6K528	07/14/2014	04/14/2015	12/18/2014	Maturity		11,192	(US 400 Gross TR) 1 Month Libor			11,192							11,192			003
Total Return Swap (US 400 Gross TR)	VAGLB Hedge - Guaranteed Minimium Withdrawl Benefit		Equity/Index	Goldman Sachs Intl W22LROWP2IHZNBB6K528	07/14/2014	04/14/2015	12/18/2014	Maturity		458,872	(US 400 Gross TR) 1 Month Libor			458,872							458,872			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Goldman Sachs Intl W22LROWP2IHZNBB6K528	07/14/2014	04/14/2015	12/18/2014	Maturity		81,902	(US 500 TR 1988) 1 Month Libor			(81,902)							(81,902)			003

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Goldman Sachs Intl Ltd W22LRQWP2IHZNBB6K528	07/14/2014	04/14/2015	12/18/2014	Maturity		2,948,454	(US 500 TR 1988) 1 Month Libor			(2,948,454)							(2,948,454)			003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Annuity Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/14/2014	04/14/2015	12/18/2014	Maturity		27,068	(Russell 2000 TR) 1 Month Libor			27,068							27,068			003
Total Return Swap (Russell 2000 TR)	VAGLB Hedge - Guaranteed Minimum Death Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/14/2014	04/14/2015	12/18/2014	Maturity		153,386	(Russell 2000 TR) 1 Month Libor			153,386							153,386			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/13/2014	05/01/2015	12/18/2014	Maturity		1,081,500	(BarCap US Agg) 1 Month Libor			(1,081,500)							(1,081,500)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/13/2014	06/01/2015	12/18/2014	Maturity		1,081,500	(BarCap US Agg) 1 Month Libor			(1,081,500)							(1,081,500)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/23/2014	06/01/2015	12/18/2014	Maturity		1,012,147	(BarCap US Agg) 1 Month Libor			(1,012,147)							(1,012,147)			003
Total Return Swap (US 500 TR 1988)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2014	07/14/2015	12/18/2014	Maturity		2,184,020	(US 500 TR 1988) 1 Month Libor			(2,184,020)							(2,184,020)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/17/2014	08/01/2015	12/18/2014	Maturity		2,785,300	(BarCap US Agg) 1 Month Libor			(2,785,300)							(2,785,300)			003
Total Return Swap (BarCap US Agg)	VAGLB Hedge - Guaranteed Minimum Withdrawl Benefit		Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/16/2014	02/02/2015	12/31/2014	Maturity		3,966,000	(BarCap US Agg) 1 Month Libor			(3,966,000)							(3,966,000)			003
0949999. Subtotal - Swaps - Hedging Other - Total Return														(200,364,485)	5,396,146		XXX	45,907,784			(200,364,485)			XXX
0959999. Subtotal - Swaps - Hedging Other - Other																	XXX							XXX
0969999. Subtotal - Swaps - Hedging Other														(361,712,129)	(13,606,982)		XXX	129,856,984			(361,712,129)			XXX
0979999. Subtotal - Swaps - Replication - Interest Rate																	XXX							XXX
0989999. Subtotal - Swaps - Replication - Credit Default																	XXX							XXX
0999999. Subtotal - Swaps - Replication - Foreign Exchange																	XXX							XXX
1009999. Subtotal - Swaps - Replication - Total Return																	XXX							XXX
1019999. Subtotal - Swaps - Replication - Other																	XXX							XXX
1029999. Subtotal - Swaps - Replication																	XXX							XXX
1039999. Subtotal - Swaps - Income Generation - Interest Rate																	XXX							XXX
1049999. Subtotal - Swaps - Income Generation - Credit Default																	XXX							XXX
1059999. Subtotal - Swaps - Income Generation - Foreign Exchange																	XXX							XXX
1069999. Subtotal - Swaps - Income Generation - Total Return																	XXX							XXX
1079999. Subtotal - Swaps - Income Generation - Other																	XXX							XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1099999. Subtotal - Swaps - Other - Interest Rate																	XXX							XXX
1109999. Subtotal - Swaps - Other - Credit Default																	XXX							XXX
1119999. Subtotal - Swaps - Other - Foreign Exchange																	XXX							XXX
1129999. Subtotal - Swaps - Other - Total Return																	XXX							XXX
1139999. Subtotal - Swaps - Other - Other																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate														(161,098,045)	(19,189,018)		XXX	83,949,200			(161,098,452)			XXX
1169999. Total Swaps - Credit Default																	XXX							XXX
1179999. Total Swaps - Foreign Exchange																	XXX							XXX
1189999. Total Swaps - Total Return														(200,364,485)	5,396,146		XXX	45,907,784			(200,364,485)			XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps														(361,462,531)	(13,792,872)		XXX	129,856,984			(361,462,937)			XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1219999. Subtotal - Forwards - Hedging Effective																	XXX							XXX
1229999. Subtotal - Forwards - Hedging Other																	XXX							XXX
1239999. Subtotal - Forwards - Replication																	XXX							XXX
1249999. Subtotal - Forwards - Income Generation																	XXX							XXX
1259999. Subtotal - Forwards - Other																	XXX							XXX
1269999. Subtotal - Forwards																	XXX							XXX
1399999. Subtotal - Hedging Effective														249,598	(185,890)		XXX				249,192			XXX
1409999. Subtotal - Hedging Other												129,801,031	1,650,034	(343,846,356)	(13,606,982)		XXX	229,944,356			(475,297,422)			XXX
1419999. Subtotal - Replication																	XXX							XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												129,801,031	1,650,034	(343,596,758)	(13,792,872)		XXX	229,944,356			(475,048,230)			XXX

(a)

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

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			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 Year-end (b)	Value of One (1) Point
1279999. Subtotal - Long Futures - Hedging Effective																				XXX	XXX
0000ESH5	7	350	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	03/15/2015	CME KJNXBSIIZVIKEX4NF0L81	12/15/2014	2,064.2143	2,052.4000	(9,510)					(4,135)	(4,135)		001	50
1289999. Subtotal - Long Futures - Hedging Other												(9,510)					(4,135)	(4,135)		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												(9,510)					(4,135)	(4,135)		XXX	XXX
1339999. Subtotal - Short Futures - Hedging Effective																				XXX	XXX
0000FAH5	2,185	218,500	S & P 400 E-MINI	VAGLB	D 1-1	Equity/Index	03/15/2015	CME KJNXBSIIZVIKEX4NF0L81	12/15/2014	1,427.1867	1,448.6000	4,028,843					(4,678,807)	(4,678,807)	14,204,000	001	100
0000ESH5	10,165	508,250	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	03/15/2015	CME KJNXBSIIZVIKEX4NF0L81	12/15/2014	2,041.5909	2,052.4000	12,015,205					(5,493,700)	(5,493,700)	44,808,600	001	50
0000MFH5	11,321	566,050	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	03/15/2015	ICE 549300HIWIR1D80TS2G29	12/15/2014	1,791.8678	1,757.9000	6,013,280					19,227,449	19,227,449	44,764,000	001	50
0000RRH5	800	80,000	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	03/15/2015	ICE 549300HIWIR1D80TS2G29	12/15/2014	1,175.3064	1,200.7000	778,834					(2,031,490)	(2,031,490)	4,023,900	001	100
1349999. Subtotal - Short Futures - Hedging Other												22,836,161					7,023,452	7,023,452	107,800,500	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												22,836,161					7,023,452	7,023,452	107,800,500	XXX	XXX
1399999. Subtotal - Hedging Effective																				XXX	XXX
1409999. Subtotal - Hedging Other												22,826,651					7,019,317	7,019,317	107,800,500	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												22,826,651					7,019,317	7,019,317	107,800,500	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	252,000	107,548,500	107,800,500
UBS Warburg London	41,997,450	(41,997,450)	
Total Net Cash Deposits	42,249,450	65,551,050	107,800,500

(a)

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

(b)

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

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1279999. Subtotal - Long Futures - Hedging Effective																		XXX	XXX
0000ESH4	155	7,750	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	03/15/2014	CME KJNXBSWZVIKEX4NF0L81	12/15/2013	1,160.0000	03/15/2014	1,162.5720	Sale	19,933	19,933			001	50
0000RRH4	3	300	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	03/15/2014	ICE 549300HWWR1D80TS2G29	12/15/2013	1,814.5000	03/15/2014	1,805.7200	Sale	(2,634)	(2,634)			001	100
0000TUH4	14	28,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	03/15/2014	CBT 1UAUICT04E04D06ZH473	12/15/2013	110.0078	03/15/2014	110.0031	Sale	(133)	(133)			002	2,000
0000ESM4	135	6,750	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	06/15/2014	CME KJNXBSWZVIKEX4NF0L81	03/15/2014	1,863.5649	06/15/2014	1,832.6797	Sale	(208,475)	(208,475)			001	50
0000TUM4	17	34,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	06/15/2014	CBT 1UAUICT04E04D06ZH473	03/15/2014	109.7818	06/15/2014	109.9702	Sale	6,406	6,406			002	2,000
0000ESU4	86	4,300	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	09/15/2014	CME KJNXBSWZVIKEX4NF0L81	06/15/2014	1,938.8222	09/15/2014	1,937.8049	Sale	(4,374)	(4,374)			001	50
0000ESZ4	90	4,500	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	09/15/2014	CME KJNXBSWZVIKEX4NF0L81	06/15/2014	1,938.5881	09/15/2014	1,902.7387	Sale	(161,322)	(161,322)			001	50
0000TUU4	18	36,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	09/15/2014	CBT 1UAUICT04E04D06ZH473	06/15/2014	109.7956	09/15/2014	109.7327	Sale	(2,267)	(2,267)			002	2,000
0000ESH5	10	500	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	12/31/2014	CME KJNXBSWZVIKEX4NF0L81	12/15/2014	2,064.2143	12/31/2014	2,232.0363	Sale	83,911	83,911			001	50
0000TUH5	1	2,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	12/31/2014	CBT 1UAUICT04E04D06ZH473	12/15/2014	109.3300	12/31/2014	109.2890	Sale	(82)	(82)			002	2,000
0000TUZ4	9	18,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	12/15/2014	CBT 1UAUICT04E04D06ZH473	09/15/2014	109.3947	12/15/2014	109.5081	Sale	2,041	2,041			002	2,000
1289999. Subtotal - Long Futures - Hedging Other														(266,997)	(266,997)			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														(266,997)	(266,997)			XXX	XXX
0000FVH4	456	456,000	US CBT 5 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	03/15/2014	CBT 1UAUICT04E04D06ZH473	12/15/2013	124.0469	03/15/2014	123.4127	Sale	388,051	289,163	98,889	98,889	R-squared 1 Slope -1.01	1,000
0000FVM4	546	546,000	US CBT 5 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	06/15/2014	CBT 1UAUICT04E04D06ZH473	03/15/2014	119.5645	06/15/2014	119.0553	Sale	278,018	35,319	242,699	242,699	R-squared 1 Slope -0.97	1,000
0000FVU4	405	405,000	US CBT 5 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	09/15/2014	CBT 1UAUICT04E04D06ZH473	06/15/2014	118.4766	09/15/2014	118.7649	Sale	(116,790)		(116,790)	(116,790)	R-squared 1 Slope -0.99	1,000
0000TYU4	342	342,000	US CBT 10 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	09/15/2014	CBT 1UAUICT04E04D06ZH473	06/15/2014	125.3459	09/15/2014	125.9424	Sale	(204,024)		(204,024)	(204,024)	R-squared 1 Slope -1.00	1,000
0000FVZ4	468	468,000	US CBT 5 YR TN FUTURE	FA Hedge	D 1-1	Interest Rate	12/15/2014	CBT 1UAUICT04E04D06ZH473	09/15/2014	118.4766	12/15/2014	119.2184	Sale	(347,159)		(347,159)	(347,159)	R-squared 1 Slope -0.97	1,000
1339999. Subtotal - Short Futures - Hedging Effective														(1,904)	324,481	(326,385)	(326,385)	XXX	XXX
0000ESH4	13,435	671,750	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	03/15/2014	CME KJNXBSWZVIKEX4NF0L81	12/15/2013	1,779.3491	03/15/2014	1,823.1402	Sale	(29,416,689)	(29,416,689)			001	50
0000FAH4	3,633	363,300	S & P 400 E-MINI	VAGLB	D 1-1	Equity/Index	03/15/2014	CME KJNXBSWZVIKEX4NF0L81	12/15/2013	1,284.2547	03/15/2014	1,321.0050	Sale	(13,351,368)	(13,351,368)			001	100
0000MFH4	7,751	387,550	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	03/15/2014	ICE 549300HWWR1D80TS2G29	12/15/2013	1,823.3673	03/15/2014	1,854.8414	Sale	(12,197,777)	(12,197,777)			001	50
0000RRH4	1,068	106,800	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	03/15/2014	ICE 549300HWWR1D80TS2G29	12/15/2013	1,099.9585	03/15/2014	1,142.1971	Sale	(4,511,079)	(4,511,079)			001	100
0000TUH4	1	2,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	03/15/2014	CBT 1UAUICT04E04D06ZH473	12/15/2013	110.0078	03/15/2014	110.1724	Sale	(329)	(329)			002	2,000
0000ESM4	16,813	840,650	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	06/15/2014	CME KJNXBSWZVIKEX4NF0L81	03/15/2014	1,368.4320	06/15/2014	1,411.8490	Sale	(36,498,466)	(36,498,466)			001	50
0000FAM4	4,189	418,900	S & P 400 E-MINI	VAGLB	D 1-1	Equity/Index	06/15/2014	CME KJNXBSWZVIKEX4NF0L81	03/15/2014	1,857.7814	06/15/2014	1,878.1960	Sale	(8,551,701)	(8,551,701)			001	100
0000MFM4	8,813	440,650	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	06/15/2014	ICE 549300HWWR1D80TS2G29	03/15/2014	1,868.0229	06/15/2014	1,917.2487	Sale	(21,691,343)	(21,691,343)			001	50
0000RRM4	1,247	124,700	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	06/15/2014	ICE 549300HWWR1D80TS2G29	03/15/2014	109.7818	06/15/2014	109.8552	Sale	(9,149)	(9,149)			001	100

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
0000TUM4	5	10,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	06/15/2014	CBT 1UAUICT04EQ4D06ZH473	03/15/2014	1,183.8654	06/15/2014	1,183.8696	Sale	(42)	(42)			002	2,000
0000ESU4	15,620	781,000	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	09/15/2014	CME KJNXBSWZVIKEX4NF0L81	06/15/2014	1,368.4320	09/15/2014	1,403.0455	Sale	(27,033,153)	(27,033,153)			001	50
0000FAU4	4,098	409,800	S & P 400 E-MINI	VAGLB	D 1-1	Equity/Index	09/15/2014	CME KJNXBSWZVIKEX4NF0L81	06/15/2014	1,857.7814	09/15/2014	1,874.1660	Sale	(6,714,435)	(6,714,435)			001	100
0000MFU4	10,869	543,450	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	09/15/2014	ICE 549300HWWR1D80TS2G29	06/15/2014	1,868.0229	09/15/2014	1,848.8456	Sale	10,421,907	10,421,907			001	50
0000RRU4	1,401	140,100	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	09/15/2014	ICE 549300HWWR1D80TS2G29	06/15/2014	109.7818	09/15/2014	116.7825	Sale	(980,792)	(980,792)			001	100
0000TUU4	4	8,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	09/15/2014	CBT 1UAUICT04EQ4D06ZH473	06/15/2014	1,183.8654	09/15/2014	1,184.0543	Sale	(1,511)	(1,511)			002	2,000
0000ESZ4	20,090	1,004,500	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	12/15/2014	CME KJNXBSWZVIKEX4NF0L81	09/15/2014	1,938.5881	12/15/2014	1,977.4712	Sale	(39,058,008)	(39,058,008)			001	50
0000FAZ4	5,445	544,500	S & P 400 E-MINI	VAGLB	D 1-1	Equity/Index	12/15/2014	CME KJNXBSWZVIKEX4NF0L81	09/15/2014	1,405.5878	12/15/2014	1,419.8786	Sale	(7,781,314)	(7,781,314)			001	100
0000MFZ4	17,711	885,550	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	12/15/2014	ICE 549300HWWR1D80TS2G29	09/15/2014	1,963.3948	12/15/2014	1,930.4273	Sale	29,194,329	29,194,329			001	50
0000RRZ4	1,750	175,000	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	12/15/2014	ICE 549300HWWR1D80TS2G29	09/15/2014	1,163.7102	12/15/2014	1,184.2737	Sale	(3,598,635)	(3,598,635)			001	100
0000ESH5	3,437	171,850	S&P 500 Mini Futures Contract	VAGLB	D 1-1	Equity/Index	12/31/2014	CME KJNXBSWZVIKEX4NF0L81	12/15/2014	2,064.2143	12/31/2014	2,056.4755	Sale	1,329,916	1,329,916			001	50
0000TUZ4	10	20,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	12/15/2014	CBT 1UAUICT04EQ4D06ZH473	09/15/2014	109.3947	12/15/2014	109.2829	Sale	2,237	2,237			002	2,000
0000FAH5	903	90,300	S & P 400 E-MINI	VAGLB	D 1-1	Equity/Index	12/31/2014	CME KJNXBSWZVIKEX4NF0L81	12/15/2014	1,427.1867	12/31/2014	1,422.6322	Sale	411,271	411,271			001	100
0000MFH5	1,958	97,900	MSCI EAFE Mini Index	VAGLB	D 1-1	Equity/Index	12/31/2014	ICE 549300HWWR1D80TS2G29	12/15/2014	1,791.8678	12/31/2014	1,757.4439	Sale	3,370,100	3,370,100			001	50
0000RRH5	234	23,400	RUSSELL 2000 MINI INDEX FUTURE	VAGLB	D 1-1	Equity/Index	12/31/2014	ICE 549300HWWR1D80TS2G29	12/15/2014	1,175.3064	12/31/2014	1,183.5994	Sale	(194,057)	(194,057)			001	100
0000TUH5	6	12,000	US Treasury 2 YR Note Future	VAGLB	D 1-1	Interest Rate	12/31/2014	CBT 1UAUICT04EQ4D06ZH473	12/15/2014	109.3300	12/31/2014	109.2553	Sale	896	896			002	2,000
1349999. Subtotal - Short Futures - Hedging Other														(166,859,193)	(166,859,193)			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														(166,861,097)	(166,534,712)	(326,385)	(326,385)	XXX	XXX
1399999. Subtotal - Hedging Effective														(1,904)	324,481	(326,385)	(326,385)	XXX	XXX
1409999. Subtotal - Hedging Other														(167,126,190)	(167,126,190)			XXX	XXX
1419999. Subtotal - Replication																		XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														(167,128,094)	(166,801,708)	(326,385)	(326,385)	XXX	XXX

(a)

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

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX		107,800,500		107,800,500	107,800,500		107,800,500	107,800,500	107,800,500
Goldman Sachs Group	FOR8UP27PHTHYVLBNG30	Y	Y	45,454,000	53,409,365	(10,423,979)		53,409,365	(10,423,979)		6,974,088	4,505,474
Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528	Y	Y	6,756,000	110,211,015	(85,356,674)	18,098,341	110,211,014	(85,356,674)	18,098,341	32,409,363	32,409,363
Merrill Lynch Capital Services	GDWTXX03601TB7DW3U69	Y	Y	123,372,500	143,822,271	(22,617,500)		143,822,271	(22,935,872)		13,589,898	11,422,169
Merrill Lynch Intl	GGDZP1UYGU9STUHRDP48	Y	Y	52,000	10,032			10,032				
Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Y	Y		3,539,280	(2,970,697)	568,583	2,913,160	(2,971,956)		6,667,783	6,667,783
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y	8,071,000	110,017,763	(97,553,523)	4,393,240	110,017,762	(99,033,673)	2,913,089	45,978,620	45,978,620
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	45,504,000	161,334,147	(70,617,590)	45,212,557	163,015,027	(71,682,525)	45,828,503	44,170,749	44,170,749
Citigroup Fin Products Inc	MBNUM2BPBDO7JBLYG310	Y	Y	5,188,000	12,575,087	(7,053,002)	334,084	12,575,087	(7,195,400)	191,687	1,615,421	1,615,421
Morgan Stanley & Co International Ltd	4PQUHN3JPFGFNF3BB653	Y	Y	2,402,000	2,286,047			2,286,047				
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	143,441,900	200,990,421	(49,606,185)	7,942,336	200,874,758	(51,828,052)	5,604,806	44,559,891	44,559,891
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y		38,015,688	(52,766,405)		38,015,688	(52,766,405)		75,474,273	60,723,556
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Y	Y		345,815,013	(438,447,003)		345,314,391	(438,447,003)		137,992,951	45,360,960
JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	Y	Y	25,158,000	65,405,970	(34,651,652)	5,596,318	64,905,967	(34,651,652)	5,096,314	12,300,564	12,300,564
Bank of America Corp	B4TYDEB6GKMZO031MB27	Y	Y	63,599,831	120,983,271	(67,275,077)		126,577,613	(67,275,077)		29,829,979	19,938,342
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y		33,113,645	(56,453,887)		33,113,645	(56,453,887)		10,582,624	
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y		51,523,468	(62,040,980)		51,523,468	(62,040,979)		18,310,775	7,793,264
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y		272,626,757	(329,840,468)		266,567,612	(329,853,346)		130,600,575	73,386,865
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	3,165,000	38,636,669	(34,361,405)	1,110,264	38,636,669	(34,361,405)	1,110,264	8,809,828	8,809,828
Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	Y	Y		5,896,968	(6,191,469)		5,896,968	(6,191,469)		11,552,594	11,258,092
0299999. Total NAIC 1 Designation				472,164,231	1,770,212,875	(1,428,227,496)	83,255,722	1,769,686,544	(1,433,469,354)	78,843,004	631,419,975	430,900,941
0399999. Total NAIC 2 Designation												
0499999. Total NAIC 3 Designation												
0599999. Total NAIC 4 Designation												
0699999. Total NAIC 5 Designation												
0799999. Total NAIC 6 Designation												
0899999. Aggregate Sum of Central Clearinghouses				108,465,414	1,254,874,737	(1,227,050,825)		1,254,874,736	(1,227,050,824)		560,476,498	479,834,996
0999999 - Totals				580,629,645	3,132,888,112	(2,655,278,320)	191,056,222	3,132,361,780	(2,660,520,178)	186,643,504	1,299,696,973	1,018,536,436

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
ICE Futures	549300HWR1D8OTS2G29	Cash			48,787,900		48,787,900		I
CME Futures	KJNXBSWZVIKEX4NF0L81	Cash			59,012,600		59,012,600		I
HSBC - OTC	1IE8VN30JCEQV1H4R804	Cash			18,304,000		18,304,000		V
BNP Paribas - OTC	ROMUWSFPU8MPRO8K5P83	Cash			26,697,000		26,697,000		V
Morgan Stanley Capital Services - OTC	I7331LVCZKQKX5T7XV54	Cash			35,014,000		35,014,000		V
Morgan Stanley - CME	KJNXBSWZVIKEX4NF0L81	Cash			33,697,002		33,697,002		I
Morgan Stanley - LCH	WAM6YERMS70XFZUOY219	Cash			81,478		81,478		I
UBS - LCH	WAM6YERMS70XFZUOY219	Cash			442,140		442,140		V
UBS - CME	KJNXBSWZVIKEX4NF0L81	Cash			25,470,358		25,470,358		I
UBS - LCH	WAM6YERMS70XFZUOY219	Cash			652,432		652,432		I
Wells Fargo - CME	KJNXBSWZVIKEX4NF0L81	Cash			68,798,597		68,798,597		V
Wells Fargo - CME	KJNXBSWZVIKEX4NF0L81	Cash			7,617,424		7,617,424		I
Deutsche Bank AG - OTC	7LTWFZYICNSX8D621K86	Securities	3128MJ-T8-3		22,927,783	21,131,150	22,526,445		V
Deutsche Bank AG - OTC	7LTWFZYICNSX8D621K86	Securities	3138MR-ML-2		26,747,750	26,216,422	26,045,383		V
Deutsche Bank AG - OTC	7LTWFZYICNSX8D621K86	Securities	3138W9-GS-3		29,766,771	28,414,062	28,163,828		V
Morgan Stanley Capital Services - OTC	I7331LVCZKQKX5T7XV54	Securities	3133XD-TL-5		64,568,404	61,775,000	61,711,517		V
Royal Bank of Scotland PLC - OTC	RR3QWICWWIPCS8A4S074	Securities	3133XD-TL-5		835,000	835,000	834,142		V
UBS AG - OTC	BFM8T61CT2L1QCEMIK50	Securities	31418B-AP-1		3,453,747	3,282,645	3,516,864		V
UBS AG - OTC	BFM8T61CT2L1QCEMIK50	Securities	31418B-B6-2		4,067,934	3,741,364	4,008,883		V
UBS AG - OTC	BFM8T61CT2L1QCEMIK50	Securities	31419F-SN-7		2,354,396	2,203,428	2,202,818		V
UBS AG - OTC	BFM8T61CT2L1QCEMIK50	Securities	31419L-EY-5		2,178,289	2,038,554	2,142,487		V
Morgan Stanley - CME	KJNXBSWZVIKEX4NF0L81	Securities	00206R-AG-7		6,049,640	5,000,000	5,076,910		I
UBS - CME	KJNXBSWZVIKEX4NF0L81	Securities	36962G-3P-7		4,631,221	3,660,000	3,409,321		I
Wells Fargo - CME	KJNXBSWZVIKEX4NF0L81	Securities	36962G-3P-7		6,617,838	5,230,000	4,871,789		I
0199999 - Total					498,773,702	163,527,625	489,085,317	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)
Citibank NA - OTC	E57ODZWZ7FF32TWEFA76	Cash			143,441,900		XXX		V
Citigroup Fin Products Inc - OTC	MBNUM2BPBDO7JBLYG310	Cash			5,188,000		XXX		V
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Cash			8,071,000		XXX		V
Goldman Sachs Group - OTC	FOR8UP27PHTHYVLBNG30	Cash			45,454,000		XXX		V
Goldman Sachs International Ltd - OTC	W22LROWP2IHZNBB6K528	Cash			6,756,000		XXX		V
JPMorgan Chase & Co - OTC	7H6GLXDRUGQFU57RNE97	Cash			25,158,000		XXX		V
Merrill Lynch Capital Services - OTC	GDWTXX03601TB7DW3U69	Cash			123,372,500		XXX		V
Merrill Lynch Intl - OTC	GGDZP1UYGU9STUHRDP48	Cash			52,000		XXX		V
Morgan Stanley & Co International Ltd - OTC	4PQUHN3JPFGFNF3BB653	Cash			2,402,000		XXX		V
Societe Generale - OTC	O2RNE8IBXP4R0TD8PU41	Cash			3,165,000		XXX		V
Barclays Bank PLC - OTC	G5GSEF7VJP5I7OUK5573	Cash			45,504,000		XXX		V
Bank of America Corp - OTC	B4TYDEB6GKMZO031MB27	Securities	3128M7-R3-2		6,938,830	6,600,000	XXX		V
Bank of America Corp - OTC	B4TYDEB6GKMZO031MB27	Securities	3136AD-XV-6		1,028,650	1,100,000	XXX		V
Bank of America Corp - OTC	B4TYDEB6GKMZO031MB27	Securities	3137AM-NN-3		8,215,262	11,695,000	XXX		V
Bank of America Corp - OTC	B4TYDEB6GKMZO031MB27	Securities	3138A8-SL-1		1,198,154	2,675,000	XXX		V
Bank of America Corp - OTC	B4TYDEB6GKMZO031MB27	Securities	3138EJ-7G-7		3,820,099	4,472,000	XXX		V
Bank of America Corp - OTC	B4TYDEB6GKMZO031MB27	Securities	3138MF-QE-0		2,280,656	2,615,000	XXX		V
Bank of America Corp - OTC	B4TYDEB6GKMZO031MB27	Securities	3138MP-JA-4		4,024,580	4,484,000	XXX		V
Bank of America Corp - OTC	B4TYDEB6GKMZO031MB27	Securities	3138WT-RZ-1		3,644,984	3,850,000	XXX		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)
Bank of America Corp - OTC B4TYDEB6GKMZ0031MB27	Securities	3138X0-ZQ-4		5,155,334	5,405,000	XXX		V
Bank of America Corp - OTC B4TYDEB6GKMZ0031MB27	Securities	3138XC-A4-4		27,293,283	28,060,000	XXX		V
UBS - CME KJNXBSIIZVIKEX4NF0L81	Cash			26,033,959		XXX		V
Morgan Stanley - CME KJNXBSIIZVIKEX4NF0L81	Cash			82,116,503		XXX		V
Morgan Stanley - LCH WAM6YERMS70XFZUOY219	Cash			314,953		XXX		V
0299999 - Total				580,629,645	70,956,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
04012M-AP-4	Argent Securities Inc RMBS		4FM	578,444	754,408	07/25/2036
14453F-AB-5	Carrington Mtg Loan Tr RMBS		1FM	240,362	244,285	06/25/2036
362334-BQ-6	GSAA Home Equity Tr RMBS		1FM	9,951	9,951	03/25/2036
36829J-AA-9	GE Capital Commercial Mort RMBS		3FM	215,203	215,203	08/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				1,043,960	1,223,847	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				1,043,960	1,223,847	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				1,043,960	1,223,847	XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds				1,043,960	1,223,847	XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
000000-00-0	Overnight Repos			210,361,608	210,361,608	01/01/9999
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				210,361,608	210,361,608	XXX
9999999 - Totals				211,405,568	211,585,455	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 110,578,441 Book/Adjusted Carrying Value $ 110,739,626
2. Average balance for the year Fair Value $ 118,975,088 Book/Adjusted Carrying Value $ 119,158,819
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 254,236 NAIC 2 $ NAIC 3 $ 215,203 NAIC 4 $ 754,408 NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
American Savings Bank	Honolulu, HI					4,276,785	XXX
Bank of America	Charlotte, NC					8,644,000	XXX
Bank of New York Mellon	New York, NY					5,053,122	XXX
Huntington Bank	Columbus, OH					(486,818)	XXX
JPMorgan Chase	New York, NY					(86,147,156)	XXX
US Bank	Minneapolis, MN					885,247	XXX
Wachovia	Charlotte, NC					3,381,274	XXX
The Federal Home Loan Bank of Cincinnati	Cincinnati, OH					540,901	XXX
PNC	Pittsburgh, PA					372,971	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			50,026	XXX
0199999. Totals - Open Depositories		XXX	XXX			(63,429,648)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(63,429,648)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(63,429,648)	XXX

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

1. January	(53,482,873)	4. April	(73,491,474)	7. July	(80,631,943)	10. October	(52,675,480)
2. February	(40,611,733)	5. May	(81,488,990)	8. August	(62,392,409)	11. November	(62,344,767)
3. March	(52,304,689)	6. June	(54,326,927)	9. September	(70,642,567)	12. December	(63,429,648)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	For protection of state's ph's			106,008	109,884
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			50,004	51,832
12. Hawaii HI						
13. Idaho ID	B	For protection of state's ph's			200,015	207,328
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	For protection of state's ph's			110,008	114,031
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			309,901	325,321
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			399,925	418,052
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	1,500,111	1,554,962		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU	ST	For protection of state's ph's			50,000	50,000
54. Puerto Rico PR						
55. U.S. Virgin Islands VI	B	For protection of state's ph's			542,250	687,578
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,500,111	1,554,962	1,768,111	1,964,026
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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